

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

Part II	Basic Plan Information—enter all requested information
1a	Name of plan BECTON DICKINSON AND COMPANY MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 050
1c	Effective date of plan 01/01/1969
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			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	07/15/2025	KRISTEN E STROBEL
	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	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">5</td> <td style="width: 90%;"></td> </tr> </table>	5																					
5																							
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2" style="background-color: #cccccc; height: 20px;"></td> </tr> <tr> <td style="width: 10%; text-align: center;">6a(1)</td> <td style="width: 90%;"></td> </tr> <tr> <td style="text-align: center;">6a(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6b</td> <td></td> </tr> <tr> <td style="text-align: center;">6c</td> <td></td> </tr> <tr> <td style="text-align: center;">6d</td> <td></td> </tr> <tr> <td style="text-align: center;">6e</td> <td></td> </tr> <tr> <td style="text-align: center;">6f</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(1)</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6h</td> <td></td> </tr> </table>			6a(1)		6a(2)		6b		6c		6d		6e		6f		6g(1)		6g(2)		6h	
6a(1)																							
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6d																							
6e																							
6f																							
6g(1)																							
6g(2)																							
6h																							
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">7</td> <td style="width: 90%;"></td> </tr> </table>	7																					
7																							

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

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor
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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 0

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 BECTON DICKINSON AND COMPANY MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	050
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)
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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
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	1557226	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	830536	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?
28 51 68	RECORDKEEPER	66439	Yes ☒ No ☐	Yes ☒ No ☐	0	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 ☐	0	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.
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For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024

A Name of plan <u>BECTON DICKINSON AND COMPANY MASTER RETIREMENT TRUST</u>	B Three-digit plan number (PN) ▶ <u>050</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)
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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
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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
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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
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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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 **BD RETIREMENT PLAN****b** Name of plan sponsor **BECTON DICKINSON AND COMPANY****c** EIN-PN **22-0760120-004****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 BECTON DICKINSON AND COMPANY MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	050
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
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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)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	152342253	136773706
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	42756511	147186866
(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)	823253483	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)	191512526	223722655

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	1485466238	1809368022
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	106552016	127667215
k Total liabilities (add all amounts in lines 1g through 1j)	1k	106552016	127667215
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1378914222	1681700807

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)		
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)		
(3) Recordkeeping fees.....	2i(3)	66439	
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	1998093	
(6) Bank or trust company trustee/custodial fees	2i(6)	830536	
(7) Actuarial fees	2i(7)	43139	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	11907439	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		14845646
j Total expenses. Add all expense amounts in column (b) and enter total	2j		14845646

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		316422838
l Transfers of assets:			
(1) To this plan	2l(1)		150000000
(2) From this plan	2l(2)		163636253

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	Amount
4a			

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

4b		X	
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c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)

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

4d		X	
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e Was this plan covered by a fidelity bond?

4e			
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f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?

4f			
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g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?

4g			
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h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?

4h			
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i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)

4i	X		
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j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)

4j	X		
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k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?

4k			
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l Has the plan failed to provide any benefit when due under the plan?

4l			
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m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)

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

4n			
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5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☐ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year

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

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

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

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

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CAD EX.RATE 0.7356847 WITH BANK OF	-16,050,000.000	7 Dec 23				0.00	-11,807,734.77	-11,818,851.25	-11,116.48
FX DEAL TRANSACTED ON 07 MAR 2024 CAD / USD EX.RATE 1.34802 WITH BANK OF	16,670,000.000	7 Mar 24				0.00	12,366,278.95	12,275,405.01	-90,873.94
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CAD EX.RATE 0.7427897 WITH BANK OF	-16,670,000.000	7 Mar 24				0.00	-12,382,296.69	-12,165,663.20	216,633.49
FX DEAL TRANSACTED ON 30 NOV 2023 USD / CAD EX.RATE 0.7376949 WITH BANK OF	-840,000.000	30 Nov 23				0.00	-619,663.70	-629,708.76	-10,045.06
Danish krone - DKK									
FX DEAL TRANSACTED ON 07 DEC 2023 DKK / USD EX.RATE 6.912832 WITH BANK OF	23,750,000.000	7 Dec 23				0.00	3,435,639.69	3,499,362.75	63,723.06
FX DEAL TRANSACTED ON 07 DEC 2023 USD / DKK EX.RATE 0.1453582 WITH BANK OF	-23,750,000.000	7 Dec 23				0.00	-3,452,257.67	-3,458,393.70	-6,136.03
FX DEAL TRANSACTED ON 07 MAR 2024 DKK / USD EX.RATE 6.816881 WITH BANK OF	26,440,000.000	7 Mar 24				0.00	3,878,606.65	3,850,102.30	-28,504.35
FX DEAL TRANSACTED ON 07 MAR 2024 USD / DKK EX.RATE 0.1473804 WITH BANK OF	-26,440,000.000	7 Mar 24				0.00	-3,896,738.78	-3,810,374.77	86,364.01
FX DEAL TRANSACTED ON 30 NOV 2023 USD / DKK EX.RATE 0.146456 WITH BANK OF	-3,350,000.000	30 Nov 23				0.00	-490,627.48	-493,594.32	-2,966.84
Euro - EUR									
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9272619 WITH BANK OF	30,940,000.000	7 Dec 23				0.00	33,367,057.36	33,992,234.08	625,176.72
FX DEAL TRANSACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.082671 WITH BANK OF	-30,940,000.000	7 Dec 23				0.00	-33,497,868.59	-33,597,746.37	-99,877.78
FX DEAL TRANSACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.923808 WITH BANK OF	32,650,000.000	7 Jun 24				0.00	35,342,857.73	35,095,488.75	-247,368.98
FX DEAL TRANSACTED ON 07 JUN 2024 USD / EUR EX.RATE 1.087036 WITH BANK OF	-32,650,000.000	7 Jun 24				0.00	-35,491,728.67	-36,321,492.71	-829,764.04

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9145784 WITH BANK OF	32,650,000.000	7 Mar 24				0.00	35,699,513.27	35,454,635.39	-244,877.88
FX DEAL TRANSACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.097496 WITH BANK OF	-32,650,000.000	7 Mar 24				0.00	-35,833,270.52	-35,095,488.75	737,781.77
FX DEAL TRANSACTED ON 16 JUL 2024 EUR / USD EX.RATE 0.9163022 WITH BANK OF	2,010,000.000	16 Jul 24				0.00	2,193,599.63	2,236,024.51	42,424.88
FX DEAL TRANSACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.109152 WITH BANK OF	-2,080,000.000	29 Aug 24				0.00	-2,307,036.58	-2,313,896.01	-6,859.43
FX DEAL TRANSACTED ON 30 NOV 2023 USD / EUR EX.RATE 1.091743 WITH BANK OF	-1,030,000.000	30 Nov 23				0.00	-1,124,495.29	-1,131,609.60	-7,114.31
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 06 SEP 2024 HKD / USD EX.RATE 7.79142 WITH BANK OF	16,120,000.000	6 Sep 24				0.00	2,068,942.50	2,068,576.12	-366.38
FX DEAL TRANSACTED ON 06 SEP 2024 USD / HKD EX.RATE 0.1287008 WITH BANK OF	-16,120,000.000	6 Sep 24				0.00	-2,074,657.29	-2,077,595.19	-2,937.90
FX DEAL TRANSACTED ON 07 DEC 2023 HKD / USD EX.RATE 7.812944 WITH BANK OF	17,110,000.000	7 Dec 23				0.00	2,189,955.54	2,193,969.47	4,013.93
FX DEAL TRANSACTED ON 07 DEC 2023 USD / HKD EX.RATE 0.1281514 WITH BANK OF	-17,110,000.000	7 Dec 23				0.00	-2,192,670.51	-2,187,182.42	5,488.09
FX DEAL TRANSACTED ON 07 JUN 2024 HKD / USD EX.RATE 7.807565 WITH BANK OF	16,120,000.000	7 Jun 24				0.00	2,064,664.21	2,064,959.10	294.89
FX DEAL TRANSACTED ON 07 JUN 2024 USD / HKD EX.RATE 0.1283624 WITH BANK OF	-16,120,000.000	7 Jun 24				0.00	-2,069,201.97	-2,068,576.12	625.85
FX DEAL TRANSACTED ON 07 MAR 2024 HKD / USD EX.RATE 7.818511 WITH BANK OF	16,120,000.000	7 Mar 24				0.00	2,061,773.65	2,060,630.08	-1,143.57
FX DEAL TRANSACTED ON 07 MAR 2024 USD / HKD EX.RATE 0.1281776 WITH BANK OF	-16,120,000.000	7 Mar 24				0.00	-2,066,223.22	-2,064,959.10	1,264.12

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 07 DEC 2023 JPY / USD EX.RATE 144.41836 WITH BANK OF	3,445,000,000.000	7 Dec 23				0.00	23,854,307.72	23,954,385.84	100,078.12
FX DEAL TRANSACTED ON 07 DEC 2023 USD / JPY EX.RATE 0.0070259 WITH BANK OF	-3,445,000,000.000	7 Dec 23				0.00	-24,204,358.13	-22,714,535.33	1,489,822.80
FX DEAL TRANSACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.83 WITH BANK OF AMERICA,	3,713,000,000.000	7 Jun 24				0.00	23,675,317.22	23,514,138.25	-161,178.97
FX DEAL TRANSACTED ON 07 JUN 2024 USD / JPY EX.RATE 0.0064633 WITH BANK OF	-3,713,000,000.000	7 Jun 24				0.00	-23,998,267.83	-26,202,321.73	-2,204,053.90
FX DEAL TRANSACTED ON 08 MAR 2024 JPY / USD EX.RATE 146.62763 WITH BANK OF	3,713,000,000.000	8 Mar 24				0.00	25,322,648.94	24,481,587.71	-841,061.23
FX DEAL TRANSACTED ON 08 MAR 2024 USD / JPY EX.RATE 0.0069153 WITH BANK OF	-3,713,000,000.000	8 Mar 24				0.00	-25,676,334.21	-23,514,138.25	2,162,195.96
FX DEAL TRANSACTED ON 16 JUL 2024 JPY / USD EX.RATE 157.18589 WITH BANK OF	354,000,000.000	16 Jul 24				0.00	2,252,110.54	2,498,147.56	246,037.02
FX DEAL TRANSACTED ON 30 NOV 2023 USD / JPY EX.RATE 0.0067807 WITH BANK OF	-662,000,000.000	30 Nov 23				0.00	-4,488,814.24	-4,603,135.97	-114,321.73
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 07 DEC 2023 ILS / USD EX.RATE 3.699537 WITH BANK OF	1,440,000.000	7 Dec 23				0.00	389,237.90	394,104.85	4,866.95
FX DEAL TRANSACTED ON 07 DEC 2023 USD / ILS EX.RATE 0.2713561 WITH BANK OF	-1,440,000.000	7 Dec 23				0.00	-390,752.73	-392,076.78	-1,324.05
FX DEAL TRANSACTED ON 07 JUN 2024 ILS / USD EX.RATE 3.748025 WITH BANK OF	1,480,000.000	7 Jun 24				0.00	394,874.63	399,034.77	4,160.14
FX DEAL TRANSACTED ON 07 JUN 2024 USD / ILS EX.RATE 0.2678764 WITH BANK OF	-1,480,000.000	7 Jun 24				0.00	-396,457.07	-391,146.35	5,310.72
FX DEAL TRANSACTED ON 07 MAR 2024 ILS / USD EX.RATE 3.585001 WITH BANK OF	1,480,000.000	7 Mar 24				0.00	412,831.13	402,967.80	-9,863.33

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 MAR 2024 USD / ILS EX.RATE 0.2799311 WITH BANK OF	-1,480,000.000	7 Mar 24				0.00	-414,297.98	-399,034.77	15,263.21
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 07 DEC 2023 NZD / USD EX.RATE 1.6244499 WITH BANK OF	320,000.000	7 Dec 23				0.00	196,989.76	200,592.01	3,602.25
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NZD EX.RATE 0.61569 WITH BANK OF	-320,000.000	7 Dec 23				0.00	-197,020.86	-193,552.01	3,468.85
FX DEAL TRANSACTED ON 07 MAR 2024 NZD / USD EX.RATE 1.6210109 WITH BANK OF	340,000.000	7 Mar 24				0.00	209,745.90	205,649.01	-4,096.89
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NZD EX.RATE 0.616813 WITH BANK OF	-340,000.000	7 Mar 24				0.00	-209,716.59	-208,641.00	1,075.59
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 07 DEC 2023 NOK / USD EX.RATE 10.905684 WITH BANK OF	7,450,000.000	7 Dec 23				0.00	683,130.01	725,742.43	42,612.42
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NOK EX.RATE 0.0919201 WITH BANK OF	-7,450,000.000	7 Dec 23				0.00	-684,804.96	-699,126.80	-14,321.84
FX DEAL TRANSACTED ON 07 MAR 2024 NOK / USD EX.RATE 10.417522 WITH BANK OF	6,650,000.000	7 Mar 24				0.00	638,347.58	624,052.78	-14,294.80
FX DEAL TRANSACTED ON 07 MAR 2024 USD / NOK EX.RATE 0.0961933 WITH BANK OF	-6,650,000.000	7 Mar 24				0.00	-639,685.59	-630,036.14	9,649.45
FX DEAL TRANSACTED ON 30 NOV 2023 USD / NOK EX.RATE 0.092818 WITH BANK OF	-750,000.000	30 Nov 23				0.00	-69,613.52	-73,061.32	-3,447.80
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 05 SEP 2024 SGD / USD EX.RATE 1.301689 WITH BANK OF	1,670,000.000	5 Sep 24				0.00	1,282,948.54	1,288,928.34	5,979.80

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SGD EX.RATE 0.7717901 WITH BANK OF	-1,670,000.000	5 Sep 24				0.00	-1,288,889.54	-1,307,641.13	-18,751.59
FX DEAL TRANSACTED ON 07 DEC 2023 SGD / USD EX.RATE 1.33869 WITH BANK OF	1,670,000.000	7 Dec 23				0.00	1,247,488.22	1,257,056.83	9,568.61
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SGD EX.RATE 0.75003 WITH BANK OF	-1,670,000.000	7 Dec 23				0.00	-1,252,550.10	-1,243,994.19	8,555.91
FX DEAL TRANSACTED ON 07 JUN 2024 SGD / USD EX.RATE 1.350023 WITH BANK OF	1,670,000.000	7 Jun 24				0.00	1,237,015.96	1,236,670.62	-345.34
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SGD EX.RATE 0.7437698 WITH BANK OF	-1,670,000.000	7 Jun 24				0.00	-1,242,095.59	-1,288,928.34	-46,832.75
FX DEAL TRANSACTED ON 07 MAR 2024 SGD / USD EX.RATE 1.334554 WITH BANK OF	1,670,000.000	7 Mar 24				0.00	1,251,354.39	1,243,994.19	-7,360.20
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SGD EX.RATE 0.7523237 WITH BANK OF	-1,670,000.000	7 Mar 24				0.00	-1,256,380.65	-1,236,670.62	19,710.03
Swedish krona - SEK									
FX DEAL TRANSACTED ON 05 SEP 2024 SEK / USD EX.RATE 10.275566 WITH BANK OF	34,200,000.000	5 Sep 24				0.00	3,328,283.81	3,358,192.47	29,908.66
FX DEAL TRANSACTED ON 05 SEP 2024 USD / SEK EX.RATE 0.0977894 WITH BANK OF	-34,200,000.000	5 Sep 24				0.00	-3,344,398.53	-3,386,611.43	-42,212.90
FX DEAL TRANSACTED ON 07 DEC 2023 SEK / USD EX.RATE 10.439506 WITH BANK OF	34,425,000.000	7 Dec 23				0.00	3,297,569.83	3,389,738.72	92,168.89
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SEK EX.RATE 0.0961757 WITH BANK OF	-34,425,000.000	7 Dec 23				0.00	-3,310,848.42	-3,298,235.19	12,613.23
FX DEAL TRANSACTED ON 07 JUN 2024 SEK / USD EX.RATE 10.519495 WITH BANK OF	34,200,000.000	7 Jun 24				0.00	3,251,106.64	3,282,212.71	31,106.07
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SEK EX.RATE 0.0954947 WITH BANK OF	-34,200,000.000	7 Jun 24				0.00	-3,265,919.16	-3,358,192.47	-92,273.31
FX DEAL TRANSACTED ON 07 MAR 2024 SEK / USD EX.RATE 10.247228 WITH BANK OF	34,200,000.000	7 Mar 24				0.00	3,337,487.95	3,276,678.10	-60,809.85

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 MAR 2024 USD / SEK EX.RATE 0.0979518 WITH BANK OF	-34,200,000.000	7 Mar 24				0.00	-3,349,950.52	-3,282,212.71	67,737.81
FX DEAL TRANSACTED ON 30 NOV 2023 USD / SEK EX.RATE 0.0954858 WITH BANK OF	-1,500,000.000	30 Nov 23				0.00	-143,228.69	-147,701.03	-4,472.34
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 DEC 2023 CHF / USD EX.RATE 0.876085 WITH BANK OF	8,770,000.000	7 Dec 23				0.00	10,010,439.62	10,200,639.72	190,200.10
FX DEAL TRANSACTED ON 07 DEC 2023 USD / CHF EX.RATE 1.152654 WITH BANK OF	-8,770,000.000	7 Dec 23				0.00	-10,108,772.47	-9,873,902.27	234,870.20
United States dollar - USD									
FX DEAL TRANSACTED ON 05 SEP 2024 CAD / USD EX.RATE 1.35065 WITH BANK OF	-12,342,201.950	5 Sep 24				0.00	-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	-3,328,283.810	5 Sep 24				0.00	-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	-1,282,948.540	5 Sep 24				0.00	-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	12,372,663.440	5 Sep 24				0.00	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	3,344,398.530	5 Sep 24				0.00	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	1,288,889.540	5 Sep 24				0.00	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	-2,068,942.500	6 Sep 24				0.00	-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	2,074,657.290	6 Sep 24				0.00	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	-7,232,999.260	7 Dec 23				0.00	-7,232,999.26	-7,232,999.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 DEC 2023 CAD / USD EX.RATE 1.361058 WITH BANK OF	-11,792,295.140	7 Dec 23				0.00	-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	-10,010,439.620	7 Dec 23				0.00	-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	-3,435,639.690	7 Dec 23				0.00	-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	-33,367,057.360	7 Dec 23				0.00	-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	-15,092,885.330	7 Dec 23				0.00	-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	-2,189,955.540	7 Dec 23				0.00	-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	-389,237.900	7 Dec 23				0.00	-389,237.90	-389,237.90	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 JPY / USD EX.RATE 144.41836 WITH BANK OF	-23,854,307.720	7 Dec 23				0.00	-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	-683,130.010	7 Dec 23				0.00	-683,130.01	-683,130.01	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 NZD / USD EX.RATE 1.6244499 WITH BANK OF	-196,989.760	7 Dec 23				0.00	-196,989.76	-196,989.76	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 SEK / USD EX.RATE 10.439506 WITH BANK OF	-3,297,569.830	7 Dec 23				0.00	-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	-1,247,488.220	7 Dec 23				0.00	-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	7,252,614.220	7 Dec 23				0.00	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	11,807,734.770	7 Dec 23				0.00	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	10,108,772.470	7 Dec 23				0.00	10,108,772.47	10,108,772.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 DEC 2023 USD / DKK EX.RATE 0.1453582 WITH BANK OF	3,452,257.670	7 Dec 23				0.00	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	33,497,868.590	7 Dec 23				0.00	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	15,102,239.920	7 Dec 23				0.00	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	2,192,670.510	7 Dec 23				0.00	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	390,752.730	7 Dec 23				0.00	390,752.73	390,752.73	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / JPY EX.RATE 0.0070259 WITH BANK OF	24,204,358.130	7 Dec 23				0.00	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	684,804.960	7 Dec 23				0.00	684,804.96	684,804.96	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / NZD EX.RATE 0.61569 WITH BANK OF	197,020.860	7 Dec 23				0.00	197,020.86	197,020.86	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / SEK EX.RATE 0.0961757 WITH BANK OF	3,310,848.420	7 Dec 23				0.00	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	1,252,550.100	7 Dec 23				0.00	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	-35,342,857.730	7 Jun 24				0.00	-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	-2,064,664.210	7 Jun 24				0.00	-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	-394,874.630	7 Jun 24				0.00	-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,	-23,675,317.220	7 Jun 24				0.00	-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	-3,251,106.640	7 Jun 24				0.00	-3,251,106.64	-3,251,106.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 JUN 2024 SGD / USD EX.RATE 1.350023 WITH BANK OF	-1,237,015.960	7 Jun 24				0.00	-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	35,491,728.670	7 Jun 24				0.00	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	2,069,201.970	7 Jun 24				0.00	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	396,457.070	7 Jun 24				0.00	396,457.07	396,457.07	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / JPY EX.RATE 0.0064633 WITH BANK OF	23,998,267.830	7 Jun 24				0.00	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	3,265,919.160	7 Jun 24				0.00	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	1,242,095.590	7 Jun 24				0.00	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	-12,366,278.950	7 Mar 24				0.00	-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	-3,878,606.650	7 Mar 24				0.00	-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	-35,699,513.270	7 Mar 24				0.00	-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	-15,438,756.690	7 Mar 24				0.00	-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	-2,061,773.650	7 Mar 24				0.00	-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	-412,831.130	7 Mar 24				0.00	-412,831.13	-412,831.13	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 NOK / USD EX.RATE 10.417522 WITH BANK OF	-638,347.580	7 Mar 24				0.00	-638,347.58	-638,347.58	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 NZD / USD EX.RATE 1.6210109 WITH BANK OF	-209,745.900	7 Mar 24				0.00	-209,745.90	-209,745.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 07 MAR 2024 SEK / USD EX.RATE 10.247228 WITH BANK OF	-3,337,487.950	7 Mar 24				0.00	-3,337,487.95	-3,337,487.95	0.00
FX DEAL TRANACTED ON 07 MAR 2024 SGD / USD EX.RATE 1.334554 WITH BANK OF	-1,251,354.390	7 Mar 24				0.00	-1,251,354.39	-1,251,354.39	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / CAD EX.RATE 0.7427897 WITH BANK OF	12,382,296.690	7 Mar 24				0.00	12,382,296.69	12,382,296.69	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / DKK EX.RATE 0.1473804 WITH BANK OF	3,896,738.780	7 Mar 24				0.00	3,896,738.78	3,896,738.78	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.097496 WITH BANK OF	35,833,270.520	7 Mar 24				0.00	35,833,270.52	35,833,270.52	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.278101 WITH BANK OF	15,445,851.790	7 Mar 24				0.00	15,445,851.79	15,445,851.79	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / HKD EX.RATE 0.1281776 WITH BANK OF	2,066,223.220	7 Mar 24				0.00	2,066,223.22	2,066,223.22	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / ILS EX.RATE 0.2799311 WITH BANK OF	414,297.980	7 Mar 24				0.00	414,297.98	414,297.98	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / NOK EX.RATE 0.0961933 WITH BANK OF	639,685.590	7 Mar 24				0.00	639,685.59	639,685.59	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / NZD EX.RATE 0.616813 WITH BANK OF	209,716.590	7 Mar 24				0.00	209,716.59	209,716.59	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / SEK EX.RATE 0.0979518 WITH BANK OF	3,349,950.520	7 Mar 24				0.00	3,349,950.52	3,349,950.52	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / SGD EX.RATE 0.7523237 WITH BANK OF	1,256,380.650	7 Mar 24				0.00	1,256,380.65	1,256,380.65	0.00
FX DEAL TRANACTED ON 08 MAR 2024 JPY / USD EX.RATE 146.62763 WITH BANK OF	-25,322,648.940	8 Mar 24				0.00	-25,322,648.94	-25,322,648.94	0.00
FX DEAL TRANACTED ON 08 MAR 2024 USD / JPY EX.RATE 0.0069153 WITH BANK OF	25,676,334.210	8 Mar 24				0.00	25,676,334.21	25,676,334.21	0.00
FX DEAL TRANACTED ON 16 JUL 2024 EUR / USD EX.RATE 0.9163022 WITH BANK OF	-2,193,599.630	16 Jul 24				0.00	-2,193,599.63	-2,193,599.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.771546 WITH BANK OF	-2,222,811.160	16 Jul 24				0.00	-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	-2,252,110.540	16 Jul 24				0.00	-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	2,307,036.580	29 Aug 24				0.00	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	132,670.600	30 Nov 23				0.00	132,670.60	132,670.60	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / CAD EX.RATE 0.7376949 WITH BANK OF	619,663.700	30 Nov 23				0.00	619,663.70	619,663.70	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / DKK EX.RATE 0.146456 WITH BANK OF	490,627.480	30 Nov 23				0.00	490,627.48	490,627.48	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / EUR EX.RATE 1.091743 WITH BANK OF	1,124,495.290	30 Nov 23				0.00	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	4,488,814.240	30 Nov 23				0.00	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	69,613.520	30 Nov 23				0.00	69,613.52	69,613.52	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / SEK EX.RATE 0.0954858 WITH BANK OF	143,228.690	30 Nov 23				0.00	143,228.69	143,228.69	0.00
Total BANK OF AMERICA, N.A							.000.00	1,855,436.91	1,855,436.91

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS LONDON BRANCH									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 05 SEP 2024 AUD / USD EX.RATE 1.4847215 WITH BNP PARIBAS	11,670,000.000	5 Sep 24				0.00	7,860,065.93	7,893,004.67	32,938.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / AUD EX.RATE 0.674497 WITH BNP PARIBAS	-11,670,000.000	5 Sep 24				0.00	-7,871,379.99	-8,102,288.51	-230,908.52
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.65146 WITH BNP PARIBAS	-680,000.000	29 Feb 24				0.00	-442,993.07	-443,904.01	-910.94
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 JUL 2024 USD / GBP EX.RATE 1.282831 WITH BNP PARIBAS	-3,440,000.000	8 Jul 24				0.00	-4,412,938.64	-4,536,156.26	-123,217.62
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7585262 WITH BNP PARIBAS	1,725,000.000	29 Aug 24				0.00	2,274,147.02	2,274,671.38	524.36
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.265048 WITH BNP PARIBAS	-75,000.000	29 Feb 24				0.00	-94,878.64	-95,336.25	-457.61
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CAD EX.RATE 0.7374653 WITH BNP PARIBAS	-620,000.000	29 Feb 24				0.00	-457,228.32	-456,553.76	674.56
Danish krone - DKK									
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.1452896 WITH BNP PARIBAS	-2,690,000.000	29 Feb 24				0.00	-390,829.09	-391,708.59	-879.50
Euro - EUR									
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	4,140,000.000	5 Sep 24				0.00	4,591,497.22	4,605,543.03	14,045.81

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS LONDON BRANCH									
FX DEAL TRANSACTED ON 05 SEP 2024 EUR / USD EX.RATE 0.9016669 WITH BNP PARIBAS	32,650,000.000	5 Sep 24				0.00	36,210,720.85	36,321,492.71	110,771.86
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	-32,650,000.000	5 Sep 24				0.00	-36,351,053.81	-36,552,363.19	-201,309.38
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.113355 WITH BNP PARIBAS	-4,140,000.000	5 Sep 24				0.00	-4,609,291.36	-4,634,817.26	-25,525.90
FX DEAL TRANSACTED ON 08 JUL 2024 USD / EUR EX.RATE 1.086755 WITH BNP PARIBAS	-4,070,000.000	8 Jul 24				0.00	-4,423,093.66	-4,527,671.53	-104,577.87
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.082814 WITH BNP PARIBAS	-1,710,000.000	29 Feb 24				0.00	-1,851,612.80	-1,856,889.02	-5,276.22
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 29 FEB 2024 HKD / USD EX.RATE 7.824397 WITH BNP PARIBAS	990,000.000	29 Feb 24				0.00	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	3,713,000,000.000	5 Sep 24				0.00	25,828,169.15	26,202,321.73	374,152.58
FX DEAL TRANSACTED ON 05 SEP 2024 USD / JPY EX.RATE 0.0070428 WITH BNP PARIBAS	-3,713,000,000.000	5 Sep 24				0.00	-26,149,911.18	-26,231,026.16	-81,114.98
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062882 WITH BNP PARIBAS	-708,000,000.000	8 Jul 24				0.00	-4,452,015.39	-4,996,295.12	-544,279.73
FX DEAL TRANSACTED ON 29 FEB 2024 USD / JPY EX.RATE 0.0066988 WITH BNP PARIBAS	-268,000,000.000	29 Feb 24				0.00	-1,795,285.83	-1,767,052.39	28,233.44
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 05 SEP 2024 ILS / USD EX.RATE 3.699236 WITH BNP PARIBAS	1,480,000.000	5 Sep 24				0.00	400,082.61	391,146.35	-8,936.26

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS LONDON BRANCH									
FX DEAL TRANSACTED ON 05 SEP 2024 USD / ILS EX.RATE 0.2712721 WITH BNP PARIBAS	-1,480,000.000	5 Sep 24				0.00	-401,482.77	-398,818.60	2,664.17
FX DEAL TRANSACTED ON 29 FEB 2024 USD / ILS EX.RATE 0.2801073 WITH BNP PARIBAS	-40,000.000	29 Feb 24				0.00	-11,204.29	-10,891.02	313.27
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 05 SEP 2024 NZD / USD EX.RATE 1.6119724 WITH BNP PARIBAS	340,000.000	5 Sep 24				0.00	210,921.75	210,528.01	-393.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NZD EX.RATE 0.620498 WITH BNP PARIBAS	-340,000.000	5 Sep 24				0.00	-210,969.32	-216,344.21	-5,374.89
FX DEAL TRANSACTED ON 29 FEB 2024 USD / NZD EX.RATE 0.609247 WITH BNP PARIBAS	-20,000.000	29 Feb 24				0.00	-12,184.94	-12,097.00	87.94
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 05 SEP 2024 NOK / USD EX.RATE 10.644003 WITH BNP PARIBAS	6,650,000.000	5 Sep 24				0.00	624,764.92	628,048.75	3,283.83
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NOK EX.RATE 0.0940578 WITH BNP PARIBAS	-6,650,000.000	5 Sep 24				0.00	-625,484.33	-631,618.55	-6,134.22
FX DEAL TRANSACTED ON 29 FEB 2024 NOK / USD EX.RATE 10.594924 WITH BNP PARIBAS	800,000.000	29 Feb 24				0.00	75,507.86	75,074.02	-433.84
Swedish krona - SEK									
FX DEAL TRANSACTED ON 29 FEB 2024 SEK / USD EX.RATE 10.340626 WITH BNP PARIBAS	225,000.000	29 Feb 24				0.00	21,758.84	21,557.09	-201.75
Swiss franc - CHF									
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CHF EX.RATE 1.1375438 WITH BNP PARIBAS	-140,000.000	29 Feb 24				0.00	-159,256.10	-157,622.16	1,633.94

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS LONDON BRANCH									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 SEP 2024 AUD / USD EX.RATE 1.4847215 WITH BNP PARIBAS	-7,860,065.930	5 Sep 24				0.00	-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	-4,591,497.220	5 Sep 24				0.00	-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	-36,210,720.850	5 Sep 24				0.00	-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	-400,082.610	5 Sep 24				0.00	-400,082.61	-400,082.61	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 JPY / USD EX.RATE 143.75777 WITH BNP PARIBAS	-25,828,169.150	5 Sep 24				0.00	-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	-624,764.920	5 Sep 24				0.00	-624,764.92	-624,764.92	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 NZD / USD EX.RATE 1.6119724 WITH BNP PARIBAS	-210,921.750	5 Sep 24				0.00	-210,921.75	-210,921.75	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / AUD EX.RATE 0.674497 WITH BNP PARIBAS	7,871,379.990	5 Sep 24				0.00	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	36,351,053.810	5 Sep 24				0.00	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	4,609,291.360	5 Sep 24				0.00	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	401,482.770	5 Sep 24				0.00	401,482.77	401,482.77	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / JPY EX.RATE 0.0070428 WITH BNP PARIBAS	26,149,911.180	5 Sep 24				0.00	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	625,484.330	5 Sep 24				0.00	625,484.33	625,484.33	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / NZD EX.RATE 0.620498 WITH BNP PARIBAS	210,969.320	5 Sep 24				0.00	210,969.32	210,969.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS LONDON BRANCH									
FX DEAL TRANSACTED ON 08 JUL 2024 USD / EUR EX.RATE 1.086755 WITH BNP PARIBAS	4,423,093.660	8 Jul 24				0.00	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	4,412,938.640	8 Jul 24				0.00	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	4,452,015.390	8 Jul 24				0.00	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	-2,274,147.020	29 Aug 24				0.00	-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	-126,527.320	29 Feb 24				0.00	-126,527.32	-126,527.32	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 NOK / USD EX.RATE 10.594924 WITH BNP PARIBAS	-75,507.860	29 Feb 24				0.00	-75,507.86	-75,507.86	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 SEK / USD EX.RATE 10.340626 WITH BNP PARIBAS	-21,758.840	29 Feb 24				0.00	-21,758.84	-21,758.84	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.65146 WITH BNP PARIBAS	442,993.070	29 Feb 24				0.00	442,993.07	442,993.07	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CAD EX.RATE 0.7374653 WITH BNP PARIBAS	457,228.320	29 Feb 24				0.00	457,228.32	457,228.32	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / CHF EX.RATE 1.1375438 WITH BNP PARIBAS	159,256.100	29 Feb 24				0.00	159,256.10	159,256.10	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / DKK EX.RATE 0.1452896 WITH BNP PARIBAS	390,829.090	29 Feb 24				0.00	390,829.09	390,829.09	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.082814 WITH BNP PARIBAS	1,851,612.800	29 Feb 24				0.00	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	94,878.640	29 Feb 24				0.00	94,878.64	94,878.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS LONDON BRANCH									
FX DEAL TRANSACTED ON 29 FEB 2024 USD / ILS EX.RATE 0.2801073 WITH BNP PARIBAS	11,204.290	29 Feb 24				0.00	11,204.29	11,204.29	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / JPY EX.RATE 0.0066988 WITH BNP PARIBAS	1,795,285.830	29 Feb 24				0.00	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	12,184.940	29 Feb 24				0.00	12,184.94	12,184.94	0.00
Total BNP PARIBAS LONDON BRANCH							.000.00	-770,583.45	-770,583.45
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 07 MAR 2024 AUD / USD EX.RATE 1.5108707 WITH CITIBANK N.A.	11,670,000.000	7 Mar 24				0.00	7,724,027.57	7,618,176.22	-105,851.35
FX DEAL TRANSACTED ON 07 MAR 2024 USD / AUD EX.RATE 0.663627 WITH CITIBANK N.A.	-11,670,000.000	7 Mar 24				0.00	-7,744,527.09	-7,789,725.21	-45,198.12
Japanese yen - JPY									
FX DEAL TRANSACTED ON 29 AUG 2024 JPY / USD EX.RATE 144.67659 WITH CITIBANK N.A.	354,000,000.000	29 Aug 24				0.00	2,446,836.77	2,498,147.56	51,310.79
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 MAR 2024 CHF / USD EX.RATE 0.878052 WITH CITIBANK N.A.	8,910,000.000	7 Mar 24				0.00	10,147,452.39	10,031,524.43	-115,927.96
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CHF EX.RATE 1.150073 WITH CITIBANK N.A.	-8,910,000.000	7 Mar 24				0.00	-10,247,150.69	-10,075,766.14	171,384.55

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 MAR 2024 AUD / USD EX.RATE 1.5108707 WITH CITIBANK N.A.	-7,724,027.570	7 Mar 24				0.00	-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.	-10,147,452.390	7 Mar 24				0.00	-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.	7,744,527.090	7 Mar 24				0.00	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.	10,247,150.690	7 Mar 24				0.00	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.	-2,446,836.770	29 Aug 24				0.00	-2,446,836.77	-2,446,836.77	0.00
Total CITIBANK N.A.							.000.00	-44,282.09	-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	11,670,000.000	7 Jun 24				0.00	7,702,629.46	7,789,725.21	87,095.75
FX DEAL TRANSACTED ON 07 JUN 2024 USD / AUD EX.RATE 0.661705 WITH MORGAN STANLEY	-11,670,000.000	7 Jun 24				0.00	-7,722,106.69	-7,893,004.67	-170,897.98
British pound sterling - GBP									
FX DEAL TRANSACTED ON 05 SEP 2024 GBP / USD EX.RATE 0.7593245 WITH MORGAN	12,085,000.000	5 Sep 24				0.00	15,915,471.27	15,935,886.18	20,414.91
FX DEAL TRANSACTED ON 05 SEP 2024 USD / GBP EX.RATE 1.31734 WITH MORGAN STANLEY	-12,085,000.000	5 Sep 24				0.00	-15,920,064.78	-16,207,016.37	-286,951.59

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANSACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7856435 WITH MORGAN	12,085,000.000	7 Jun 24				0.00	15,382,300.40	15,387,226.53	4,926.13
FX DEAL TRANSACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.273523 WITH MORGAN STANLEY	-12,085,000.000	7 Jun 24				0.00	-15,390,536.33	-15,935,886.18	-545,349.85
FX DEAL TRANSACTED ON 30 NOV 2023 USD / GBP EX.RATE 1.266075 WITH MORGAN STANLEY	-370,000.000	30 Nov 23				0.00	-468,447.75	-471,343.04	-2,895.29
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.372133 WITH MORGAN STANLEY	16,670,000.000	7 Jun 24				0.00	12,148,962.75	12,165,663.20	16,700.45
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CAD EX.RATE 0.7303002 WITH MORGAN	-16,670,000.000	7 Jun 24				0.00	-12,174,102.67	-12,266,823.65	-92,720.98
Danish krone - DKK									
FX DEAL TRANSACTED ON 05 SEP 2024 DKK / USD EX.RATE 6.726102 WITH MORGAN STANLEY	26,440,000.000	5 Sep 24				0.00	3,930,954.01	3,941,826.75	10,872.74
FX DEAL TRANSACTED ON 05 SEP 2024 USD / DKK EX.RATE 0.1493952 WITH MORGAN	-26,440,000.000	5 Sep 24				0.00	-3,950,007.66	-3,973,975.87	-23,968.21
FX DEAL TRANSACTED ON 07 JUN 2024 DKK / USD EX.RATE 6.888974 WITH MORGAN STANLEY	26,440,000.000	7 Jun 24				0.00	3,838,016.76	3,810,374.77	-27,641.99
FX DEAL TRANSACTED ON 07 JUN 2024 USD / DKK EX.RATE 0.1459168 WITH MORGAN	-26,440,000.000	7 Jun 24				0.00	-3,858,039.33	-3,941,826.75	-83,787.42
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 30 NOV 2023 HKD / USD EX.RATE 7.808518 WITH MORGAN STANLEY	3,070,000.000	30 Nov 23				0.00	393,160.39	393,657.88	497.49

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 30 NOV 2023 ILS / USD EX.RATE 3.722627 WITH MORGAN STANLEY	160,000.000	30 Nov 23				0.00	42,980.40	43,789.43	809.03
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 07 JUN 2024 NZD / USD EX.RATE 1.6326797 WITH MORGAN	340,000.000	7 Jun 24				0.00	208,246.60	208,641.00	394.40
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NZD EX.RATE 0.612428 WITH MORGAN STANLEY	-340,000.000	7 Jun 24				0.00	-208,225.52	-210,528.01	-2,302.49
FX DEAL TRANSACTED ON 30 NOV 2023 NZD / USD EX.RATE 1.6189665 WITH MORGAN	30,000.000	30 Nov 23				0.00	18,530.34	18,805.50	275.16
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 07 JUN 2024 NOK / USD EX.RATE 10.667587 WITH MORGAN	6,650,000.000	7 Jun 24				0.00	623,383.70	630,036.14	6,652.44
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0939429 WITH MORGAN	-6,650,000.000	7 Jun 24				0.00	-624,720.43	-628,048.75	-3,328.32
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 30 NOV 2023 SGD / USD EX.RATE 1.333561 WITH MORGAN STANLEY	20,000.000	30 Nov 23				0.00	14,997.44	15,054.57	57.13
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 JUN 2024 CHF / USD EX.RATE 0.895451 WITH MORGAN STANLEY	8,910,000.000	7 Jun 24				0.00	9,950,290.98	10,075,766.14	125,475.16
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CHF EX.RATE 1.1282454 WITH MORGAN	-8,910,000.000	7 Jun 24				0.00	-10,052,660.82	-10,525,072.35	-472,411.53

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANSACTED ON 30 NOV 2023 CHF / USD EX.RATE 0.868089 WITH MORGAN STANLEY	40,000.000	30 Nov 23				0.00	46,078.22	46,525.15	446.93
United States dollar - USD									
FX DEAL TRANSACTED ON 05 SEP 2024 DKK / USD EX.RATE 6.726102 WITH MORGAN STANLEY	-3,930,954.010	5 Sep 24				0.00	-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	-15,915,471.270	5 Sep 24				0.00	-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	3,950,007.660	5 Sep 24				0.00	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	15,920,064.780	5 Sep 24				0.00	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	-7,702,629.460	7 Jun 24				0.00	-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	-12,148,962.750	7 Jun 24				0.00	-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	-9,950,290.980	7 Jun 24				0.00	-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	-3,838,016.760	7 Jun 24				0.00	-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	-15,382,300.400	7 Jun 24				0.00	-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	-623,383.700	7 Jun 24				0.00	-623,383.70	-623,383.70	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 NZD / USD EX.RATE 1.6326797 WITH MORGAN	-208,246.600	7 Jun 24				0.00	-208,246.60	-208,246.60	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / AUD EX.RATE 0.661705 WITH MORGAN STANLEY	7,722,106.690	7 Jun 24				0.00	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	12,174,102.670	7 Jun 24				0.00	12,174,102.67	12,174,102.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CHF EX.RATE 1.1282454 WITH MORGAN	10,052,660.820	7 Jun 24				0.00	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	3,858,039.330	7 Jun 24				0.00	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	15,390,536.330	7 Jun 24				0.00	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	624,720.430	7 Jun 24				0.00	624,720.43	624,720.43	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / NZD EX.RATE 0.612428 WITH MORGAN STANLEY	208,225.520	7 Jun 24				0.00	208,225.52	208,225.52	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 CHF / USD EX.RATE 0.868089 WITH MORGAN STANLEY	-46,078.220	30 Nov 23				0.00	-46,078.22	-46,078.22	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 HKD / USD EX.RATE 7.808518 WITH MORGAN STANLEY	-393,160.390	30 Nov 23				0.00	-393,160.39	-393,160.39	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 ILS / USD EX.RATE 3.722627 WITH MORGAN STANLEY	-42,980.400	30 Nov 23				0.00	-42,980.40	-42,980.40	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 NZD / USD EX.RATE 1.6189665 WITH MORGAN	-18,530.340	30 Nov 23				0.00	-18,530.34	-18,530.34	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 SGD / USD EX.RATE 1.333561 WITH MORGAN STANLEY	-14,997.440	30 Nov 23				0.00	-14,997.44	-14,997.44	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / GBP EX.RATE 1.266075 WITH MORGAN STANLEY	468,447.750	30 Nov 23				0.00	468,447.75	468,447.75	0.00
Total MORGAN STANLEY AND CO.INTRNTNAL PLC							.000.00	-1,437,637.93	-1,437,637.93

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF 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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-08-31 VALUE (INCLUDING ACCRUALS) OF 1,378,914,222.95

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN6QGL5	#REORG APARTMENT MERGER 06-28-2024	Acquisitions	2,134.00	-66,882.34	
		Dispositions	-10,778.00		395,762.64
SBFMWBV6	#REORG EQUITRANS MERGER EQT 2050084 07-22-2024	Acquisitions	7,090.00	-69,436.11	
		Dispositions	-7,090.00		80,478.56
SBGL0KF5	#REORG SITE REVERSE SPLIT SITE 2Z1QAK4 08-19-2024	Acquisitions	8,377.00	-112,356.26	
		Dispositions	-17,053.00		237,534.84
SBDW0DY3	#REORG/ TRICON RESIDENITAL INC MERGER 05-01-2024	Acquisitions	21,141.00	-189,777.87	
		Dispositions	-21,141.00		233,125.45
SBF2FPV3	AAK AB NPV	Acquisitions	77.00	-1,614.58	
		Dispositions	-642.00		16,575.32
SB1W8P14	AALBERTS NV EUR0.25	Acquisitions	274.00	-9,168.98	
		Dispositions	-3,292.00		139,681.69
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	Acquisitions	1,065,000.00	-1,061,347.05	
		Dispositions	-1,065,000.00		1,047,804.61
S6292102	ABC-MART INC NPV	Acquisitions	1,400.00	-27,176.34	
		Dispositions	-2,700.00		44,112.33
S6054904	ADEKA CORPORATION NPV	Acquisitions	1,800.00	-36,275.95	
		Dispositions	-700.00		14,680.13
SB0YFC60	ADR GRUPO AEROPORTUAIRO DEL PACIFICO SABDE CV	Acquisitions	690.00	-122,367.97	
		Dispositions	-591.00		88,379.86
SBLCD809	ADR IMMUNOCORE HLDGS PLC ADS	Acquisitions	137.00	-8,963.18	
		Dispositions	-529.00		31,324.73
SBVRZ8L1	AENA SME S.A. 144A EUR10	Acquisitions	1,957.00	-362,622.28	
		Dispositions	-860.00		167,355.54
S6441465	AIR WATER INC NPV	Acquisitions	2,800.00	-36,772.64	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5468346	AIXTRON SE ORD NPV	Dispositions	-3,100.00		44,919.72
		Acquisitions	6,090.00	-185,510.50	
SBZ3DNP6	ALAMOS GOLD INC COM NPV	Dispositions	-6,090.00		126,359.41
		Acquisitions	1,000.00	-16,061.72	
S2009210	ALEXANDRIA REAL ESTATE EQUITIES INC COM	Dispositions	-1,200.00		17,766.38
		Acquisitions	3,920.00	-449,086.83	
S6022105	AMADA CO LTD	Dispositions	-1,850.00		216,654.16
		Acquisitions	1,300.00	-13,767.91	
S6027304	AMANO CORPORATION NPV	Dispositions	-1,500.00		16,522.55
		Acquisitions	1,600.00	-39,829.35	
S2050832	AMEREN CORP COM	Dispositions	-300.00		7,276.62
		Acquisitions	370.00	-26,736.13	
SBQWNKQ4	AMERICAN HEALTHCARE REIT INC COM	Dispositions	-3,827.00		277,707.58
		Acquisitions	16,648.00	-210,745.41	
SBCF5RR9	AMERICAN HOMES 4 RENT COMMON STOCK	Dispositions	-1,502.00		24,155.61
		Acquisitions	6,331.00	-222,981.95	
SB7FBFL2	AMERICAN TOWER CORP	Dispositions	-4,017.00		151,362.23
		Acquisitions	3,770.00	-786,508.11	
SB3SKZK7	AMERICOLD RLTY TR INC COM	Dispositions	-1,490.00		261,408.16
		Acquisitions	18,572.00	-496,946.96	
SBM91201	AMPOL LTD NPV	Dispositions	-18,221.00		499,095.50
		Acquisitions	92.00	-2,208.89	
SBKLG6N1	AMVIS HOLDINGS INC NPV	Dispositions	-5,900.00		126,513.29
		Acquisitions	3,500.00	-58,130.15	
SB1WVF68	ANDRITZ AG NPV (BR)	Dispositions	-800.00		11,135.55
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP2QN78	ANYCOLOR INC NPV	Acquisitions	414.00	-26,059.34	
		Dispositions	-206.00		11,339.95
S6247306	APA GROUP NPV (STAPLED UNITS)	Acquisitions	3,900.00	-90,487.13	
		Dispositions	-3,900.00		81,209.92
SB6463M8	ARC RESOURCES LTD COM NPV	Acquisitions	15,820.00	-92,114.98	
		Dispositions	-36,418.00		196,761.51
SB0Z5YZ2	ARKEMA SA EUR10	Acquisitions	300.00	-4,823.36	
		Dispositions	-800.00		14,587.01
S6057378	ASICS CORP NPV	Acquisitions	74.00	-7,344.70	
		Dispositions	-748.00		78,937.67
S2315359	ATMOS ENERGY CORP COM	Acquisitions	5,600.00	-179,486.65	
		Dispositions	-3,600.00		123,001.04
SBP8JT73	ATS CORPORATION COM NPV	Free Receipt	9,900.00		
		Acquisitions	1,410.00	-167,410.93	
SB0MBNC3	AUB GROUP LTD	Dispositions	-1,220.00		144,013.05
		Acquisitions	2,150.00	-72,386.62	
SBS3FPB3	AUB GROUP LTD NPV CHESS DVP OF PLACEMENT	Dispositions	-300.00		9,944.69
		Acquisitions	1,661.00	-31,639.91	
SBMTRW10	B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1	Dispositions	-519.00		9,620.86
		Free Receipt	522.00	9,533.16	
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	522.00	-9,533.16	
		Free Delivery	-522.00		
S0096162	BALFOUR BEATTY GBP0.50	Acquisitions	8,691.00	-49,744.04	
		Dispositions	-2,161.00		14,068.41
		Acquisitions	855,000.00	-597,927.15	
		Dispositions	-855,000.00		596,371.05

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD1RP61	BANK OF IRELAND GR ORD EUR1.00	Acquisitions	2,240.00	-8,813.56	
		Dispositions	-2,714.00		12,386.09
S5564619	BAVARIAN NORDIC DKK10	Acquisitions	1,219.00	-11,056.51	
		Dispositions	-1,832.00		18,140.20
SBYQ0JC6	BEAZLEY PLC (UK) ORD GBP0.05	Acquisitions	1,843.00	-41,975.19	
		Dispositions	-375.00		8,266.33
SBFZ31P0	BELLEVUE GOLD LTD NPV	Acquisitions	2,622.00	-18,266.02	
		Dispositions	-1,900.00		15,801.35
S0286941	BIG YELLOW GROUP (PLACING) ORD GBP0.10	Acquisitions	88,971.00	-79,476.63	
		Dispositions	-8,821.00		10,317.39
SB011205	BOARDWALK R/EST IN TRUST UNITS	Acquisitions	65.00	-873.53	
		Dispositions	-13,976.00		181,370.40
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	640.00	-33,309.76	
		Dispositions	-4,653.00		238,912.16
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	Acquisitions	400,000.00	-402,360.00	
		Dispositions	-274,000.00		244,005.22
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	Acquisitions	2,765,000.00	-2,758,550.80	
		Dispositions	-192,000.00		192,725.76
S0136701	BRITISH LAND CO ORD GBP0.25	Acquisitions	720,000.00	-744,310.40	
		Dispositions	-180,000.00		184,337.10
SBFTDJL8	BRIXMOR PPTY GROUP INC COM	Acquisitions	110,331.00	-546,151.40	
		Dispositions	-10,958.00		55,354.27
SBN93088	BROADSTONE NET LEASE INC COM USD0.00025	Acquisitions	11,278.00	-271,965.54	
		Dispositions	-10,114.00		243,922.63
		Acquisitions	1,972.00	-30,019.31	
		Dispositions	-2,975.00		48,608.95

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9B3FG1	BRP INC SUB VTG NPV	Acquisitions	100.00	-6,699.70	
		Dispositions	-1,890.00		115,844.84
SB7K6D18	BRUNELLO CUCINELLI EUR100	Acquisitions	1,251.00	-104,702.07	
		Dispositions	-385.00		43,008.06
S5782206	BUZZI SPA	Acquisitions	4,673.00	-153,820.65	
		Dispositions	-417.00		15,121.81
S6172453	CANON MARKETING JAPAN INC NPV	Acquisitions	100.00	-2,877.19	
		Dispositions	-1,100.00		30,909.29
SB61KF83	CAPITAL PWR CORP COM	Acquisitions	250.00	-6,825.11	
		Dispositions	-500.00		13,146.04
S6563875	CAPITALAND ASCENDA NPV (REIT)	Acquisitions	32,175.00	-63,850.10	
		Dispositions	-12,936.00		26,705.27
SBG0RZ29	CAPITALAND ASCOTT NPV STAPLES UNITS (REIT)	Acquisitions	23,495.00	-15,934.51	
		Dispositions	-420,547.00		276,561.04
SBQB42C8	CAPITALAND INT COM SUBS RTS	Free Delivery	-8,573.00		
		Free Receipt	8,573.00	578.91	
S6420129	CAPITALAND INTEGRATED COMMERCIAL TRUST	Acquisitions	184,629.00	-271,122.30	
		Dispositions	-70,590.00		114,796.92
SBNHXFJ6	CAPITALAND INVESTMENT LTD NPV	Acquisitions	64,344.00	-144,975.71	
		Dispositions	-27,723.00		51,652.54
SBMY5XY9	CAPSTONE COPPER COM NPV	Acquisitions	25,000.00	-172,078.11	
		Dispositions	-15,100.00		59,386.80
SBMP8TL6	CARETRUST REIT INC COM	Acquisitions	16,694.00	-380,606.60	
		Dispositions	-5,346.00		125,029.76
SB0XP0T0	CASTELLUM AB NPV	Acquisitions	14,742.00	-193,429.26	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB131GJ7	CATENA AB NPV	Dispositions	-14,585.00		191,703.30
		Acquisitions	3,065.00	-149,750.17	
S2117599	CDN APARTMENT PROP TRUST UNITS	Dispositions	-753.00		37,020.67
		Acquisitions	3,563.00	-127,410.84	
SBSCB6L9	CELESTICA INC NPV	Dispositions	-447.00		14,211.16
		Acquisitions	200.00	-9,308.92	
S2263362	CELESTICA INC SUB ORD VTG SHS NPV	Dispositions	-300.00		13,091.83
		Free Receipt	3,580.00	122,569.59	
		Acquisitions	3,580.00	-122,569.59	
SBX90C05	CELLNEX TELECOM SA EUR0.25	Free Delivery	-3,580.00		
		Dispositions	-5,830.00		209,470.25
S2440637	CENTERPOINT ENERGY INC COM	Acquisitions	10,329.00	-295,464.30	
		Dispositions	-9,940.00		281,057.78
C321996NU0	CF GOLDMAN SACHS TACTICAL EXPOSURE FUND	Acquisitions	632,876.76	-8,500,000.00	
		Dispositions	-256,975.04		3,500,000.00
C384991CA1	CF GS GLOBAL LOWER BETA EQUITY FD CL IO ACCU	Acquisitions	363,930.45	-9,000,000.00	
		Dispositions	-299,733.39		7,700,000.00
SB8S8C94	CHARTWELL RETIREME TRUST UNITS	Acquisitions	21,598.00	-169,729.55	
		Dispositions	-8,809.00		84,201.33
S2654364	CHENIERE ENERGY INC COM NEW	Acquisitions	390.00	-66,781.15	
		Dispositions	-230.00		36,789.30
SB3CFDN7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022	Acquisitions	0.00	0.00	
		Dispositions	-15,441.81		15,441.81
S6460794	CHINA GAS HOLDINGS HKD0.01	Acquisitions	8,400.00	-8,088.74	
		Dispositions	-51,800.00		48,152.46

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6535517	CHINA RES GAS GP L HKD0.10	Acquisitions	27,600.00	-86,580.35	
		Dispositions	-22,700.00		70,015.81
SBFZ2PK0	CHINA TOWER CORP LTD	Acquisitions	510,000.00	-53,379.37	
		Dispositions	-858,000.00		104,255.17
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	587,000.00	-584,640.26	
		Dispositions	-587,000.00		590,768.51
SBXC87C3	COMMUNITY HEALTHCARE TR INC REIT	Acquisitions	852.00	-22,163.07	
		Dispositions	-8,576.00		206,888.19
SBV9FP30	COMPUTACENTER ORD GBP0.075555	Acquisitions	713.00	-24,539.16	
		Dispositions	-376.00		12,178.84
SBD97JW7	CONCORDIA FINL GROUP LT	Acquisitions	2,900.00	-14,844.16	
		Dispositions	-2,400.00		13,033.64
SBKPR6S5	CONSTELLUM SE (FRANCE) EUR0.02 CLASS A	Acquisitions	3,654.00	-61,982.32	
		Dispositions	-646.00		12,693.80
SBD3VFW7	CONVATEC GROUP PLC ORD GBP0.1 (WI)	Acquisitions	10,246.00	-31,655.37	
		Dispositions	-7,774.00		24,082.79
S0231888	CRANSWICK ORD GBP0.10	Acquisitions	678.00	-37,527.11	
		Dispositions	-210.00		11,354.24
S6591809	CREDIT SAISON CO NPV	Acquisitions	300.00	-5,893.42	
		Dispositions	-2,000.00		39,464.32
SB67C8W8	CRESCENT POINT EN COM NPV	Acquisitions	4,200.00	-30,938.86	
		Dispositions	-2,200.00		19,501.12
		Free Delivery	-22,500.00		
SBTGQCX1	CROWN CASTLE INC COM	Acquisitions	1,940.00	-224,143.95	
		Dispositions	-3,330.00		353,550.24
S5881857	CTS EVENTIM AG & C NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	364.00	-21,749.95	
		Dispositions	-2,427.00		221,942.04
S6534837	DE GREY MINING LTD NPV	Acquisitions	250,000.00	-236,052.50	
		Dispositions	-1,174,000.00		1,077,151.74
SBSQLDY7	DE GREY MNG LTD RIGHTS 27/05/2024	Acquisitions	59,548.00	-47,199.16	
		Dispositions	-11,193.00		9,644.64
S0265274	DERWENT LONDON ORD GBP0.05	Free Delivery	-14,537.00		
		Free Receipt	14,537.00	1,568.91	
S2141941	DESCARTES SYSTEMS COM NPV	Acquisitions	503.00	-12,287.21	
		Dispositions	-4,233.00		104,244.72
SB03GQS4	DIGITAL RLTY TR INC COM	Acquisitions	570.00	-52,085.74	
		Dispositions	-200.00		18,704.08
S0182663	DIPLOMA ORD GBP0.05	Acquisitions	3,973.00	-582,584.77	
		Dispositions	-6,426.00		876,709.12
SBQ71Z68	DISCOVER FINL SVCS 7.964% 11-02-2034	Acquisitions	432.00	-19,052.78	
		Dispositions	-613.00		26,980.43
S6602563	DMG MORI CO LTD	Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		501,304.50
SBN7L880	DT MIDSTREAM INC COM USD0.01 WI	Acquisitions	200.00	-4,858.02	
		Dispositions	-1,900.00		53,814.44
S2829515	EDISON INTL COM	Acquisitions	4,474.00	-242,276.96	
		Dispositions	-850.00		53,534.44
SB13X013	EIFFAGE EUR4	Acquisitions	5,616.00	-389,427.41	
		Dispositions	-3,684.00		268,705.13
		Acquisitions	3,258.00	-360,740.44	
		Dispositions	-1,210.00		121,801.59

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB7FNMQ2	ELEMENT FLEET MGMT COM NPV	Acquisitions	100.00	-1,746.24	
		Dispositions	-1,490.00		24,412.65
SBVSS790	ELIS SA EUR1.00	Acquisitions	1,183.00	-23,984.30	
		Dispositions	-827.00		18,705.97
S2314000	EMPIRE CO CLASS'A'N/VTG COM NPV	Acquisitions	700.00	-17,473.08	
		Dispositions	-500.00		11,698.01
S2466149	ENBRIDGE INC COM NPV	Acquisitions	14,440.00	-517,815.24	
		Dispositions	-9,440.00		338,944.59
S6333937	ENN ENERGY COMSTK	Acquisitions	16,600.00	-127,582.55	
		Dispositions	-4,300.00		37,370.11
SB5VQMV6	ENTAIN PLC EUR0.01	Acquisitions	7,776.00	-82,284.69	
		Dispositions	-14,040.00		103,562.24
SB8XXZP1	EPR PPTYS COM SH BEN INT COM SH BEN INT	Acquisitions	55.00	-2,371.60	
		Dispositions	-4,599.00		197,471.55
S2319157	EQTY RESDNTL EFF 5/15/02	Acquisitions	2,378.00	-142,698.17	
		Dispositions	-10,435.00		745,480.59
SBVLZX12	EQUINIX INC COM PAR \$0.001	Acquisitions	521.00	-410,582.19	
		Dispositions	-350.00		295,725.88
S5337093	ERG SPA EUR0.10	Acquisitions	5,222.00	-151,302.95	
		Dispositions	-330.00		8,941.61
SBFFK0X2	ESSENTIAL PROPERTIES REALTY TR INC USD0.01	Acquisitions	7,365.00	-184,438.73	
		Dispositions	-382.00		9,559.13
S2316619	ESSEX PPTY TR REIT	Acquisitions	1,712.00	-475,316.15	
		Dispositions	-164.00		49,875.20
SBVVN4Q8	EVERSOURCE ENERGY COM	Acquisitions	6,790.00	-420,897.54	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2670519	EXELON CORP COM	Dispositions	-5,325.00		318,669.63
		Acquisitions	7,509.00	-272,706.13	
SB02HWR9	EXTRA SPACE STORAGE INC COM	Dispositions	-8,890.00		323,648.83
		Acquisitions	3,788.00	-621,536.25	
S6354273	FERROTEC HOLDINGS NPV	Dispositions	-3,035.00		421,682.85
		Acquisitions	1,900.00	-36,792.92	
SBRS7CF0	FERROVIAL SE EUR0.01	Dispositions	-7,200.00		125,406.35
		Acquisitions	3,450.00	-125,756.38	
SBMDHMH2	FILO CORP COM NPV	Dispositions	-17,566.00		648,970.66
		Acquisitions	1,800.00	-28,248.17	
SBKSLS55	FIRST CAP REAL EST UNIT	Dispositions	-1,700.00		36,296.30
		Acquisitions	8,887.00	-107,973.12	
S6352147	FLIGHT CENTRE TRAVEL GROUP LTD	Dispositions	-168.00		1,918.83
		Acquisitions	2,671.00	-35,210.25	
SBF1HPT8	FOOD & LIFE COMPAN NPV	Dispositions	-1,038.00		14,426.19
		Acquisitions	9,300.00	-181,478.77	
S4400446	FORVIA EUR7	Dispositions	-700.00		13,394.66
		Acquisitions	3,536.00	-51,029.12	
SBYYFHZ2	FRASERS LOGISTICS & COMMERCIAL TRUST	Dispositions	-11,127.00		114,565.87
		Acquisitions	20,446.00	-15,628.70	
S6036582	FUJI MEDIA HOLDINGS INC NPV	Dispositions	-3,163.00		2,212.88
		Acquisitions	13,200.00	-168,780.42	
S6347712	FUSO CHEMICAL CO NPV	Dispositions	-1,100.00		13,172.14
		Acquisitions	3,700.00	-108,817.60	
C999599GH0	FUT DEC 23 CBT UL T-BONDS	Dispositions	-400.00		10,380.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 23 CBT UL T-BONDS	Free Delivery	-74.00		
		Free Receipt	2,721.00	-344,344,742.33	
C999599GH0	FUT DEC 23 CBT ULT TNOTE	Free Delivery	-2,721.00		
		Free Receipt	74.00	-8,378,288.24	
C999599GH0	FUT DEC 23 CBT ULT TNOTE	Free Delivery	-1,379.00		
		Free Receipt	107.00	-11,863,547.07	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE	Free Delivery	-107.00		
		Free Receipt	1,379.00	-157,906,119.04	
C999599GH0	FUT DEC 23 CBT 5Y T-NOTE	Free Delivery	-1,042.00		
		Free Receipt	399.00	-42,115,319.78	
C999599GH0	FUT DEC 23 EMINI S&P 500	Free Delivery	-399.00		
		Free Receipt	1,042.00	-110,401,904.74	
C999599GH0	FUT DEC 23 EMINI S&P 500	Free Delivery	-174.00		
		Free Receipt	33.00	-6,996,412.50	
C999599GH0	FUT DEC 23 U.S. T-BONDS	Free Delivery	-33.00		
		Free Receipt	174.00	-38,830,987.77	
C999599GH0	FUT DEC 23 U.S. T-BONDS	Free Delivery	-471.00		
		Free Receipt	2,070.00	-243,153,837.53	
C999599GH0	FUT DEC 23 US 2YR T-NOTE	Free Delivery	-2,070.00		
		Free Receipt	471.00	-51,713,424.63	
C999599GH0	FUT DEC 23 US 2YR T-NOTE	Free Delivery	-521.00		
		Free Receipt	186.00	-37,749,013.33	
C999599GH0	FUT DEC 23 10 YR T-NOTES	Free Delivery	-186.00		
		Free Receipt	521.00	-105,813,382.80	
		Free Delivery	-334.00		
		Free Receipt	1,122.00	-121,766,750.73	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 23 10 YR T-NOTES	Free Delivery	-1,122.00		
		Free Receipt	334.00	-35,810,827.77	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-1,413.00		
		Free Receipt	52.00	-6,960,138.22	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-52.00		
		Free Receipt	1,413.00	-189,524,667.78	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-49.00		
		Free Receipt	1,285.00	-152,083,521.92	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-1,285.00		
		Free Receipt	49.00	-5,799,969.43	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-177.00		
		Free Receipt	491.00	-53,957,992.01	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-491.00		
		Free Receipt	177.00	-19,417,319.90	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-2,001.00		
		Free Receipt	11.00	-1,370,217.79	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-11.00		
		Free Receipt	2,001.00	-249,262,908.49	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-537.00		
		Free Receipt	39.00	-8,101,100.30	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-39.00		
		Free Receipt	537.00	-111,549,270.05	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-1,224.00		
		Free Receipt	105.00	-11,986,181.12	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-105.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	1,224.00	-139,849,386.31	
		Free Delivery	-2,109.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	2,109.00	-266,871,960.17	
		Free Delivery	-2,109.00		
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Receipt	2,109.00	-266,871,960.17	
		Free Delivery	-1,470.00		
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Receipt	1,470.00	-167,129,547.87	
		Free Delivery	-1,470.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	1,470.00	-167,129,547.87	
		Free Delivery	-553.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	553.00	-58,813,250.76	
		Free Delivery	-553.00		
C999599GH0	FUT JUN 24 CME EMINIENRGY	Free Receipt	553.00	-58,813,250.76	
		Free Delivery	-15.00		
C999599GH0	FUT JUN 24 CME EMINIENRGY	Free Receipt	15.00	-1,548,675.00	
		Free Delivery	-15.00		
C999599GH0	FUT JUN 24 CME EMININDUST	Free Receipt	15.00	-1,548,675.00	
		Free Delivery	-31.00		
C999599GH0	FUT JUN 24 CME EMININDUST	Free Receipt	31.00	-3,912,076.00	
		Free Delivery	-31.00		
C999599GH0	FUT JUN 24 CME EMINIRUS2K	Free Receipt	31.00	-3,912,076.00	
		Free Delivery	-344.00		
C999599GH0	FUT JUN 24 CME EMINIRUS2K	Free Receipt	344.00	-36,315,124.99	
		Free Delivery	-344.00		
C999599GH0	FUT JUN 24 EMINI S&P 500	Free Receipt	344.00	-36,315,124.99	
		Free Delivery			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 EMINI S&P 500	Free Delivery	-167.00		
		Free Receipt	167.00	-43,408,612.07	
C999599GH0	FUT JUN 24 OSE TOPIX	Free Delivery	-167.00		
		Free Receipt	167.00	-43,408,612.07	
C999599GH0	FUT JUN 24 OSE TOPIX	Free Delivery	-13.00		
		Free Receipt	13.00	-2,351,676.61	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-13.00		
		Free Receipt	13.00	-2,351,676.61	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-2,116.00		
		Free Receipt	2,116.00	-250,916,933.85	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-2,116.00		
		Free Receipt	2,116.00	-250,916,933.85	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-794.00		
		Free Receipt	794.00	-162,368,529.62	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-794.00		
		Free Receipt	794.00	-162,368,529.62	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-1,415.00		
		Free Receipt	1,415.00	-155,783,208.23	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-1,415.00		
		Free Receipt	1,415.00	-155,783,208.23	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-2,204.00		
		Free Receipt	2,204.00	-269,678,536.38	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-2,204.00		
		Free Receipt	2,204.00	-269,678,536.38	
C999599GH0	FUT MAR 24 CBT UL T-NOTE	Free Delivery	-1,466.00		
		Free Receipt	1,466.00	-165,411,761.70	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-1,466.00		
		Free Receipt	1,466.00	-165,411,761.70	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-530.00		
		Free Receipt	530.00	-56,614,829.30	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-530.00		
		Free Receipt	530.00	-56,614,829.30	
C999599GH0	FUT MAR 24 CME EMINIRUS2K	Free Delivery	-344.00		
		Free Receipt	344.00	-32,705,784.50	
C999599GH0	FUT MAR 24 CME EMINIRUS2K	Free Delivery	-344.00		
		Free Receipt	344.00	-32,705,784.50	
C999599GH0	FUT MAR 24 EMINI S&P 500	Free Delivery	-162.00		
		Free Receipt	162.00	-37,904,240.17	
C999599GH0	FUT MAR 24 EMINI S&P 500	Free Delivery	-162.00		
		Free Receipt	162.00	-37,904,240.17	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-2,107.00		
		Free Receipt	2,107.00	-243,883,114.86	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-2,107.00		
		Free Receipt	2,107.00	-243,883,114.86	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-590.00		
		Free Receipt	590.00	-120,296,024.49	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-590.00		
		Free Receipt	590.00	-120,296,024.49	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-1,580.00		
		Free Receipt	1,580.00	-173,379,387.73	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-1,580.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	1,580.00	-173,379,387.73	
		Free Delivery	-1,507.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	1,507.00	-187,260,716.95	
		Free Delivery	-1,507.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	1,507.00	-187,260,716.95	
		Free Delivery	-1,363.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	1,363.00	-153,549,118.25	
		Free Delivery	-1,363.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	1,363.00	-153,549,118.25	
		Free Delivery	-566.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	566.00	-60,470,159.61	
		Free Delivery	-566.00		
C999599GH0	FUT SEP 24 CME EMINIENRGY	Free Receipt	566.00	-60,470,159.61	
		Free Delivery	-15.00		
C999599GH0	FUT SEP 24 CME EMINIENRGY	Free Receipt	15.00	-1,401,860.00	
		Free Delivery	-15.00		
C999599GH0	FUT SEP 24 CME EMININDUST	Free Receipt	15.00	-1,401,860.00	
		Free Delivery	-31.00		
C999599GH0	FUT SEP 24 CME EMININDUST	Free Receipt	31.00	-3,849,800.00	
		Free Delivery	-31.00		
C999599GH0	FUT SEP 24 CME EMINIRUS2K	Free Receipt	31.00	-3,849,800.00	
		Free Delivery	-344.00		
C999599GH0	FUT SEP 24 CME EMINIRUS2K	Free Receipt	344.00	-35,218,260.00	
		Free Delivery	-344.00		
C999599GH0	FUT SEP 24 CME EMINITECH	Free Receipt	344.00	-35,218,260.00	
		Free Delivery			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CME EMINITECH	Free Delivery	-7.00		
		Free Receipt	7.00	-1,586,943.08	
C999599GH0	FUT SEP 24 EMINI S&P 500	Free Delivery	-7.00		
		Free Receipt	7.00	-1,586,943.08	
C999599GH0	FUT SEP 24 EMINI S&P 500	Free Delivery	-157.00		
		Free Receipt	157.00	-43,263,413.00	
C999599GH0	FUT SEP 24 OSE TOPIX	Free Delivery	-157.00		
		Free Receipt	157.00	-43,263,413.00	
C999599GH0	FUT SEP 24 OSE TOPIX	Free Delivery	-24.00		
		Free Receipt	24.00	-4,222,738.15	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-24.00		
		Free Receipt	24.00	-4,222,738.15	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-2,025.00		
		Free Receipt	2,025.00	-237,014,948.55	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-2,025.00		
		Free Receipt	2,025.00	-237,014,948.55	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-736.00		
		Free Receipt	736.00	-150,112,824.54	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-736.00		
		Free Receipt	736.00	-150,112,824.54	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-1,539.00		
		Free Receipt	1,539.00	-168,355,715.70	
C999599GH0	FUT 15 MAR 24 EURX E-STXX 50	Free Delivery	-1,539.00		
		Free Receipt	1,539.00	-168,355,715.70	
		Free Delivery	-29.00		
		Free Receipt	29.00	-1,450,817.54	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 15 MAR 24 EURX E-STXX 50	Free Delivery	-29.00		
		Free Receipt	29.00	-1,450,817.54	
C999599GH0	FUT 20 SEP 24 EURX E-STXX 50	Free Delivery	-20.00		
		Free Receipt	20.00	-1,050,901.89	
C999599GH0	FUT 20 SEP 24 EURX E-STXX 50	Free Delivery	-20.00		
		Free Receipt	20.00	-1,050,901.89	
C999599GH0	FUT 21 JUN 24 EURX E-STXX 50	Free Delivery	-49.00		
		Free Receipt	49.00	-2,620,972.88	
C999599GH0	FUT 21 JUN 24 EURX E-STXX 50	Free Delivery	-49.00		
		Free Receipt	49.00	-2,620,972.88	
S7742468	GECINA SA EUR7.50	Acquisitions	1,430.00	-143,125.67	
		Dispositions	-142.00		14,821.67
SB1Y47Y7	GERRESHEIMER AG NPV (BR)	Acquisitions	503.00	-53,992.20	
		Dispositions	-70.00		7,571.82
SBKDT650	GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS	Acquisitions	5,900.00	-197,242.35	
		Dispositions	-2,163.00		71,842.94
S2254645	GILDAN ACTIVEWEAR COM NPV	Acquisitions	400.00	-14,790.91	
		Dispositions	-400.00		13,971.65
SB8RBZV7	GLP J-REIT REIT	Acquisitions	82.00	-69,157.81	
		Dispositions	-3.00		2,465.27
SB06CMQ9	GMO PAYMENT GATEWA NPV	Acquisitions	2,600.00	-129,936.35	
		Dispositions	-100.00		4,675.10
SB03FYZ4	GOODMAN GROUP NPV	Acquisitions	26,544.00	-466,499.07	
		Dispositions	-96.00		2,155.24
SB04V127	GRAINGER PLC ORD GBP0.05	Acquisitions	2,095.00	-7,081.35	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB9GS088	GRANITE REAL ESTATE INVT TR	Dispositions	-1,342.00		4,336.54
		Acquisitions	201.00	-11,092.87	
SBQXP7G8	GREAT PORTLAND EST NEW ORD 15 5/19PNP 11/06	Dispositions	-2,281.00		115,263.08
		Dispositions	-15,849.00		20,167.06
SBF5H9P8	GREAT PORTLAND EST ORD GBP0.15263157894	Free Receipt	15,849.00	25,544.93	
		Acquisitions	1,524.00	-7,213.75	
S2639361	GRUPO AEROPORTUARIO DEL SURESTE S.A.B DEC.V.	Dispositions	-26,958.00		118,326.92
		Acquisitions	666.00	-189,029.02	
S6030506	HANG LUNG PROP NPV	Dispositions	-294.00		89,697.15
		Acquisitions	46,000.00	-55,438.30	
SBJBLRK3	HEALTHPEAK OP LLC	Dispositions	-89,000.00		66,337.93
		Acquisitions	7,429.00	-140,486.00	
S7598003	HERA EUR1	Dispositions	-3,527.00		74,112.76
		Acquisitions	44,920.00	-163,463.80	
S6429405	HITACHI CONSTRUCTION MACHINERY NPV	Dispositions	-2,743.00		9,958.78
		Acquisitions	800.00	-21,875.65	
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054	Dispositions	-4,700.00		127,989.02
		Acquisitions	270,000.00	-265,774.50	
SBNC0NF4	HOMECO DAILY NEEDS NPV	Dispositions	-270,000.00		267,197.40
		Acquisitions	5,492.00	-3,966.71	
S6436557	HONG KONG & CHINA GAS HKD0.25	Dispositions	-8,145.00		6,564.62
		Acquisitions	110,000.00	-85,074.81	
S2567503	HOST HOTELS & RESORTS INC REIT	Dispositions	-33,000.00		25,164.45
		Acquisitions	969.00	-18,753.72	
SBYYXJY9	HYDRO ONE LTD COM NPV	Dispositions	-15,309.00		264,568.42

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6408705	H20 RETAILING SHS	Acquisitions	9,370.00	-271,541.38	
		Dispositions	-2,470.00		73,651.02
S6136374	IDOM INC NPV	Acquisitions	1,500.00	-17,381.83	
		Dispositions	-4,600.00		54,284.21
SB06QFB7	IG GROUP HLDGS ORD GBP0.00005	Acquisitions	22,000.00	-157,362.37	
		Dispositions	-1,100.00		9,791.43
SBGLP8L2	IMI ORD GBP0.28571428	Acquisitions	17,284.00	-161,949.48	
		Dispositions	-1,535.00		14,402.37
SBN4HT33	INDIVIOR PLC USD0.5	Acquisitions	1,072.00	-22,505.12	
		Dispositions	-1,077.00		23,607.25
SBLGYFQ3	INFRONEER HLDGS INC NPV	Acquisitions	1,397.00	-28,684.00	
		Dispositions	-685.00		12,391.32
SBSNWTF6	INTEL CORP 5.6% 02-21-2054	Acquisitions	3,200.00	-26,838.13	
		Dispositions	-2,700.00		25,680.10
SBMJ71W4	INTERFOR CORP COM NPV	Acquisitions	546,000.00	-544,345.62	
		Dispositions	-546,000.00		544,544.20
SBYT1DJ1	INTERMED CAP GRP ORD GBP0.2625	Acquisitions	2,420.00	-32,228.77	
		Dispositions	-7,120.00		85,131.11
SB1L9R12	INTERRENT REAL EST TRUST UNITS	Acquisitions	10,457.00	-184,523.52	
		Dispositions	-1,925.00		50,373.39
SBDCT298	INTL PETROLEUM COR COM NPV	Acquisitions	111.00	-1,099.56	
		Dispositions	-20,027.00		195,055.46
SB00STP1	INVINCIBLE INVESTMENTS CORP REIT	Acquisitions	1,061.00	-11,074.24	
		Dispositions	-7,303.00		81,030.55
		Acquisitions	480.00	-200,455.25	
		Dispositions	-295.00		124,153.22

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD81GW9	INVITATION HOMES INC COM	Acquisitions	4,571.00	-143,665.66	
		Dispositions	-7,263.00		252,413.58
SBVFTF03	IRON MTN INC NEW COM	Acquisitions	5,943.00	-447,232.96	
		Dispositions	-3,404.00		239,946.82
SB23TC12	J FRONT RETAILING NPV	Acquisitions	4,000.00	-44,914.73	
		Dispositions	-17,000.00		165,367.99
SB1530B1	JAPAN HOTEL REIT I REIT	Acquisitions	234.00	-115,967.71	
		Dispositions	-384.00		187,355.84
S6513342	JAPAN METROPOLITAN FUND INVEST	Acquisitions	177.00	-123,694.85	
		Dispositions	-163.00		94,244.65
SBM8Q5M0	JD SPORTS FASHION ORD GBP0.0005	Acquisitions	18,621.00	-31,134.86	
		Dispositions	-9,007.00		13,060.44
SB1722W1	JET2 PLC	Acquisitions	1,478.00	-22,313.04	
		Dispositions	-878.00		15,815.25
SB18D6G5	JINS HOLDINGS INC NPV	Acquisitions	5,300.00	-142,485.38	
		Dispositions	-300.00		6,360.35
S6481320	KAJIMA CORP NPV	Acquisitions	900.00	-16,184.22	
		Dispositions	-700.00		13,537.50
S6482668	KAMIGUMI CO LTD NPV	Acquisitions	1,100.00	-24,809.04	
		Dispositions	-800.00		17,781.22
SB0C5Q59	KDX REALTY INVESTMENT CORP REIT	Acquisitions	71.00	-69,650.22	
		Dispositions	-9.00		8,946.58
		Free Receipt	54.00		
SBMCLF32	KENVUE INC 5.05% 03-22-2053	Acquisitions	185,000.00	-182,635.70	
		Dispositions	-110,000.00		113,048.10
SB3SGMV5	KEYERA CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBQ3850	KEYWORDS STUDIOS P ORD GBP0.01	Acquisitions	8,796.00	-215,873.06	
		Dispositions	-4,130.00		110,534.03
SBYZ1856	KILLAM APT REAL ES TRUST UNIT	Acquisitions	2,544.00	-43,827.97	
		Dispositions	-7,718.00		221,661.90
S2495529	KILROY RLTY CORP COM	Acquisitions	11,117.00	-151,266.73	
		Dispositions	-901.00		12,162.18
S6492924	KINDEN CORP NPV	Acquisitions	7,323.00	-257,356.33	
		Dispositions	-7,958.00		280,010.22
SB3NQ4P8	KINDER MORGAN INC DEL COM	Acquisitions	9,100.00	-158,112.25	
		Dispositions	-600.00		11,527.05
SBPBSZJ1	KITE RLTY GROUP TR COM NEW COM NEW	Acquisitions	6,920.00	-118,336.80	
		Dispositions	-5,590.00		100,590.26
S7582556	KLEPIERRE EUR1.40	Acquisitions	15,385.00	-328,950.57	
		Dispositions	-15,385.00		367,404.97
SBD96HP3	KOMEDA HOLDINGS CO NPV	Acquisitions	2,829.00	-75,692.22	
		Dispositions	-6,041.00		150,104.11
S6340078	KUNLUN ENERGY CO COMSTK	Acquisitions	3,900.00	-68,662.77	
		Dispositions	-2,300.00		38,441.58
SB0PB4M7	LINK REAL ESTATE INVESTMENT TRUST UNITS	Acquisitions	52,000.00	-45,547.83	
		Dispositions	-120,000.00		106,302.71
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Acquisitions	79,521.00	-349,708.22	
		Dispositions	-38,990.00		173,209.41
SBJ1DLW9	MAN GROUP PLC (N) ORD USD0.0342857142	Acquisitions	171,000.00	-170,451.09	
		Dispositions	-171,000.00		169,927.83
		Acquisitions	6,878.00	-18,724.68	
		Dispositions	-5,057.00		16,340.56

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB249GC0	MATSUKIYOCOCOKARA & CO	Acquisitions	900.00	-15,429.44	
		Dispositions	-6,300.00		89,929.57
SBH0VTS2	MEBUKI FINANCIAL GROUP INC NPV	Acquisitions	2,000.00	-6,732.45	
		Dispositions	-4,100.00		14,605.97
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	Acquisitions	389,000.00	-387,447.89	
		Dispositions	-389,000.00		390,243.20
SB4P8HQ1	MGM CHINA HLDGS LT HKD1	Acquisitions	42,400.00	-56,166.59	
		Dispositions	-13,200.00		21,232.89
SBRXKJQ4	MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055	Acquisitions	255,000.00	-259,472.70	
		Dispositions	-255,000.00		269,413.70
S2589132	MID-AMER APT CMNTYS INC COM	Acquisitions	3,576.00	-465,138.71	
		Dispositions	-1,472.00		223,463.60
S6161978	MIRVAC GROUP STAPLED SECURITIES	Acquisitions	37,875.00	-50,387.36	
		Dispositions	-7,818.00		10,553.01
S6596729	MITSUBISHI ESTATE CO LTD	Acquisitions	13,246.00	-252,102.42	
		Dispositions	-12,138.00		170,779.01
S6597603	mitsui fudosan co ltd npv	Acquisitions	10,630.00	-129,862.62	
		Dispositions	-15,657.00		184,910.85
		Free Receipt	45,506.00		
SBYZWTW3	mitsui fudosan log reit	Acquisitions	16.00	-46,778.33	
		Dispositions	-27.00		76,133.21
SB2PWSL1	MONOGATARI CORPORA NPV	Acquisitions	2,400.00	-61,221.25	
		Dispositions	-2,600.00		61,891.41
SBDR05C0	NATIONAL GRID ORD GBP0.12431289	Acquisitions	83,003.00	-1,065,274.51	
		Dispositions	-27,200.00		363,346.34
SBSRK4Y0	NATL GRID ORD RIGHTS 31/12/2049				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR2NKZ0	NETFLIX INC 5.4% 08-15-2054	Dispositions	-16,527.00		35,179.74
		Free Delivery	-19,317.00		
		Free Receipt	35,844.00	127,133.75	
S7130836	NEXANS SA EUR1	Acquisitions	158,000.00	-157,668.20	
		Dispositions	-158,000.00		159,290.86
SB5LMKP4	NEXTDC LTD NPV	Acquisitions	100.00	-7,023.56	
		Dispositions	-1,119.00		88,341.48
SBPCM0N1	NEXTDC LTD NPV - PRIVATE PLACEMENTS	Dispositions	-1,794.00		21,475.87
		Free Receipt	2,279.00	22,707.50	
SB28ZM60	NIB HOLDINGS LTD NPV	Acquisitions	2,279.00	-22,707.50	
		Free Delivery	-2,279.00		
S6639163	NIFCO INC NPV	Acquisitions	8,834.00	-41,523.20	
		Dispositions	-22,323.00		112,266.04
SB182BB2	NIPPON ACCOMMODATI REIT	Acquisitions	1,200.00	-30,414.44	
		Dispositions	-800.00		19,004.84
S6396800	NIPPON BUILDING FD REIT	Acquisitions	32.00	-135,836.92	
		Dispositions	-14.00		56,211.99
S2645409	NISOURCE INC COM	Acquisitions	70.00	-283,163.00	
		Dispositions	-59.00		214,657.59
		Free Receipt	216.00		
S7106354	NKT A/S	Acquisitions	9,770.00	-258,591.10	
		Dispositions	-4,630.00		128,707.56
S2211811	NNN REIT INC	Acquisitions	321.00	-19,954.34	
		Dispositions	-212.00		17,779.59
S6640488	NOF CORP NPV	Acquisitions	14,142.00	-592,656.31	
		Dispositions	-20.00		819.43

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYSJJF4	NOMURA REAL ESTATE MASTER FU	Acquisitions	2,000.00	-30,657.37	
		Dispositions	-1,000.00		13,536.86
		Free Receipt	7,600.00		
S2641894	NORFOLK SOUTHN CORP COM	Acquisitions	35.00	-33,828.55	
		Dispositions	-73.00		64,097.86
S6657789	OKUMA CORPORATION NPV	Acquisitions	1,360.00	-320,738.62	
		Dispositions	-433.00		99,281.85
S2130109	ONEOK INC COM STK	Acquisitions	200.00	-8,643.44	
		Dispositions	-3,000.00		124,398.63
SBH4TCW7	ORORA LTD NPV	Acquisitions	3,950.00	-279,021.69	
		Dispositions	-9,180.00		683,549.76
SBN60CQ4	OSISKO GOLD ROYALTIES LTD COMMON STOCK	Acquisitions	21,672.00	-34,848.30	
		Dispositions	-56,675.00		75,867.51
S9A32GKU	OTC DER CASH COLL REC FROM BNP PARIBAS	Acquisitions	2,900.00	-42,981.96	
		Dispositions	-1,400.00		22,097.55
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,690,000.00	-1,690,000.00	
		Dispositions	-1,130,000.00		1,130,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,440,000.00		3,440,000.00
S9A32HKL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	Acquisitions	2,340,000.00	-2,340,000.00	
		Dispositions	-2,340,000.00		2,340,000.00
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0	Acquisitions	370,000.00	-370,000.00	
		Dispositions	-370,000.00		370,000.00
SBRXGPG4	PACIFICORP 5.8% 01-15-2055	Acquisitions	3,570,000.00	-3,570,000.00	
		Dispositions	-3,290,000.00		3,290,000.00
		Acquisitions	1,660,000.00	-1,650,023.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4PT2P8	PEMBINA PIPELINE CORPORATION COMMON STOCK	Dispositions	-315,000.00		310,542.75
		Acquisitions	10,036.00	-340,369.81	
		Dispositions	-3,510.00		125,944.45
		Free Receipt	394.00	12,416.79	
SBS2F860	PEMBINA PIPELN SUBSCRIPTION RCPT	Acquisitions	394.00	-12,438.13	
		Free Delivery	-394.00		
S2689560	PG& E CORP COM	Acquisitions	36,318.00	-626,046.06	
		Dispositions	-10,370.00		178,016.21
S2048804	PINNACLE W. CAP CORP COM	Acquisitions	2,843.00	-213,461.83	
		Dispositions	-230.00		16,996.99
SB44WZD7	PROLOGIS INC COM	Acquisitions	3,370.00	-393,707.39	
		Dispositions	-4,240.00		532,694.62
SB012877	PSP SWISS PROPERTY CHF0.10 (REGD)	Acquisitions	700.00	-90,955.81	
		Dispositions	-149.00		18,804.37
S2852533	PUB STORAGE COM	Acquisitions	2,531.00	-725,597.67	
		Dispositions	-1,524.00		463,603.79
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053	Acquisitions	200,000.00	-199,924.00	
		Dispositions	-200,000.00		200,484.00
C29286DAC9	PVTPL ENGIE S A 5.875% 04-10-2054	Acquisitions	479,000.00	-471,565.92	
		Dispositions	-479,000.00		470,939.80
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		199,718.00
S2715777	QUEBECOR INC CLASS'B'SUB-VTG NPV	Acquisitions	800.00	-18,849.90	
		Dispositions	-400.00		8,336.69
S2724193	REALTY INCOME CORP COM	Acquisitions	11,760.00	-676,113.06	
		Dispositions	-16,801.00		890,469.95

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD6FXN3	REDEIA CORPORACION SA	Acquisitions	28,182.00	-489,167.58	
		Dispositions	-2,090.00		35,096.74
S2726177	REGENCY CTRS CORP COM	Acquisitions	4,618.00	-294,174.76	
		Dispositions	-1,749.00		109,762.68
S6732200	RENGO CO NPV	Acquisitions	5,100.00	-35,527.77	
		Dispositions	-2,400.00		17,604.69
SB28YD08	RETAIL OPPORTUNITY INVTs CORP COM STK	Acquisitions	6,806.00	-96,245.82	
		Dispositions	-6,806.00		85,597.66
SB1VP0K0	REXEL EUR5	Acquisitions	491.00	-12,080.11	
		Dispositions	-1,960.00		50,815.27
SBC9ZHL9	REXFORD INDL RLTY INC COM	Acquisitions	4,515.00	-226,405.27	
		Dispositions	-4,345.00		185,730.41
S6747367	ROHTO PHARMACEUTICAL CO NPV	Acquisitions	4,900.00	-92,320.02	
		Dispositions	-500.00		9,829.05
SBX8ZX20	ROYAL UNIBREW A/S DKK2 (POST SPLIT)	Acquisitions	585.00	-40,383.18	
		Dispositions	-183.00		13,875.80
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	1,488,000.00	-1,562,627.96	
		Dispositions	-259,000.00		288,106.42
SBPXZH27	SAAB AB NPV B	Dispositions	-906.00		21,561.04
		Free Receipt	7,820.00	80,506.47	
SB1N7Z09	SAFESTORE HLDGS ORD GBP0.01	Acquisitions	1,602.00	-15,274.68	
		Dispositions	-10,549.00		108,149.29
SB9M3PK4	SAGAX AB SER'B'NPV	Acquisitions	3,964.00	-101,980.48	
		Dispositions	-121.00		3,050.31
SB019KW7	SAINSBURY(J) ORD GBP0.28571428	Acquisitions	9,169.00	-33,757.01	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6775432	SANKYO CO LTD NPV	Dispositions	-29,349.00		103,405.68
		Dispositions	-8,000.00		167,107.75
S6775380	SANKYU INC NPV	Free Receipt	4,800.00		
		Acquisitions	300.00	-11,447.68	
SBZ6TS23	SBA COMMUNICATIONS CORP	Dispositions	-300.00		10,465.40
		COM USD0.01 CL A			
SBLZH0Z7	SCENTRE GROUP	Acquisitions	1,090.00	-258,766.27	
		Dispositions	-820.00		169,906.33
SB1LB9P6	SCOR SE EUR7.876972	Acquisitions	37,461.00	-74,450.66	
		Dispositions	-58,923.00		107,497.21
S6251028	SCREEN HOLDINGS CO LTD NPV	Acquisitions	515.00	-15,646.38	
		Dispositions	-4,924.00		139,464.27
SBNTBRX6	SEADRILL LIMITED	Acquisitions	400.00	-32,817.11	
		Dispositions	-2,000.00		217,614.08
S2138158	SEMPRA COM	Acquisitions	764.00	-35,675.80	
		Dispositions	-2,659.00		101,939.50
SB1FH8J7	SEVERN TRENT ORD GBP0.9789	Acquisitions	5,992.00	-445,297.73	
		Dispositions	-2,890.00		206,261.58
SBFFY885	SG HOLDINGS CO LTD NPV	Acquisitions	4,560.00	-155,806.59	
		Dispositions	-2,299.00		74,458.71
S6804035	SHIMAMURA CO NPV	Acquisitions	11,200.00	-154,532.32	
		Dispositions	-11,200.00		107,185.22
SBQZCBZ4	SHURGARD SEL STO L NPV	Dispositions	-1,500.00		91,477.81
		Free Receipt	700.00		
SBSMR3P0	SILA REALTY TRUST INC COM USD0.01	Acquisitions	2,106.00	-84,771.86	
		Dispositions	-699.00		30,480.87

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2812452	SIMON PROPERTY GROUP INC COM	Acquisitions	6,853.00	-148,981.50	
		Dispositions	-6,853.00		152,426.77
SBPGKM57	SL GREEN RLTY CORP COM	Acquisitions	1,594.00	-242,877.53	
		Dispositions	-2,520.00		360,110.65
S0822011	SMITH(DS) ORD GBP0.10	Acquisitions	6,990.00	-331,906.51	
		Dispositions	-4,810.00		274,478.48
S7251470	SNAM NPV	Acquisitions	2,711.00	-10,903.33	
		Dispositions	-17,182.00		78,350.54
SBMTVX75	SOCIONEXT INC NPV	Acquisitions	87,560.00	-420,846.08	
		Dispositions	-48,760.00		242,834.74
S6594143	SOJITZ CORPORATION	Acquisitions	2,300.00	-56,858.59	
		Dispositions	-900.00		25,374.42
SB1YVKJ4	SOLARIA ENERGIA Y COMSTK	Free Receipt	4,800.00		
		Acquisitions	300.00	-7,179.46	
S5633616	SOPRA STERIA GROUP	Dispositions	-600.00		15,528.81
		Acquisitions	5,042.00	-101,494.90	
SBYZFYS3	SPIE SA EUR0.47	Dispositions	-5,042.00		55,130.82
		Acquisitions	80.00	-18,300.33	
S0790873	SSE PLC ORD GBP0.50	Dispositions	-88.00		19,685.71
		Acquisitions	181.00	-6,872.70	
SB64BRQ5	STAG INDL INC COM	Dispositions	-824.00		28,724.39
		Acquisitions	2,450.00	-58,448.19	
S6850856	STOCKLAND NPV (STAPLED)	Dispositions	-11,230.00		238,013.01
		Acquisitions	9,438.00	-323,767.19	
		Dispositions	-1,116.00		39,795.38
		Acquisitions	104,532.00	-336,623.16	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3S3S52	STROEER SE&CO KGAA NPV	Dispositions	-749.00		2,060.29
		Acquisitions	273.00	-12,702.18	
S6858548	SUMITOMO OSAKA CEM NPV	Dispositions	-188.00		12,110.84
		Acquisitions	1,200.00	-29,687.79	
S6858902	SUMITOMO REALTY & DEVELOPMENT NPV	Dispositions	-500.00		12,503.90
		Acquisitions	5,250.00	-167,961.96	
S2860257	SUN COMMUNITIES INC COM	Dispositions	-1,939.00		63,914.06
		Acquisitions	839.00	-109,627.03	
S6859927	SUN HUNG KAI PROP NPV	Dispositions	-3,546.00		424,041.01
		Acquisitions	14,241.00	-145,270.17	
SB67C2G0	SWIRE PROPERTIES LTD HKD1	Dispositions	-18,406.00		159,508.02
		Acquisitions	67,294.00	-121,444.53	
SB06JSP1	SYDBANK DKK10	Dispositions	-19,009.00		38,569.86
		Acquisitions	447.00	-19,890.34	
S5735631	TAG IMMOBILIEN AG NPV	Dispositions	-249.00		12,751.28
		Acquisitions	1,490.00	-17,051.40	
S6660204	TAIHEIYO CEMENT NPV	Dispositions	-12,217.00		164,891.66
		Acquisitions	4,800.00	-121,177.53	
SB55PZY3	TARGA RES CORP COM	Dispositions	-4,800.00		110,575.27
		Acquisitions	4,461.00	-378,351.44	
S7110902	TECAN GROUP AG CHF0.10 (REGD)	Dispositions	-8,950.00		973,844.74
		Acquisitions	120.00	-40,096.55	
SBNC0116	TECHNIP ENERGIES EUR0.01	Dispositions	-36.00		12,922.44
		Acquisitions	3,088.00	-67,053.97	
SBSM8SQ9	TECHNOPRO HLDGS IN NPV	Dispositions	-587.00		13,981.49

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	Acquisitions	7,900.00	-165,193.55	
		Dispositions	-700.00		12,051.18
SB01BN57	TERNA SPA ORD EUR0.22	Acquisitions	450,000.00	-417,096.00	
		Dispositions	-675,000.00		635,553.00
SB2Q4CR0	TIS INC	Acquisitions	19,760.00	-166,168.68	
		Dispositions	-46,304.00		374,582.93
S6895448	TOKYO GAS CO LTD NPV	Acquisitions	1,300.00	-28,007.43	
		Dispositions	-600.00		12,915.81
SBDC6LT2	TOKYU FUDOSAN HLDG NPV	Acquisitions	5,700.00	-130,960.32	
		Dispositions	-3,600.00		81,602.42
S2897103	TOROMONT INDUSTRIE COM STK NPV	Acquisitions	18,188.00	-130,728.49	
		Dispositions	-68,389.00		495,039.05
SB4NP281	TRICON RESIDENTIAL COM NPV	Acquisitions	180.00	-15,514.77	
		Dispositions	-100.00		9,227.50
SBG49KP9	TRITAX BIG BOX REIT PLC ORD	Acquisitions	13,437.00	-106,544.45	
		Dispositions	-13,437.00		147,706.09
S2727910	UDR INC COM STK	Acquisitions	61,937.00	-118,959.11	
		Dispositions	-45,272.00		94,018.40
S2914734	UNION PAC CORP COM	Acquisitions	12,196.00	-524,735.76	
		Dispositions	-10,720.00		385,695.29
S0692861	UNITE GROUP ORD GBP0.25	Acquisitions	1,220.00	-271,143.33	
		Dispositions	-1,220.00		301,200.56
SB39J2M4	UNITED UTILITIES GROUP ORD GBP0.05	Acquisitions	3,594.00	-43,350.55	
		Dispositions	-1,797.00		22,456.59
		Acquisitions	11,750.00	-164,878.01	
		Dispositions	-6,198.00		82,529.88

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625% 07-15-2054	Acquisitions	1,025,000.00	-1,022,960.25	
		Dispositions	-443,000.00		444,672.09
SBLGWF90	VALLOUREC SA EUR0.02 (POST CONSOLIDATION)	Acquisitions	1,941.00	-29,891.58	
		Dispositions	-917.00		15,973.66
SBPLF0Y2	VAR ENERGI ASA NOK0.16	Acquisitions	47,059.00	-138,695.69	
		Dispositions	-4,127.00		13,648.87
S2927925	VENTAS INC REIT	Acquisitions	34.00	-1,535.50	
		Dispositions	-8,022.00		373,956.24
SBNV08F0	VENTIA SERVICES NPV	Acquisitions	23,477.00	-41,506.08	
		Dispositions	-6,086.00		14,476.11
S2192314	VERIS RESIDENTIAL INC COM STK USD0.01	Acquisitions	16,190.00	-235,193.73	
		Dispositions	-1,395.00		20,569.82
SBYWH073	VICI PPTYS INC COM	Acquisitions	9,088.00	-288,563.46	
		Dispositions	-19,599.00		603,367.01
SB1XH026	VINCI EUR2.50	Acquisitions	5,897.00	-715,946.42	
		Dispositions	-4,500.00		537,002.81
SBBJPFY1	VONOVIA SE NPV	Acquisitions	13,290.00	-396,480.90	
		Dispositions	-1,401.00		45,741.99
SBK8VQD9	WAREHOUSES DE PAUW NPV	Acquisitions	9,590.00	-246,338.95	
		Dispositions	-13,286.00		366,316.91
S0946580	WEIR GROUP ORD GBP0.125	Acquisitions	533.00	-12,831.48	
		Dispositions	-635.00		16,328.85
SBYVYHH4	WELLTOWER INC COM REIT	Acquisitions	4,736.00	-478,032.97	
		Dispositions	-4,053.00		362,853.66
SB1KJJ40	WHITBREAD ORD GBP0.76797385	Acquisitions	860.00	-32,730.17	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5699373	WIENERBERGER AG NPV	Dispositions	-444.00		18,555.60
		Acquisitions	3,108.00	-100,620.96	
S2967181	WILLIAMS CO INC COM	Dispositions	-984.00		32,518.41
		Acquisitions	17,174.00	-670,762.02	
S6985509	YAMAZAKI BAKING COM NPV	Dispositions	-2,620.00		100,154.03
		Acquisitions	2,000.00	-46,106.49	
S6986461	YOKOHAMA RUBBER CO NPV	Dispositions	-1,000.00		25,145.58
		Acquisitions	800.00	-20,175.93	
S6586537	YUE YUEN INDL HLDG HKD0.25	Dispositions	-3,900.00		85,784.81
		Acquisitions	55,000.00	-94,872.32	
SB0SDJB4	ZEALAND PHARMA A/S	Dispositions	-19,500.00		22,088.60
		Acquisitions	903.00	-97,540.29	
S2360757	1ST INDL RLTY TR INC COM	Dispositions	-39.00		3,545.20
		Acquisitions	7,414.00	-391,204.86	
S0664097	4IMPRINT GROUP PLC ORD GBX38.461538	Dispositions	-10,888.00		542,384.41
		Acquisitions	370.00	-22,321.69	
		Dispositions	-193.00		15,203.46

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
AUD - Australian dollar	9,382.590	9,382.59	9,382.59
BRL - Brazilian real	10,826.350	10,826.35	10,826.35
CAD - Canadian dollar	14,559.210	14,559.21	14,559.21
CHF - Swiss franc	2,185.950	2,185.95	2,185.95
DKK - Danish krone	748.560	748.56	748.56
EUR - Euro	227,599.560	227,599.56	227,599.56
GBP - British pound sterling	5,148.570	5,148.57	5,148.57
HKD - Hong Kong dollar	134.310	134.31	134.31
JPY - Japanese yen	20,873.200	20,873.20	20,873.20
MXN - Mexican peso	0.000	0.00	0.00
SEK - Swedish krona	0.090	0.09	0.09
THB - Thai baht	421.420	421.42	421.42
USD - United States dollar	21,660,308.510	21,660,308.51	21,660,308.51
Total - all currencies		21,952,188.32	21,952,188.32
Total Non-Interest Bearing Cash - USD		21,952,188.32	21,952,188.32
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Canadian dollar	0.000	25,697.65	25,656.31
Pending foreign exchange purchases: Euro	0.000	13,778.86	13,791.34
Pending foreign exchange purchases: British pound sterling	0.000	4,995.74	5,006.38
Pending foreign exchange purchases: Japanese yen	0.000	3,683.22	3,683.96
Pending foreign exchange purchases: United States dollar	0.000	125,825,346.63	125,825,346.63
Total - all currencies		125,873,502.10	125,873,484.62
Pending trade sales: United States dollar	0.000	4,000,000.00	4,000,000.00
Total - all currencies		4,000,000.00	4,000,000.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending trade sales: Canadian dollar	0.000	38,082.20	37,995.64
Pending trade sales: Japanese yen	0.000	11,909.24	11,895.09
Pending trade sales: United States dollar	0.000	7,531.59	7,531.59
Total - all currencies		57,523.03	57,422.32
Total Receivables - Other - USD		129,931,025.13	129,930,906.94

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

UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	101,680,000.000	90,102,157.89	98,939,406.76
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	47,420,000.000	53,161,898.27	33,705,246.88
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG SEDOL: B1XKZ20	13,600,000.000	7,810,888.00	8,224,134.61
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG SEDOL: BPRBXL2	3,740,000.000	1,874,301.00	1,843,555.73
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	240,000.000	247,645.31	156,384.37
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048 SEDOL: BF165M8	11,700,000.000	6,488,937.00	4,318,136.90
Total United States - USD		159,685,827.47	147,186,865.25
Total U.S. Government Securities		159,685,827.47	147,186,865.25

*Corporate Debt Instruments - Preferred***United States - USD**

ALLEGHANY CORP DEL 4.9% DUE 09-15-2044 SEDOL: BQQCCP0	925,000.000	956,607.11	904,809.26
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	1,275,000.000	1,405,685.17	1,198,258.22
COMWLTH EDISON CO 5.9% DUE 03-15-2036 SEDOL: B104W46	425,000.000	537,058.28	467,655.47

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CONSUMERS ENERGY 4.35% DUE 04-15-2049 SEDOL: BGYTGD9	150,000.000	149,427.00	135,410.66
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	200,000.000	211,066.00	174,745.37
DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL: B432721	144,000.000	144,617.76	149,948.55
EMERSON ELEC CO 5.25% DUE 11-15-2039 SEDOL: BG48V20	315,000.000	429,915.15	332,366.14
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	250,000.000	291,302.50	214,609.69
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	50,000.000	52,745.93	37,996.53
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	150,000.000	155,172.00	139,702.83
PROGRESSIVE CORP 4.35 DUE 04-25-2044 SEDOL: BLTW5V9	100,000.000	137,323.00	91,687.28
PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040 SEDOL: B64X2G6	125,000.000	179,203.50	143,545.31
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	250,000.000	303,840.00	215,497.81
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	350,000.000	488,050.50	423,892.28
Total United States - USD		5,442,013.90	4,630,125.40
Total Corporate Debt Instruments - Preferred		5,442,013.90	4,630,125.40

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

PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP: 378272BC1	375,000.000	374,868.75	289,686.06
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	350,000.000	335,541.26	247,078.63
PVTPL MACQUARIE GROUP LTD SR MEDIUM 3.763% 11-28-2028 CUSIP: 55608JAK4	250,000.000	267,147.50	244,760.75
RIO TINTO FIN USA 5.2 DUE 11-02-2040 SEDOL: B5TZB18	50,000.000	57,457.32	51,760.63

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
WESTPAC BANKING CORPORATION 3.133% 11-18-2041 CUSIP: 961214EY5	300,000.000	297,752.00	229,524.22
WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034 CUSIP: 961214EF6	725,000.000	771,842.25	701,145.21
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039 CUSIP: 961214EG4	150,000.000	150,000.00	142,011.38
Total Australia - USD		2,254,609.08	1,905,966.88
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	310,000.000	330,507.40	331,851.88
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	1,665,000.000	1,868,377.07	1,671,705.34
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	333,000.000	345,176.12	327,953.08
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31	350,000.000	454,086.50	470,725.38
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	20,000.000	21,083.43	19,010.78
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	1,400,000.000	1,498,215.25	1,399,780.24
Total Belgium - USD		4,517,445.77	4,221,026.70
Brazil - USD			
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	160,000.000	159,557.20	168,548.32
Total Brazil - USD		159,557.20	168,548.32
Canada - USD			
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	125,000.000	125,000.00	110,856.35
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	25,000.000	24,896.50	22,265.95
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	290,000.000	289,623.00	335,796.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
GREAT-WEST LIFECO 4.15% DUE 06-03-2047 CUSIP: 391382AB4	75,000.000	77,131.50	63,907.58
GREAT-WEST LIFECO 4.581% DUE 05-17-2048 CUSIP: 39138QAC9	325,000.000	326,459.83	292,563.66
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	475,000.000	635,535.22	543,100.86
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP: 01626PAV8	345,000.000	345,000.00	353,862.95
PVTPL CONSTELLATION SOFTWARE INC 5.461% 02-16-2034 CUSIP: 21037XAD2	393,000.000	395,356.56	410,810.85
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	475,000.000	527,175.54	475,218.48
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SEDOL: BJYSCK6	300,000.000	299,001.00	253,446.61
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	400,000.000	395,988.00	359,395.04
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	625,000.000	512,592.25	541,210.43
SUNCOR ENERGY INC 6.5% DUE 06-15-2038 SEDOL: BBVJ660	300,000.000	397,535.50	336,169.27
TRANSCANADA 4.625% DUE 03-01-2034 SEDOL: BLSP672	100,000.000	111,434.50	98,667.56
Total Canada - USD		4,462,729.40	4,197,271.98
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	475,000.000	469,157.50	334,259.90
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	200,000.000	200,000.00	146,224.49
Total China - USD		669,157.50	480,484.39
France - USD			
ORANGE S A 5.5% DUE 02-06-2044 SEDOL: BLSP7Y6	200,000.000	234,588.50	207,378.51
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG CUSIP: 09659T2C4	737,000.000	705,621.91	539,340.18

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
PVTPL PCE SA 2.277% 01-20-2032 CUSIP: 05583JAJ1	425,000.000	402,458.00	362,145.50
PVTPL PERIOD RICARD S A 5.5 DUE 01-15-2042 CUSIP: 714264AK4	150,000.000	181,510.50	153,908.28
Total France - USD		1,524,178.91	1,262,772.47
Germany - USD			
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL: BPBSCD4	645,000.000	644,045.40	676,484.24
Total Germany - USD		644,045.40	676,484.24
India - USD			
RELIANCE IND 3.625% DUE 01-12-2052 CUSIP: Y72570AU1	580,000.000	516,617.60	439,466.15
Total India - USD		516,617.60	439,466.15
Ireland - USD			
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL: BNWV1X5	325,000.000	324,236.25	271,757.25
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	325,000.000	325,000.00	347,922.91
Total Ireland - USD		649,236.25	619,680.16
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	475,000.000	345,548.25	379,888.98
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051 CUSIP: 46653KAB4	435,000.000	435,293.46	301,624.79
Total Luxembourg - USD		780,841.71	681,513.77
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	100,000.000	120,654.00	108,806.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Mexico - USD			
MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047 CUSIP: P6629MAD4	1,150,000.000	1,145,339.45	993,471.09
PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036 SEDOL: BRXGPY2	200,000.000	197,808.00	205,806.60
Total Mexico - USD		1,463,801.45	1,308,084.33
Netherlands - USD			
ING GROEP N V 4.252% 03-28-2033 CUSIP: 456837BC6	550,000.000	550,000.00	534,251.14
JDE PEETS NV NT 144A 2.25% 09-24-2031 CUSIP: 47216QAC7	1,077,000.000	941,640.87	902,404.44
KONINKLIJKE NT 5 DUE 03-15-2042 SEDOL: B6XB078	355,000.000	320,383.95	346,077.17
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	331,000.000	385,939.38	382,539.08
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042 CUSIP: 25156PAR4	450,000.000	512,287.50	431,229.43
Total Netherlands - USD		2,710,251.70	2,596,501.26
Norway - USD			
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	240,000.000	239,256.00	236,444.02
Total Norway - USD		239,256.00	236,444.02
South Africa - USD			
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP: 74365PAA6	210,000.000	210,000.00	198,052.98
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	200,000.000	199,984.00	140,774.52
Total South Africa - USD		409,984.00	338,827.50
Spain - USD			
TELEFONICA 7.045% DUE 06-20-2036 SEDOL: B170DG6	870,000.000	970,295.11	1,002,360.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Spain - USD			
Total Spain - USD		970,295.11	1,002,360.12
Switzerland - USD			
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	675,000.000	675,000.00	659,248.62
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	655,000.000	655,000.00	670,071.52
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	285,000.000	284,977.20	300,840.79
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	400,000.000	400,000.00	505,464.20
UBS GROUP AG 4.875% 05-15-2045 CUSIP: 902613AY4	600,000.000	713,720.70	586,562.21
UBS GROUP AG 7.125% 07-15-2032 SEDOL: 2970208	200,000.000	284,518.00	230,864.04
Total Switzerland - USD		3,013,215.90	2,953,051.38
United Arab Emirates - USD			
GALAXY PIPELN 2.94% 30/09/2040 SEDOL: 4AX325U	323,906.400	321,153.18	272,289.13
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP: 36321PAE0	1,016,706.200	1,016,706.20	854,685.32
Total United Arab Emirates - USD		1,337,859.38	1,126,974.45
United Kingdom - USD			
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,225,000.000	1,184,940.52	1,114,249.71
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	50,000.000	51,639.50	43,147.73
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL: BM63653	100,000.000	100,000.00	93,641.11
BARCLAYS PLC 4.95% DUE 01-10-2047 SEDOL: BD72S38	260,000.000	268,603.94	251,188.85
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	75,000.000	75,334.50	85,945.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	1,190,000.000	1,273,411.90	1,380,997.06
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036 SEDOL: BPLQ067	136,000.000	170,816.81	147,657.63
HSBC HLDGS PLC 6.254% 03-09-2034 SEDOL: BK81093	350,000.000	362,610.50	382,339.91
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	525,000.000	591,024.00	519,912.06
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 SEDOL: BDWGXG3	50,000.000	63,002.00	51,978.53
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	250,000.000	252,496.39	229,796.26
Total United Kingdom - USD		4,393,880.06	4,300,854.21
United States - USD			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	553,000.000	574,770.04	551,229.43
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	500,000.000	527,998.37	483,838.91
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	1,591,000.000	1,714,588.02	1,469,628.85
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	139,000.000	130,429.61	124,505.21
ABBVIE INC 4.3% DUE 05-14-2036 SEDOL: BYP8MR7	401,000.000	375,027.23	390,480.20
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	400,000.000	376,157.40	373,530.66
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	350,000.000	379,404.00	281,212.93
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 SEDOL: BNYD481	515,000.000	512,270.50	533,550.79
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL: BBJNFJ0	100,000.000	130,355.33	113,092.42
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	250,000.000	280,574.63	228,478.04
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL: BJQV474	175,000.000	200,700.00	139,657.37

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	500,000.000	546,137.89	524,670.98
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	75,000.000	71,830.50	55,714.91
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	215,000.000	210,618.30	151,319.54
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG SEDOL: BXSSDV8	50,000.000	50,816.62	47,765.24
AMERICAN UNIV 3.672% DUE 04-01-2049 SEDOL: BJSBJN3	469,000.000	519,647.31	389,031.69
AMERISOURCEBERGEN 4.25% DUE 03-01-2045 SEDOL: BVYLQH4	100,000.000	101,494.00	88,525.76
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	175,000.000	174,114.50	156,869.52
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	1,047,000.000	1,099,650.60	957,973.89
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	350,000.000	346,549.00	243,905.76
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	200,000.000	212,812.00	159,606.00
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	43,000.000	39,766.14	36,604.78
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	575,000.000	578,386.61	516,128.79
AMGEN INC 4.563% DUE 06-15-2048 SEDOL: BDR5CM4	275,000.000	296,601.25	249,193.56
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	696,000.000	626,328.06	654,437.07
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	900,000.000	894,969.00	945,528.80
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	569,000.000	573,342.66	598,547.53
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL: B2QH9T0	250,000.000	337,281.09	295,874.79
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL: BD3HC13	197,000.000	211,856.58	189,220.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ARCH CAP GROUP LTD 7.35% DUE 05-01-2034 SEDOL: B1W1TN3	25,000.000	34,202.66	29,649.51
ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL: BH6Y3Z0	265,000.000	302,455.80	257,987.30
AT&T INC FIXED 4.3% 02-15-2030 SEDOL: BG6F4D1	275,000.000	272,355.32	274,665.53
AT&T INC FIXED 4.9% DUE 08-15-2037 SEDOL: BHQHNC6	50,000.000	51,853.00	49,638.36
AT&T INC FIXED 5.15% DUE 11-15-2046 SEDOL: BGKF2T9	175,000.000	211,245.75	171,479.47
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFAQY1	100,000.000	99,819.00	85,834.32
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	925,000.000	753,492.75	679,573.33
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	225,000.000	221,575.15	172,536.56
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	972,000.000	856,488.84	858,575.42
AT&T INC 4.55% DUE 03-09-2049 SEDOL: BD3HCX5	1,725,000.000	1,961,714.76	1,556,480.02
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	855,000.000	782,710.65	800,035.08
AT&T INC 4.85% DUE 03-01-2039 SEDOL: BGKCWK1	590,000.000	685,567.20	578,216.15
ATLASSIAN CORP 5.5% DUE 05-15-2034 SEDOL: BSQLCG2	494,000.000	490,630.92	516,949.96
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP: 05635JAC4	1,297,000.000	1,300,121.30	1,334,945.25
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	1,207,000.000	1,030,583.52	1,018,467.75
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	222,000.000	227,850.56	192,858.26
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	130,000.000	128,623.30	133,373.22
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	985,000.000	970,043.25	852,667.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP: 06051GHM4	1,000,000.000	1,103,536.66	997,365.06
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	590,000.000	582,741.00	587,166.12
BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP: 06051GGM5	1,250,000.000	1,293,856.75	1,184,720.84
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	1,055,000.000	1,055,000.00	1,096,859.91
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 SEDOL: BRBCSG5	560,000.000	561,411.20	588,898.30
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	1,592,000.000	1,964,687.00	1,758,182.53
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP: 084659BC4	300,000.000	299,631.00	202,999.90
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	350,000.000	363,953.42	278,278.73
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL: B96WCM8	100,000.000	112,775.50	94,983.66
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	1,475,000.000	1,422,915.08	1,144,333.59
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	125,000.000	110,972.25	86,168.99
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	300,000.000	393,363.00	292,707.33
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	901,000.000	969,002.46	870,472.85
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4	1,525,000.000	1,503,489.25	1,241,396.02
BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429	74,000.000	65,969.52	50,245.28
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	525,000.000	501,861.75	372,826.60
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	25,000.000	24,998.25	16,444.32
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	100,000.000	126,314.00	87,808.02

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	175,000.000	175,892.73	156,667.74
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	125,000.000	148,652.36	119,331.61
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	2,573,000.000	2,567,301.52	2,725,796.65
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	400,000.000	398,268.00	317,794.66
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS24	540,000.000	564,819.80	625,526.13
BROWN FORMAN CORP 4% DUE 04-15-2038 SEDOL: BFY0DG7	50,000.000	50,937.28	46,153.28
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	228,000.000	285,342.00	282,630.65
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	175,000.000	159,272.75	126,099.34
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	650,000.000	650,333.35	580,437.36
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	75,000.000	87,126.00	77,523.71
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	325,000.000	353,262.00	322,619.91
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	375,000.000	374,797.50	387,638.64
CAMDEN PPTY TR 3.35% DUE 11-01-2049 SEDOL: BKPGWY0	775,000.000	802,593.54	570,326.13
CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL: BP5WWW1	160,000.000	158,824.00	160,121.28
CAPITAL ONE FINL CORP 2.618% 11-02-2032 CUSIP: 14040HCJ2	525,000.000	524,632.50	448,615.68
CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL: BZ4DMG9	128,000.000	114,110.72	111,154.64
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	875,000.000	874,930.00	808,950.85
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	250,000.000	220,086.67	206,525.37

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	204,000.000	203,991.84	160,819.53
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFWH9	368,000.000	385,980.49	424,916.44
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL: BMF1BK8	615,000.000	615,000.00	636,158.71
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	210,000.000	188,386.80	187,781.07
CBRE SVCS INC 5.95% 08-15-2034 SEDOL: BRV2JQ2	355,000.000	348,517.70	381,259.43
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL: BLDB8R9	92,000.000	93,717.68	96,290.40
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	100,000.000	101,960.04	87,327.98
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	1,016,000.000	1,078,716.34	926,909.01
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	150,000.000	185,335.50	125,944.20
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	1,280,000.000	1,479,380.64	1,307,040.15
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	400,000.000	443,293.38	385,877.64
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	1,495,000.000	1,571,997.25	1,456,589.02
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBD3	2,157,000.000	1,980,530.52	1,703,952.24
CITIGROUP INC 4.412% DUE 03-31-2031 SEDOL: BMH3V24	525,000.000	571,228.00	521,356.32
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	600,000.000	579,750.00	565,997.69
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	550,000.000	533,128.99	516,060.27
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	250,000.000	292,480.70	254,345.29
CITY OF HOPE 4.378% DUE 08-15-2048 CUSIP: 17858PAB7	275,000.000	275,000.00	236,841.77

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3	750,000.000	806,766.25	719,522.52
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	170,000.000	147,917.50	141,986.57
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	31,000.000	27,288.93	20,831.01
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	400,000.000	415,313.50	327,176.12
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	1,375,000.000	1,495,764.00	1,190,309.33
COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP: 20030NBQ3	50,000.000	54,552.00	46,529.69
COMCAST CORP NEW 4.75% DUE 03-01-2044 CUSIP: 20030NBK6	75,000.000	99,573.00	71,252.69
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	875,000.000	785,338.75	733,181.05
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	853,000.000	849,195.62	910,944.05
COMCAST CORP 4.7% 10-15-2048 SEDOL: BGV15K8	400,000.000	481,365.30	378,488.00
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	600,000.000	603,093.31	482,674.30
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	130,000.000	141,671.40	110,699.36
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	50,000.000	65,195.00	50,198.45
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL: B4T4431	125,000.000	163,118.36	144,369.36
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	500,000.000	578,193.25	458,935.06
CONS EDISON CO N Y 6.75% DUE 04-01-2038 SEDOL: B2QQX95	50,000.000	75,428.50	58,889.45
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	650,000.000	649,896.71	549,890.51
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL: BGHWB74	600,000.000	607,800.00	599,022.24

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Corporate Debt Instruments - Other			
United States - USD			
COUSINS PTYS LP 5.875% 10-01-2034 SEDOL: BTCK914	125,000.000	126,049.00	128,333.94
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	25,000.000	24,725.00	20,713.84
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL: BK9Z6Q3	300,000.000	299,820.48	242,412.20
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	300,000.000	325,209.00	269,263.97
CSX CORP 3.8% DUE 04-15-2050 CUSIP: 126408HS5	75,000.000	74,652.00	61,748.47
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZYR3	1,050,000.000	1,004,746.74	934,249.06
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	425,000.000	395,952.76	392,888.31
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	150,000.000	215,949.00	169,273.95
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	2,934,000.000	2,809,962.36	2,768,260.07
CVS HEALTH CORP 4.875% DUE 07-20-2035 SEDOL: BYPFCH8	875,000.000	1,046,762.50	856,596.95
DANAHER CORP 4.375% DUE 09-15-2045 SEDOL: BDGMHF4	125,000.000	136,035.00	116,097.29
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	850,000.000	834,429.27	667,613.51
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	60,000.000	71,443.87	81,136.36
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	300,000.000	290,077.84	265,590.88
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	485,000.000	484,791.45	488,720.54
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL: BJQX566	275,000.000	364,212.75	270,711.29
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	480,000.000	553,646.27	503,702.65
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG SEDOL: BM6KKK7	100,000.000	98,995.00	94,777.44

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Corporate Debt Instruments - Other			
United States - USD			
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	400,000.000	394,832.00	370,425.46
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	800,000.000	737,860.35	665,290.55
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	175,000.000	181,200.03	158,062.22
DOW CHEM CO 4.625% DUE 10-01-2044 SEDOL: BD5VF47	200,000.000	215,142.00	180,782.78
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL: BGL9DS6	375,000.000	402,872.85	414,747.55
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL: BY7RHT9	350,000.000	339,035.26	319,533.89
DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	425,000.000	456,787.98	393,785.86
DUKE ENERGY 3.95% 03-15-2048 SEDOL: BFYS3G1	450,000.000	468,091.20	374,738.22
DUKE UNIV 2.832% 10-01-2055 SEDOL: BMZN0W9	445,000.000	301,256.10	311,373.55
EBAY INC FIXED 3.65% DUE 05-10-2051 SEDOL: BMFR6L2	625,000.000	624,431.25	480,523.98
EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL: B3V36S8	475,000.000	588,653.32	562,329.39
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	417,000.000	375,207.97	392,942.38
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	511,000.000	468,635.90	461,647.86
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	525,000.000	486,124.79	492,273.90
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGWZ3	200,000.000	208,675.18	203,669.58
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	120,000.000	118,019.76	122,858.39
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	75,000.000	77,508.50	70,057.04
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	400,000.000	422,792.20	394,073.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	475,000.000	626,173.50	513,583.54
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	90,000.000	125,308.39	111,533.03
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL: BF4G280	200,000.000	218,821.00	166,811.44
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	475,000.000	484,641.32	422,750.38
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	200,000.000	232,939.00	183,466.27
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	750,000.000	938,227.50	796,176.11
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	260,000.000	236,626.00	245,174.21
FED RLTY INVT TR 4.5% DUE 12-01-2044 SEDOL: BWNGZ47	250,000.000	283,717.00	219,710.05
FEDEX CORP NT 3.25% 05-15-2041 SEDOL: BMWPYT3	775,000.000	776,036.52	603,680.17
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	575,000.000	568,606.00	483,789.43
FEDEX CORP 5.25% DUE 05-15-2050 SEDOL: BKQNBH6	150,000.000	205,270.50	147,964.55
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	600,000.000	642,374.59	530,381.29
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	230,000.000	223,812.11	224,988.83
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	280,000.000	280,000.00	327,404.31
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	300,000.000	305,751.00	231,800.66
GENERAL MTRS CO 5% DUE 04-01-2035 SEDOL: BTN21T1	875,000.000	972,055.58	847,864.49
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	275,000.000	368,542.00	297,555.83
GEORGE WASH UNIV 4.126% DUE 09-15-2048 SEDOL: BFMNWG1	525,000.000	527,518.00	470,774.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	350,000.000	348,859.00	278,101.63
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	300,000.000	288,588.00	277,797.11
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	75,000.000	95,800.68	72,449.66
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	375,000.000	416,081.60	352,546.03
GXO LOGISTICS INC 6.5% 05-06-2034 SEDOL: BRS9QH6	340,000.000	345,049.00	361,710.53
HACKENSACK 4.211% 07-01-2048 SEDOL: BDFXP32	180,000.000	179,879.40	161,726.10
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6	263,000.000	219,050.07	223,825.88
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	150,000.000	160,426.25	149,777.14
HCA INC SR SECD NT 3.625% 03-15-2032 SEDOL: BPLJQ13	450,000.000	441,333.00	416,121.62
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	425,000.000	291,452.25	306,234.29
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	400,000.000	393,704.00	350,565.76
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	905,000.000	896,635.85	944,059.59
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	633,000.000	625,588.06	668,827.00
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	92,000.000	100,938.15	101,022.41
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	400,000.000	393,208.00	374,078.00
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	525,000.000	577,955.58	522,071.41
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	25,000.000	24,383.96	24,941.69
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL: BKPG1M1	175,000.000	176,832.20	125,061.70

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Corporate Debt Instruments - Other			
United States - USD			
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	135,000.000	132,729.30	139,391.01
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 SEDOL: BG48WF0	650,000.000	816,328.50	680,092.70
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	350,000.000	359,824.83	324,889.58
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	201,000.000	202,114.17	198,434.38
INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL: BSQLDZ8	230,000.000	229,059.30	245,376.48
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL: BHPRH47	50,000.000	58,364.65	46,004.30
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPBQGL4	435,000.000	432,841.05	383,800.64
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	600,000.000	598,008.00	384,246.10
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	100,000.000	96,242.00	73,620.28
INTEL CORP 5.38% 02-10-2033 SEDOL: BMX7HG6	350,000.000	349,002.50	354,601.41
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	345,000.000	345,814.50	344,134.84
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	725,000.000	724,862.25	542,430.39
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	208,000.000	188,928.48	191,486.15
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	450,000.000	619,762.00	530,467.79
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	175,000.000	179,278.75	140,931.70
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL: BF348B0	125,000.000	130,023.01	114,198.16
JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL: BLPNJQ9	425,000.000	458,259.24	426,970.86
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	1,035,000.000	1,045,177.90	1,057,127.10

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	1,580,000.000	1,585,861.80	1,651,493.78
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	200,000.000	251,879.00	217,331.70
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	375,000.000	384,967.50	337,038.02
KELLANOVA SR NT 5.75% 05-16-2054 SEDOL: BQ1JDD1	811,000.000	826,742.10	879,426.14
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	75,000.000	74,041.50	77,061.24
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	499,000.000	413,246.83	452,447.25
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	318,000.000	268,241.04	257,111.98
KILROY RLTY L P 6.25% 01-15-2036 SEDOL: BP2TBG2	205,000.000	202,701.95	209,896.53
KINDER MORGAN INC 7.8% DUE 08-01-2031 SEDOL: 2788650	150,000.000	189,967.50	174,568.30
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	300,000.000	340,605.00	298,268.57
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	150,000.000	190,666.50	162,729.69
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	200,000.000	199,924.00	151,291.18
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7	389,000.000	482,404.09	458,664.16
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	150,000.000	139,588.50	141,380.21
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	20,000.000	20,171.00	20,565.01
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	1,254,000.000	1,256,620.09	1,262,030.95
LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL: BVJDNV8	150,000.000	163,146.86	137,838.20
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	775,000.000	774,178.50	569,049.11

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SEDOL: BNNPR34	1,234,000.000	1,159,711.69	1,284,432.11
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL: BN7HF21	625,000.000	624,175.00	659,479.89
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	150,000.000	153,565.45	101,969.06
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	175,000.000	155,466.62	148,163.24
LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL: BK3NZG6	225,000.000	276,468.75	209,028.38
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	299,000.000	224,255.98	245,525.93
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	250,000.000	180,740.00	197,175.89
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SEDOL: BNXJJR4	95,000.000	94,698.85	100,013.57
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	125,000.000	129,586.76	106,716.57
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	325,000.000	347,795.50	289,534.17
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	75,000.000	74,933.25	73,840.35
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051 SEDOL: BMFBKD4	675,000.000	668,030.48	484,459.60
MASCO CORP NT 3.125% 02-15-2051 SEDOL: BMV3M72	225,000.000	224,959.50	156,068.10
MCDONALDS CORP 4.7% DUE 12-09-2035 SEDOL: BYWKWC1	1,025,000.000	1,210,514.75	1,036,071.52
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	114,000.000	110,562.90	110,720.84
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	453,000.000	439,026.17	453,294.69
MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO SEDOL: BKRCD65	90,000.000	85,565.70	85,155.63
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	553,000.000	552,087.55	509,918.89

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
METLIFE INC 4.875% DUE 11-13-2043 SEDOL: BGD XK74	300,000.000	324,473.27	294,942.14
METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	100,000.000	147,335.00	109,032.85
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	125,000.000	124,237.50	110,456.54
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	266,000.000	264,872.16	274,939.87
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	675,000.000	831,907.22	735,298.00
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048 SEDOL: BGLBR57	275,000.000	275,000.00	246,048.85
MORGAN STANLEY 3.622% 04-01-2031 SEDOL: BKP3KT2	675,000.000	686,940.14	648,111.70
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	690,000.000	730,750.59	625,322.46
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	350,000.000	349,777.69	335,496.64
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	835,000.000	835,000.00	862,378.82
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	945,000.000	953,184.85	988,083.73
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	280,000.000	280,000.00	293,533.36
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YFY7	290,000.000	314,989.30	322,490.16
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	800,000.000	762,594.65	739,481.12
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	730,000.000	680,765.13	710,760.97
MPLX LP 5.65% 03-01-2053 SEDOL: BMVKWX9	190,000.000	189,118.40	188,929.02
N SHORE LONG IS 6.15% DUE 11-01-2043 SEDOL: BDT7XZ8	730,000.000	896,447.85	795,365.55
NASDAQ INC 3.25% DUE 04-28-2050 REG SEDOL: BMYSTG2	150,000.000	147,147.00	108,497.45

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United States - USD			
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 SEDOL: BF5HVZ2	100,000.000	98,587.00	90,684.95
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	250,000.000	265,516.59	229,334.03
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL: BSNR2V8	25,000.000	24,844.16	22,174.18
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	675,000.000	712,065.85	633,019.62
NORDSON CORP SR NT 5.8% 09-15-2033 SEDOL: BQBBGK5	875,000.000	907,497.50	943,906.43
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXR6	450,000.000	407,936.25	408,515.78
NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL: BYV2RZ6	125,000.000	140,307.50	117,402.63
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL: BVFMJ22	399,000.000	368,343.92	337,294.18
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	450,000.000	506,543.37	459,699.72
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	375,000.000	384,547.50	361,073.22
NORTHWESTN MEM 2.633% DUE 07-15-2051 SEDOL: BNNS3Z7	190,000.000	190,000.00	129,670.84
NYU HOSPS CTR 4.428% DUE 07-01-2042 SEDOL: B8Q8QH2	650,000.000	669,877.00	597,733.48
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	435,000.000	433,051.20	441,634.19
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	528,000.000	595,607.42	611,194.32
OCCIDENTAL PETE 7.5% DUE 05-01-2031 SEDOL: BKTC909	280,000.000	305,840.22	318,164.84
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	300,000.000	299,706.00	254,716.20
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	175,000.000	174,146.88	163,433.59
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	20,000.000	24,101.20	20,995.61

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United States - USD			
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	525,000.000	521,712.47	395,196.69
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	800,000.000	830,967.00	964,304.61
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	1,211,000.000	1,090,415.23	1,007,531.09
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	725,000.000	656,114.00	551,944.18
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	525,000.000	370,938.31	422,521.56
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	725,000.000	740,000.50	615,039.00
ORACLE CORP 4.375% DUE 05-15-2055 SEDOL: BWTM356	285,000.000	237,068.70	243,249.34
ORACLE CORP 4.9% 02-06-2033 SEDOL: BMWS997	256,000.000	255,820.80	260,739.40
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	250,000.000	246,230.00	207,384.98
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	1,271,000.000	938,106.58	1,043,547.97
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	400,000.000	407,455.81	321,480.13
OWENS CORNING 5.95% 06-15-2054 SEDOL: BNNRNW1	402,000.000	405,365.48	426,655.42
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	375,000.000	373,128.75	291,261.24
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	375,000.000	355,561.21	271,568.87
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	1,025,000.000	1,023,934.00	898,055.65
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	1,345,000.000	1,336,916.55	1,411,083.01
PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL: BP0TWY9	425,000.000	422,760.25	297,673.31
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL: BKMKKT6	200,000.000	205,734.67	166,305.25

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PARKER-HANNIFIN CORP 4.45% 11-21-2044 SEDOL: BSPPVM4	275,000.000	292,679.00	250,959.11
PARTNERS 4.117% DUE 07-01-2055 SEDOL: BYY9DC3	500,000.000	485,555.00	436,388.24
PAYPAL HLDGS INC 2.85% DUE 10-01-2029 SEDOL: BK71LL3	175,000.000	174,410.25	164,590.49
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	625,000.000	622,981.25	623,396.75
PEACEHEALTH 4.787% DUE 11-15-2048 SEDOL: BK0Y670	345,000.000	345,000.00	319,826.13
PERKINELMER INC 3.3% 09-15-2029 SEDOL: BKVJXL7	600,000.000	598,020.00	566,545.42
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL: BJ1G667	100,000.000	113,822.00	91,237.26
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	2,940,000.000	2,928,860.50	3,041,264.65
PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG SEDOL: BMC8W21	750,000.000	782,107.50	714,810.94
PNC FINL SVCS GROUP INC 6.25% 12-31-2049 SEDOL: BN30MP6	255,000.000	255,000.00	258,950.46
PRIN FINL GROUP 4.35% DUE 05-15-2043 SEDOL: B92N2H0	350,000.000	386,062.25	316,845.24
PRIN FINL GROUP 6.05% DUE 10-15-2036 SEDOL: B1G0GN5	35,000.000	49,598.50	38,526.57
PROGRESS ENERGY 6% DUE 12-01-2039 SEDOL: B3R2N66	300,000.000	379,095.00	323,538.87
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	225,000.000	222,694.25	202,296.20
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	120,000.000	117,864.00	121,856.66
PROVID HLTH & SVCS 3.93% DUE 10-01-2048 SEDOL: BZ1D2N9	200,000.000	190,792.00	163,867.54
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	125,000.000	113,375.00	103,913.34
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	75,000.000	79,368.24	64,103.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO SEDOL: BPCPXJ7	1,125,000.000	1,148,333.50	1,210,573.05
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	300,000.000	327,893.66	283,641.21
PVTPL BOEING CO 6.858% 05-01-2054 SEDOL: BQ66HN5	352,000.000	365,412.00	386,358.77
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	3,631,000.000	3,301,966.41	3,077,408.34
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	175,000.000	174,394.50	143,919.58
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQRW6	25,000.000	22,262.57	22,512.40
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	127,000.000	126,451.36	100,947.68
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	360,000.000	359,848.80	405,455.62
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040 SEDOL: BLPK766	1,250,000.000	1,259,761.83	957,726.89
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	860,000.000	725,640.28	610,414.10
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO SEDOL: BMWT6K0	2,112,000.000	1,719,289.84	1,859,203.53
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	75,000.000	74,541.75	60,106.77
PVTPL NORTHWESTERN MUT LIFE INS CO - INS PRODS 6.063% DUE 03-30-2040 SEDOL: B58P7W2	226,000.000	292,365.78	248,058.91
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BQBCWY4	1,671,000.000	1,657,929.22	1,730,969.78
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	210,000.000	209,804.70	200,712.20
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL: BMG20L4	495,000.000	478,747.80	317,142.80
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	1,220,000.000	991,350.85	855,156.77
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054 SEDOL: BQWNV05	188,000.000	187,971.80	196,074.17

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
QUEENS HEALTH SYS 4.81% DUE 07-01-2052 SEDOL: BN2TGD0	230,000.000	230,000.00	228,458.95
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BQB3TK2	189,000.000	185,926.86	192,385.04
REVVITY INC SR NT 3.625% 03-15-2051 SEDOL: BN7QJQ0	425,000.000	424,995.75	317,957.55
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP: 78081BAS2	350,000.000	347,536.00	362,595.33
RTX CORP 4.875% 10-15-2040 SEDOL: BNDVXM3	245,000.000	222,700.10	239,751.57
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	50,000.000	49,949.00	33,447.55
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	50,000.000	49,981.50	34,941.05
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	150,000.000	175,729.50	127,456.73
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	1,229,000.000	1,290,638.28	1,451,090.19
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	325,000.000	310,010.88	283,466.72
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	425,000.000	388,012.71	344,761.31
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	100,000.000	105,395.43	94,263.02
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	150,000.000	222,672.00	174,039.97
SHERWIN WILLIAMS CO 4 DUE 12-15-2042 SEDOL: B93L8Z3	75,000.000	73,458.75	63,954.08
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 SEDOL: BJN50M6	100,000.000	110,314.00	73,566.46
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	295,000.000	289,757.43	269,141.71
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	175,000.000	181,673.88	158,883.78
SMUCKER J M CO 4.25% DUE 03-15-2035 SEDOL: BYXK0S2	150,000.000	139,578.00	143,765.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SMUCKER J M CO 6.5% 11-15-2053 SEDOL: BMTQVJ8	1,448,000.000	1,467,490.18	1,676,446.07
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	319,677.84	284,821.31
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	325,000.000	332,093.16	308,320.56
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	485,000.000	495,209.14	435,000.69
SOUTHERN PWR CO 5.25% DUE 07-15-2043 SEDOL: BCB8385	175,000.000	202,940.50	173,913.12
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	275,000.000	287,040.55	237,451.54
SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL: B2NSPS7	650,000.000	830,895.00	710,763.63
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	450,000.000	476,329.50	392,187.62
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	597,000.000	410,032.59	439,088.56
STARBUCKS CORP 4.5% DUE 11-15-2048 SEDOL: BFXV4P7	433,000.000	418,696.67	390,519.52
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL: BN486F7	500,000.000	469,287.50	383,647.39
SUMMA HEALTH TAXABLE BD SER 2021 3.511% 11-15-2051 SEDOL: BMF9Y14	435,000.000	439,924.20	340,158.86
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	75,000.000	73,700.42	71,418.52
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL: B8BHLQ8	75,000.000	71,866.50	68,829.01
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	62,000.000	57,367.98	59,294.13
SUTTER HEALTH 5.547% DUE 08-15-2053 SEDOL: BQB9ZT1	305,000.000	305,000.00	330,824.17
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL: BNVW1Y6	825,000.000	821,403.00	700,359.50
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	125,000.000	146,816.25	110,299.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	125,000.000	145,898.90	146,530.35
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	100,000.000	109,885.00	89,007.57
SYSCO CORPORATION 3.15% 12-14-2051 SEDOL: BNZHQV9	125,000.000	124,135.00	87,498.40
T-MOBILE US INC 5.5% 01-15-2055 SEDOL: BR876T2	381,000.000	380,603.76	394,674.62
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	1,325,000.000	1,425,663.09	1,221,811.73
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	600,000.000	591,805.50	630,864.74
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	325,000.000	318,511.25	235,932.60
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	500,000.000	484,104.34	383,998.61
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	75,000.000	75,934.50	54,898.88
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	583,000.000	593,468.60	566,950.38
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	450,000.000	448,087.50	400,253.36
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	400,000.000	399,320.00	440,714.05
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	125,000.000	146,053.69	108,636.24
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	625,000.000	612,141.94	541,917.00
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	250,000.000	263,295.96	226,708.21
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	500,000.000	683,310.00	494,903.29
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	50,000.000	69,294.27	52,525.83
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	625,000.000	896,868.75	719,318.39

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 SEDOL: BRBD998	490,000.000	490,000.00	520,912.71
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	450,000.000	450,000.00	480,476.67
U S BANCORP 5.85% 10-21-2033 SEDOL: BM9WJ58	500,000.000	500,000.00	533,332.50
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	435,000.000	434,156.10	431,432.68
UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032 SEDOL: BLB0KJ4	175,000.000	174,814.50	144,231.81
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	275,000.000	320,606.00	245,229.54
UNION PAC CORP 4.5% 09-10-2048 SEDOL: BYZGKF5	225,000.000	225,292.12	207,646.93
UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL: BYWJV98	100,000.000	110,100.00	89,735.08
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	2,526,000.000	2,423,877.97	2,408,805.35
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	841,000.000	834,320.34	834,838.51
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	582,000.000	580,841.82	624,370.49
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	38,000.000	50,257.51	41,894.13
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	440,000.000	403,264.40	379,301.72
UPMC 5.377% 05-15-2043 SEDOL: BPK2F16	75,000.000	75,000.00	77,824.12
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	275,000.000	270,622.00	169,965.04
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL: BWBY7W5	275,000.000	296,161.32	257,368.90
VERALTO CORP 5.45% 09-18-2033 SEDOL: BPLP882	113,000.000	112,655.35	118,557.16
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	375,000.000	374,092.50	282,038.29

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	73,000.000	52,140.60	47,881.99
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	575,000.000	539,827.50	469,595.39
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	300,000.000	297,315.00	232,312.70
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	1,125,000.000	1,075,997.45	828,913.19
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	625,000.000	628,788.06	597,287.86
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	700,000.000	842,927.01	689,191.60
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	100,000.000	114,229.00	97,461.29
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	380,000.000	377,640.20	371,812.67
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	725,000.000	861,369.75	782,458.26
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	372,000.000	322,739.76	330,459.57
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7	1,502,000.000	1,491,677.31	1,226,101.66
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	665,000.000	610,921.50	571,604.21
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	175,000.000	172,376.75	120,181.45
WASTE CONNECTIONS 3.05% DUE 04-01-2050 SEDOL: BK9RVX1	225,000.000	221,681.25	159,743.81
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	175,000.000	205,518.25	171,584.74
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	725,000.000	807,930.33	620,427.20
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	180,000.000	178,794.54	166,371.10
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	200,000.000	242,802.00	201,643.24

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	550,000.000	609,898.99	568,341.47
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	1,094,000.000	1,089,684.32	1,106,540.58
WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL: BDFZV41	50,000.000	52,181.50	47,280.72
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	175,000.000	171,965.50	142,269.95
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 SEDOL: BL56MC5	371,000.000	365,646.47	310,710.20
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	300,000.000	275,415.00	277,611.82
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	200,000.000	198,609.34	190,410.55
WP CAREY INC 2.45% 02-01-2032 SEDOL: BMHF5H3	275,000.000	272,382.00	234,390.55
XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO SEDOL: B16NJB3	220,000.000	236,702.40	243,436.49
ZOETIS INC FIXED 3% DUE 05-15-2050 SEDOL: BL6JLK4	550,000.000	394,729.50	388,436.00
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	50,000.000	55,745.00	45,312.45
Total United States - USD		202,248,553.43	186,022,500.04
Total Corporate Debt Instruments - Other		232,965,515.85	214,538,812.37
<i>Corporate Stock - Common</i>			
Australia - AUD			
AUB GROUP LTD SEDOL: B0MBNC3	6,414.000	124,626.96	136,962.15
BELLEVUE GOLD LTD NPV SEDOL: BFZ31P0	162,526.000	142,453.89	148,833.19
DE GREY MINING LTD NPV SEDOL: 6534837	137,594.000	123,622.19	132,683.62
FLIGHT CENTRE TRAVEL GROUP LTD SEDOL: 6352147	12,363.000	176,781.91	191,692.18

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<i>Corporate Stock - Common</i>			
Australia - AUD			
GRAINCORP 'A'NPV SEDOL: 6102331	17,790.000	120,631.62	113,544.68
NEXTDC LTD NPV SEDOL: B5LMKP4	14,157.000	123,268.96	171,874.83
SEVEN GROUP HLDGS NPV SEDOL: B432QW4	5,542.000	69,774.37	164,863.42
VENTIA SERVICES NPV SEDOL: BNV08F0	62,995.000	112,021.23	198,847.66
Total Australia - AUD		993,181.13	1,259,301.73
Austria - EUR			
ANDRITZ AG NPV (BR) SEDOL: B1WVF68	2,492.000	120,448.66	177,023.16
BAWAG GROUP AG COMMON STOCK SEDOL: BZ1GZ06	2,966.000	78,479.09	230,224.71
WIENERBERGER AG NPV SEDOL: 5699373	5,653.000	167,595.17	187,378.21
Total Austria - EUR		366,522.92	594,626.08
Brazil - USD			
ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR SEDOL: 2945927	9,949.000	152,460.69	164,556.46
Total Brazil - USD		152,460.69	164,556.46
Canada - CAD			
ALAMOS GOLD INC COM NPV SEDOL: BZ3DNP6	11,550.000	108,352.27	230,410.08
ARC RESOURCES LTD COM NPV SEDOL: B6463M8	8,300.000	77,626.77	140,447.83
ATS CORPORATION COM NPV SEDOL: BP8JT73	4,500.000	112,386.93	130,708.02
BRP INC SUB VTG NPV SEDOL: B9B3FG1	0.000	0.00	0.00
CAPITAL PWR CORP COM SEDOL: B61KF83	5,200.000	142,616.55	189,262.37

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<i>Corporate Stock - Common</i>			
Canada - CAD			
CAPSTONE COPPER COM NPV SEDOL: BMY5XY9	23,400.000	161,222.94	183,084.50
CELESTICA INC NPV SEDOL: BSCB6L9	3,480.000	121,607.32	178,102.22
DESCARTES SYSTEMS COM NPV SEDOL: 2141941	1,800.000	106,929.87	185,429.51
ELEMENT FLEET MGMT COM NPV SEDOL: B7FNMQ2	7,310.000	98,317.63	155,620.56
EMPIRE CO CLASS'A/N/VTG COM NPV SEDOL: 2314000	4,170.000	113,989.60	127,574.00
ENBRIDGE INC COM NPV SEDOL: 2466149	37,570.000	1,484,739.07	1,527,884.67
FILO CORP COM NPV SEDOL: BMDHMH2	6,800.000	116,303.59	162,229.54
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645	3,900.000	120,974.10	183,777.34
HYDRO ONE LTD COM NPV SEDOL: BYYXJY9	6,900.000	199,961.09	239,440.39
KEYERA CORP COM SEDOL: B3SGMV5	23,294.000	548,764.38	727,123.86
OSISKO GOLD ROYALTIES LTD COMMON STOCK SEDOL: BN60CQ4	10,400.000	145,514.36	192,842.07
PEMBINA PIPELINE CORPORATION COMMON STOCK SEDOL: B4PT2P8	21,440.000	622,383.15	884,769.98
QUEBECOR INC CLASS'B'SUB-VTG NPV SEDOL: 2715777	5,200.000	131,133.17	135,913.25
STANTEC INC COM SEDOL: 2854238	1,680.000	53,458.51	135,250.60
TOROMONT INDUSTRIE COM STK NPV SEDOL: 2897103	1,250.000	70,701.35	122,154.78
VEREN INC COM NPV SEDOL: BNRR1G7	27,000.000	177,528.01	166,482.85
Total Canada - CAD		4,714,510.66	5,998,508.42
Canada - USD			
GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS SEDOL: BKDT650	5,227.000	173,707.69	208,452.76

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - USD			
Total Canada - USD		173,707.69	208,452.76
China - HKD			
CHINA RES GAS GP L HKD0.10 SEDOL: 6535517	33,700.000	119,461.72	136,014.81
CHINA TOWER CORP LTD SEDOL: BFZ2PK0	1,484,000.000	175,199.28	196,784.04
ENN ENERGY COMSTK SEDOL: 6333937	29,300.000	330,921.55	226,516.25
KUNLUN ENERGY CO COMSTK SEDOL: 6340078	118,000.000	98,961.21	121,835.85
Total China - HKD		724,543.76	681,150.95
Denmark - DKK			
BAVARIAN NORDIC DKK10 SEDOL: 5564619	4,464.000	139,003.75	154,714.57
NKT A/S SEDOL: 7106354	2,174.000	110,530.56	205,861.97
ROYAL UNIBREW A/S DKK2 (POST SPLIT) SEDOL: BX8ZX20	1,901.000	155,178.10	160,088.70
SYDBANK DKK10 SEDOL: B06JSP1	2,560.000	116,961.56	126,476.53
ZEALAND PHARMA A/S SEDOL: B0SDJB4	864.000	93,499.16	105,162.36
Total Denmark - DKK		615,173.13	752,304.13
France - EUR			
EIFFAGE EUR4 SEDOL: B13X013	2,048.000	226,908.24	198,030.48
ELIS SA EUR1.00 SEDOL: BVSS790	9,075.000	169,984.57	189,801.60
REXEL EUR5 SEDOL: B1VP0K0	5,044.000	97,339.64	146,194.38
SOPRA STERIA GROUP SEDOL: 5633616	653.000	99,303.22	137,302.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
SPIE SA EUR0.47 SEDOL: BYZFYS3	4,362.000	98,794.62	166,979.61
TECHNIP ENERGIES EUR0.01 SEDOL: BNC0116	6,031.000	113,168.22	145,522.01
VALLOUREC SA EUR0.02 (POST CONSOLIDATION) SEDOL: BLGWF90	9,934.000	110,718.48	150,614.73
VINCI EUR2.50 SEDOL: B1XH026	10,408.000	1,137,704.74	1,219,083.29
Total France - EUR		2,053,921.73	2,353,528.38
France - USD			
CONSTELLUM SE (FRANCE) EUR0.02 CLASS A SEDOL: BKPR6S5	8,948.000	155,093.13	145,494.48
Total France - USD		155,093.13	145,494.48
Germany - EUR			
FRAPORT (FRANKFURT AIRPORT SERVICES) NPV SEDOL: 7107551	2,184.000	123,256.86	121,994.53
GERRESHEIMER AG NPV (BR) SEDOL: B1Y47Y7	1,005.000	108,126.54	89,730.42
KION GROUP AG NPV SEDOL: BB22L96	3,456.000	171,251.16	136,193.10
SCOUT24 SE NPV SEDOL: BYT9340	1,697.000	99,459.80	146,306.62
STROEER SE&CO KGAA NPV SEDOL: B3S3S52	1,941.000	127,696.23	124,451.24
TAG IMMOBILIEN AG NPV SEDOL: 5735631	9,840.000	85,758.37	182,409.89
VONOVIA SE NPV SEDOL: BBJPY1	15,734.000	438,585.80	574,736.53
Total Germany - EUR		1,154,134.76	1,375,822.33
Hong Kong - HKD			
HONG KONG & CHINA GAS HKD0.25 SEDOL: 6436557	222,050.000	244,759.99	182,957.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Hong Kong - HKD			
MGM CHINA HLDGS LT HKD1 SEDOL: B4P8HQ1	112,800.000	142,668.16	180,073.38
SUN HUNG KAI PROP NPV SEDOL: 6859927	26,601.000	316,967.65	292,979.15
SWIRE PROPERTIES LTD HKD1 SEDOL: B67C2G0	67,300.000	121,461.36	138,455.62
YUE YUEN INDL HLDG HKD0.25 SEDOL: 6586537	55,000.000	94,872.32	105,078.85
Total Hong Kong - HKD		920,729.48	899,544.19
Ireland - EUR			
BANK OF IRELAND GR ORD EUR1.00 SEDOL: BD1RP61	10,781.000	69,365.57	120,682.32
Total Ireland - EUR		69,365.57	120,682.32
Israel - USD			
CELLEBRITE DI LTD COM USD0.0001 SEDOL: BN7GN02	10,261.000	147,246.68	172,795.24
CYBER-ARK SOFTWARE LTD COM ILS0.01 SEDOL: BQT3XY6	560.000	60,391.45	163,301.60
NOVA MEASURING INSTRUMENTS ILS0.01 SEDOL: 2577740	811.000	99,397.04	168,963.74
Total Israel - USD		307,035.17	505,060.58
Italy - EUR			
BANCA MEDIOLANUM BANCA MEDIOLANUM SPA SEDOL: BYWP840	16,142.000	126,124.39	203,932.96
BANCA MONTE DEI ORD SHR SEDOL: BK93RS6	33,037.000	184,508.26	191,065.23
BFF BANK S.P.A. SEDOL: BD0TSX6	10,521.000	99,623.11	115,599.62
BRUNELLO CUCINELLI EUR100 SEDOL: B7K6D18	1,885.000	151,665.08	203,538.22
BUZZI SPA SEDOL: 5782206	4,256.000	140,094.30	170,046.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Italy - EUR			
ERG SPA EUR0.10 SEDOL: 5337093	4,892.000	141,554.70	134,418.22
HERA EUR1 SEDOL: 7598003	42,177.000	153,482.81	168,610.61
SNAM NPV SEDOL: 7251470	78,990.000	379,524.71	402,964.69
TERNA SPA ORD EUR0.22 SEDOL: B01BN57	44,348.000	356,725.29	400,312.20
Total Italy - EUR		1,733,302.65	1,990,488.49
Japan - JPY			
ABC-MART INC NPV SEDOL: 6292102	5,600.000	103,467.13	119,407.16
ADEKA CORPORATION NPV SEDOL: 6054904	7,300.000	151,117.55	148,842.63
AIR WATER INC NPV SEDOL: 6441465	10,500.000	141,166.02	147,656.25
AMADA CO LTD SEDOL: 6022105	16,900.000	176,607.22	172,201.83
AMANO CORPORATION NPV SEDOL: 6027304	5,500.000	110,739.58	165,569.07
AMVIS HOLDINGS INC NPV SEDOL: BKL6N1	8,200.000	164,017.14	110,411.07
ASICS CORP NPV SEDOL: 6057378	11,900.000	95,352.28	249,663.73
CANON MARKETING JAPAN INC NPV SEDOL: 6172453	4,500.000	98,011.42	146,161.91
CHIBA BANK NPV SEDOL: 6190563	19,100.000	108,477.11	153,892.27
CONCORDIA FINL GROUP LT SEDOL: BD97JW7	24,900.000	112,957.11	137,869.13
CREDIT SAISON CO NPV SEDOL: 6591809	8,400.000	108,798.02	210,293.62
DMG MORI CO LTD SEDOL: 6602563	6,700.000	119,297.75	141,269.57
FOOD & LIFE COMPAN NPV SEDOL: BF1HPT8	8,600.000	167,334.98	173,004.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
FUJI MEDIA HOLDINGS INC NPV SEDOL: 6036582	12,100.000	154,574.57	145,286.28
FUSO CHEMICAL CO NPV SEDOL: 6347712	5,300.000	151,716.70	147,469.24
GMO PAYMENT GATEWA NPV SEDOL: B06CMQ9	2,500.000	124,555.92	153,803.13
H2O RETAILING SHS SEDOL: 6408705	8,500.000	76,116.33	122,294.46
IDOM INC NPV SEDOL: 6136374	20,900.000	150,078.87	157,071.45
INFRONEER HLDGS INC NPV SEDOL: BLGYFQ3	17,200.000	127,382.46	140,988.53
INTERNET COMM STK SEDOL: B05H328	5,800.000	97,081.00	122,455.26
J FRONT RETAILING NPV SEDOL: B23TC12	0.000	0.00	0.00
JAPAN AIRPORT TERMINAL CO. NPV SEDOL: 6472175	3,900.000	160,794.74	140,497.06
JINS HOLDINGS INC NPV SEDOL: B18D6G5	5,000.000	133,844.06	183,864.65
KAJIMA CORP NPV SEDOL: 6481320	8,000.000	122,562.53	149,636.47
KAMIGUMI CO LTD NPV SEDOL: 6482668	6,800.000	147,873.96	154,930.09
KINDEN CORP NPV SEDOL: 6492924	8,500.000	148,074.33	187,185.40
KOMEDA HOLDINGS CO NPV SEDOL: BD96HP3	8,100.000	140,969.41	156,631.71
KYUSHU RAILWAY COR NPV SEDOL: BD2BST6	6,600.000	150,218.78	190,792.79
MEBUKI FINANCIAL GROUP INC NPV SEDOL: BH0VTS2	43,200.000	117,348.77	173,506.71
MITSUBISHI ESTATE CO LTD SEDOL: 6596729	13,103.000	249,374.70	206,887.07
MITSUMI FUDOSAN CO LTD NPV SEDOL: 6597603	62,502.000	472,261.64	584,645.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
MONOGATARI CORPORA NPV SEDOL: B2PWSL1	4,400.000	105,120.29	119,658.84
NET ONE SYSTEMS CO NPV SEDOL: 6036548	7,700.000	141,865.68	192,661.49
NIFCO INC NPV SEDOL: 6639163	5,200.000	144,896.37	132,181.21
NOF CORP NPV SEDOL: 6640488	12,300.000	177,531.60	211,535.23
ORGANO CORP NPV SEDOL: 6470522	3,900.000	199,557.81	190,855.70
RENGO CO NPV SEDOL: 6732200	16,000.000	97,554.71	111,733.78
ROHTO PHARMACEUTICAL CO NPV SEDOL: 6747367	8,300.000	164,652.13	207,267.90
SANKYU INC NPV SEDOL: 6775380	3,600.000	168,607.32	121,157.72
SCREEN HOLDINGS CO LTD NPV SEDOL: 6251028	1,600.000	83,804.49	111,554.81
SOCIONEXT INC NPV SEDOL: BMTVX75	7,200.000	159,384.09	142,751.68
SOJITZ CORPORATION SEDOL: 6594143	7,700.000	159,177.08	181,141.64
SUMITOMO OSAKA CEM NPV SEDOL: 6858548	5,100.000	127,556.76	145,683.72
SUMITOMO REALTY & DEVELOPMENT NPV SEDOL: 6858902	3,311.000	105,928.01	111,246.27
SUZUKEN CO LTD NPV SEDOL: 6865560	3,100.000	93,136.59	108,426.31
SWCC CORP NPV SEDOL: 6805481	900.000	36,846.37	36,052.85
TECHNOPRO HLDGS IN NPV SEDOL: BSM8SQ9	7,200.000	150,479.58	139,882.55
TIS INC SEDOL: B2Q4CR0	5,600.000	120,337.76	142,936.24
TOHOKU ELEC POWER. NPV SEDOL: 6895266	18,700.000	161,169.40	179,234.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Japan - JPY			
TOKYO GAS CO LTD NPV SEDOL: 6895448	7,900.000	174,697.12	184,300.20
TOKYO TATEMONO CO NPV SEDOL: 6895426	10,800.000	182,456.77	173,393.46
TOWA CORP NPV SEDOL: 6878665	8,100.000	175,130.62	124,410.65
TOYO SUISAN KAISHA NPV SEDOL: 6899967	2,800.000	116,353.82	183,006.15
U-NEXT HOLDINGS CO LTD NPV SEDOL: BSN5BP9	4,200.000	115,234.45	160,906.04
YAMAZAKI BAKING COM NPV SEDOL: 6985509	6,400.000	126,205.20	127,315.44
Total Japan - JPY		7,669,856.10	8,733,482.34
Mexico - USD			
ADR GRUPO AEROPORTUARIO DEL PACIFICO SABDE CV SEDOL: B0YFC60	922.000	129,252.84	160,446.44
GRUPO AEROPORTUARIO DEL SURESTE S.A.B DEC.V. SEDOL: 2639361	372.000	105,583.78	105,186.72
Total Mexico - USD		234,836.62	265,633.16
Netherlands - EUR			
ASR NEDERLAND NV EUR0.16 SEDOL: BD9PNF2	3,500.000	132,774.02	171,871.70
SBM OFFSHORE NV EUR0.25 SEDOL: B156T57	8,355.000	155,405.23	152,830.16
Total Netherlands - EUR		288,179.25	324,701.86
Norway - NOK			
VAR ENERGI ASA NOK0.16 SEDOL: BPLF0Y2	42,932.000	126,532.30	133,288.05
Total Norway - NOK		126,532.30	133,288.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Portugal - EUR			
SONAE SGPS SA EUR1 SEDOL: 5973992	98,709.000	92,707.03	104,545.81
Total Portugal - EUR		92,707.03	104,545.81
Singapore - SGD			
CAPITALAND INVESTMENT LTD NPV SEDOL: BNHXFJ6	96,180.000	232,876.19	234,073.01
SEMBCORP INDUSTRIE NPV SEDOL: B08X163	34,000.000	71,809.27	146,926.68
Total Singapore - SGD		304,685.46	380,999.69
Spain - EUR			
AENA SME S.A. 144A EUR10 SEDOL: BVRZ8L1	2,730.000	470,924.36	602,050.94
CELLNEX TELECOM SA EUR0.25 SEDOL: BX90C05	25,670.000	999,900.81	1,043,683.20
CIE AUTOMOTIVE SA EUR0.25 SEDOL: B15CL93	3,029.000	87,914.00	87,386.32
LABORAT FARMA ROVI EUR0.06 SEDOL: B29F9S0	1,596.000	139,141.94	127,535.05
REDEIA CORPORACION SA SEDOL: BD6FXN3	26,092.000	453,486.67	508,725.99
Total Spain - EUR		2,151,367.78	2,369,381.50
Sweden - SEK			
AAK AB NPV SEDOL: BF2FPV3	6,553.000	127,714.32	215,274.25
CASTELLUM AB NPV SEDOL: B0XP0T0	12,867.000	169,485.91	188,944.32
CATENA AB NPV SEDOL: B131GJ7	5,042.000	225,659.00	288,495.16
SAAB AB NPV B SEDOL: BPXZH27	6,914.000	71,179.25	147,261.67
SAGAX AB SER'B'NPV SEDOL: B9M3PK4	9,354.000	238,681.96	266,872.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Sweden - SEK			
SECURITAS SER'B'NPV SEDOL: 5554041	15,285.000	135,811.40	194,368.58
TRELLEBORG AB SER'B'NPV SEDOL: 4902384	4,495.000	78,198.23	173,031.29
Total Sweden - SEK		1,046,730.07	1,474,247.48
Switzerland - CHF			
PSP SWISS PROPERTY CHF0.10 (REGD) SEDOL: B012877	2,003.000	254,747.04	294,199.16
SWISS PRIME SITE CHF18.80 (REGD) SEDOL: B083BH4	603.000	57,094.91	67,802.20
TECAN GROUP AG CHF0.10 (REGD) SEDOL: 7110902	386.000	196,269.24	127,393.04
VAT GROUP AG CHF0.10 (REGD) SEDOL: BYZWMR9	241.000	71,907.44	123,078.42
Total Switzerland - CHF		580,018.63	612,472.82
United Kingdom - GBP			
B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1 SEDOL: BMTRW10	30,904.000	177,255.86	172,113.21
BALFOUR BEATTY GBP0.50 SEDOL: 0096162	28,116.000	91,637.39	162,469.33
BEAZLEY PLC (UK) ORD GBP0.05 SEDOL: BYQ0JC6	20,121.000	124,034.18	205,388.62
BELLWAY GBP0.125 SEDOL: 0090498	3,544.000	149,359.35	148,031.62
BREEDON GRP PLC ORD GBP0.01 SEDOL: BM8NFJ8	29,706.000	140,590.99	170,541.51
COMPUTACENTER ORD GBP0.075555 SEDOL: BV9FP30	4,340.000	94,697.32	144,022.91
CONVATEC GROUP PLC ORD GBP0.1 (WI) SEDOL: BD3VFW7	55,528.000	156,383.47	169,075.25
CRANSWICK ORD GBP0.10 SEDOL: 0231888	2,557.000	137,618.14	172,177.58
DIPLOMA ORD GBP0.05 SEDOL: 0182663	3,521.000	142,552.33	209,413.11

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
GRAINGER PLC ORD GBP0.05 SEDOL: B04V127	65,249.000	226,087.67	214,865.92
HIKMA PHARMACEUTIC ORD GBP0.10 SEDOL: B0LCW08	4,467.000	105,472.11	114,503.51
IG GROUP HLDGS ORD GBP0.00005 SEDOL: B06QFB7	15,749.000	147,566.67	194,454.93
IMI ORD GBP0.28571428 SEDOL: BGLP8L2	7,627.000	141,771.49	185,376.25
INDIVIOR PLC USD0.5 SEDOL: BN4HT33	7,348.000	162,287.00	72,591.21
INTERMED CAP GRP ORD GBP0.2625 SEDOL: BYT1DJ1	8,532.000	150,555.10	254,981.22
JD SPORTS FASHION ORD GBP0.0005 SEDOL: BM8Q5M0	93,023.000	168,918.17	192,218.06
JET2 PLC SEDOL: B1722W1	9,681.000	151,681.35	181,798.55
MAN GROUP PLC (N) ORD USD0.0342857142 SEDOL: BJ1DLW9	51,744.000	149,193.53	147,003.65
NATIONAL GRID ORD GBP0.12431289 SEDOL: BDR05C0	135,075.000	1,586,233.93	1,866,183.56
SERCO GROUP PLC GBP0.02 SEDOL: 0797379	66,878.000	133,045.11	159,678.13
SEVERN TRENT ORD GBP0.9789 SEDOL: B1FH8J7	5,621.000	192,365.67	199,199.64
SMITH(DS) ORD GBP0.10 SEDOL: 0822011	27,251.000	111,072.88	168,802.37
UNITED UTILITIES GROUP ORD GBP0.05 SEDOL: B39J2M4	14,272.000	197,234.86	200,147.90
WEIR GROUP ORD GBP0.125 SEDOL: 0946580	6,506.000	155,368.78	189,023.01
WHITBREAD ORD GBP0.76797385 SEDOL: B1KJJ40	3,544.000	136,449.96	148,982.36
4IMPRINT GROUP PLC ORD GBX38.461538 SEDOL: 0664097	2,067.000	123,136.37	138,074.02
Total United Kingdom - GBP		5,252,569.68	6,181,117.43

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ATMOS ENERGY CORP COM SEDOL: 2315359	4,350.000	460,754.54	603,388.50
CENTERPOINT ENERGY INC COM SEDOL: 2440637	22,474.000	630,086.41	661,185.08
CHENIERE ENERGY INC COM NEW SEDOL: 2654364	1,553.000	127,777.97	279,291.52
DT MIDSTREAM INC COM USD0.01 WI SEDOL: BN7L880	5,569.000	300,028.37	438,057.54
EDISON INTL COM SEDOL: 2829515	7,802.000	542,256.38	679,476.18
EVERSOURCE ENERGY COM SEDOL: BVVN4Q8	2,865.000	182,921.97	194,963.25
EXELON CORP COM SEDOL: 2670519	22,526.000	907,268.48	913,429.30
KINDER MORGAN INC DEL COM SEDOL: B3NQ4P8	19,554.000	351,775.18	431,947.86
NISOURCE INC COM SEDOL: 2645409	28,244.000	726,530.62	978,654.60
NORFOLK SOUTHN CORP COM SEDOL: 2641894	927.000	218,198.34	230,359.50
ONE GAS INC COM SEDOL: BJ0KXV4	737.000	54,104.54	54,847.54
ONEOK INC COM STK SEDOL: 2130109	12,610.000	827,712.69	1,149,149.30
PG& E CORP COM SEDOL: 2689560	70,750.000	1,035,276.28	1,398,727.50
PINNACLE W. CAP CORP COM SEDOL: 2048804	2,613.000	196,796.18	231,485.67
SEMPRA COM SEDOL: 2138158	16,194.000	1,076,575.93	1,354,304.22
TARGA RES CORP COM SEDOL: B55PZY3	3,834.000	314,843.29	567,470.34
WILLIAMS CO INC COM SEDOL: 2967181	23,647.000	812,237.91	1,079,485.55
Total United States - USD		8,765,145.08	11,246,223.45
Total Corporate Stock - Common		40,646,310.47	48,875,614.89

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
Global Region - USD			
MARATHON EMERGING MARKETS BOND FUND II LP CUSIP: 993AJ1997	22,000,000.000	22,000,000.00	22,988,066.00
Total Global Region - USD		22,000,000.00	22,988,066.00
Total Partnership/Joint Venture Interests		22,000,000.00	22,988,066.00
<i>Value of Interest in Common/Collective Trusts</i>			
Emerging Markets Region - USD			
CF WTC CIF II OPPORTUNISTIC EMD (S1) CUSIP: 0R999DR31	2,687,161.500	25,980,848.63	24,560,656.11
Total Emerging Markets Region - USD		25,980,848.63	24,560,656.11
International Region - USD			
CF ROBECO GLOBAL EMERGING MARKETS EQUITY FUND II CUSIP: 18999HG50	1,918,866.530	23,583,315.23	35,977,979.89
Total International Region - USD		23,583,315.23	35,977,979.89
United States - USD			
CF GSCT INTERMEDIATE DURATION CREDIT FUND CUSIP: 789995602	21,939,202.293	223,206,726.42	246,596,633.77
CF PINEBRIDGE HIGH YIELD CIT II CLASS C CUSIP: AW999VH97	4,002,357.017	40,401,944.55	49,108,920.60
CF SSGA MSCI EAFE INDEX NON-LENDING (FD12) FD CUSIP: 855996427	1,195,188.770	125,620,770.17	176,715,830.78
CF SSGA RUSSELL 1000 (R) JNDX NL (CMCQ) FD CUSIP: SSG991S93	2,852,272.670	144,036,282.91	253,946,392.63
CF T ROWE PRICE EMERGING MARKETS EQUITY TRUST (CLASS C) CUSIP: 1AJ999D30	61,820.100	39,620,204.81	34,628,529.02
CF WTC CTF EMERGING LCL DBT CUSIP: 147997UI9	4,085,530.810	24,492,423.25	21,122,194.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	145,143,693.260	145,143,693.26	145,143,693.26
Total United States - USD		742,522,045.37	927,262,194.35
Total Value of Interest in Common/Collective Trusts		792,086,209.23	987,800,830.35
<i>Value of Interest in Registered Investment Companies</i>			
Mexico - USD			
MFC ISHARES INC MSCI MEXICO ETF SEDOL: 2373818	16,741.000	1,082,080.55	899,159.11
Total Mexico - USD		1,082,080.55	899,159.11
Total Value of Interest in Registered Investment Com		1,082,080.55	899,159.11
<i>Other</i>			
Australia - AUD			
APA GROUP NPV (STAPLED UNITS) SEDOL: 6247306	36,164.000	240,792.02	194,688.90
GOODMAN GROUP NPV SEDOL: B03FYZ4	26,448.000	464,826.56	678,703.64
HOMEEO DAILY NEEDS NPV SEDOL: BNC0NF4	84,875.000	75,533.02	73,308.13
MIRVAC GROUP STAPLED SECURITIES SEDOL: 6161978	118,396.000	175,467.47	176,595.04
SCENTRE GROUP SEDOL: BLZH0Z7	222,333.000	423,398.44	562,988.86
STOCKLAND NPV (STAPLED) SEDOL: 6850856	144,403.000	443,826.44	524,941.02
Total Australia - AUD		1,823,843.95	2,211,225.59
Belgium - EUR			
SHURGARD SEL STO L NPV SEDOL: BQZCBZ4	5,457.000	249,177.94	256,400.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Belgium - EUR			
Total Belgium - EUR		249,177.94	256,400.99
Canada - CAD			
BOARDWALK R/EST IN TRUST UNITS SEDOL: B011205	1,156.000	50,988.22	73,298.76
CDN APARTMENT PROP TRUST UNITS SEDOL: 2117599	6,216.000	224,838.95	253,020.34
CHARTWELL RETIREME TRUST UNITS SEDOL: B8S8C94	12,789.000	97,788.99	147,490.74
FIRST CAP REAL EST UNIT SEDOL: BKSLS55	8,719.000	105,931.99	121,012.07
KILLAM APT REAL ES TRUST UNIT SEDOL: BYZ1856	10,216.000	139,007.01	158,728.18
Total Canada - CAD		618,555.16	753,550.09
Chile - USD			
CHILE REP 3.25% 09-21-2071 CUSIP: 168863DU9	630,000.000	398,475.00	420,104.31
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL: 9M6VKPL	-2,490,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006376 SEDOL: 9M6VKPU	2,490,000.000	54,378.77	56,336.75
Total Chile - USD		452,853.77	476,441.06
France - EUR			
GECINA SA EUR7.50 SEDOL: 7742468	1,288.000	129,007.03	148,634.65
KLEPIERRE EUR1.40 SEDOL: 7582556	8,554.000	214,545.28	281,054.60
UNIBAIL-RODAMCO- SEDOL: BF2PQ09 WESTFIELD	2,298.000	119,134.91	201,584.08
Total France - EUR		462,687.22	631,273.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Global Region - USD			
CF APTITUDE ALTERNATIVE EQUITY LTD CL 1 CUSIP: 1AO999N82	86,768.090	7,924,121.55	9,308,220.39
Total Global Region - USD		7,924,121.55	9,308,220.39
Hong Kong - HKD			
LINK REAL ESTATE INVESTMENT TRUST UNITS SEDOL: B0PB4M7	58,639.000	288,214.73	296,309.08
Total Hong Kong - HKD		288,214.73	296,309.08
Hungary - USD			
HUNGARY (REPUBLIC 6.75% 25/09/2052 SEDOL: BPXYFD1	440,000.000	496,650.00	496,122.00
HUNGARY REP 5.5% 03-26-2036 CUSIP: 445545AU0	570,000.000	557,933.10	573,996.27
Total Hungary - USD		1,054,583.10	1,070,118.27
Indonesia - USD			
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL: 9M6VKML	-2,500,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF INDONESIA CS006378 SEDOL: 9M6VKMU	2,500,000.000	31,809.77	40,421.25
Total Indonesia - USD		31,809.77	40,421.25
International Region - USD			
CF GS GLOBAL LOWER BETA EQUITY FD CL IO ACCU CUSIP: 384991CA1	1,550,645.170	26,369,998.92	42,069,003.46
Total International Region - USD		26,369,998.92	42,069,003.46
Japan - JPY			
FUT DEC 24 OSE TOPIX CUSIP: 999599GH0	24.000	4,272,784.17	4,442,114.09
FUT DEC 24 OSE TOPIX CUSIP: 999599GH0	-24.000	-4,272,784.17	-4,442,114.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Japan - JPY			
GLP J-REIT REIT SEDOL: B8RBZV7	227.000	238,971.91	210,590.74
INVINCIBLE INVESTMENTS CORP REIT SEDOL: B00STP1	794.000	319,021.57	344,710.57
JAPAN HOTEL REIT I REIT SEDOL: B1530B1	207.000	106,644.49	103,471.06
JAPAN METROPOLITAN FUND INVEST SEDOL: 6513342	168.000	118,069.33	113,456.38
KDX REALTY INVESTMENT CORP REIT SEDOL: B0C5Q59	170.000	186,542.48	179,697.99
MITSUI FUDOSAN LOG REIT SEDOL: BYZWTW3	54.000	209,755.49	160,255.87
NIPPON ACCOMMODATI REIT SEDOL: B182BB2	31.000	135,254.81	138,269.02
NIPPON BUILDING FD REIT SEDOL: 6396800	270.000	233,715.22	248,783.56
NIPPON PROLOGIS RE REIT SEDOL: B98BC67	53.000	120,233.98	91,223.43
NOMURA REAL ESTATE MASTER FU SEDOL: BYSJF4	96.000	119,631.09	95,906.04
Total Japan - JPY		1,787,840.37	1,686,364.66
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP: 91086QAZ1	190,000.000	219,545.00	164,841.17
MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000 SEDOL: BP6GR61	400,000.000	296,800.00	253,737.06
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	200,000.000	230,250.00	168,533.20
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	1,390,000.000	1,301,775.80	1,134,161.16
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	280,000.000	277,720.80	285,149.53
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	320,000.000	319,993.60	317,753.65
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	947,000.000	869,584.87	771,026.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	760,000.000	481,080.00	495,637.88
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP: 91087BAV2	370,000.000	368,638.40	387,746.95
Total Mexico - USD		4,365,388.47	3,978,586.80
Multi-National Agencies Region - USD			
PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031 CUSIP: 00831TAC5	540,000.000	540,000.00	480,519.00
Total Multi-National Agencies Region - USD		540,000.00	480,519.00
Panama - USD			
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	200,000.000	224,766.00	146,760.10
PANAMA(REPUBLIC OF) 6.853% 03-28-2054 CUSIP: 698299BV5	510,000.000	473,514.60	515,594.91
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	810,000.000	805,072.71	509,246.57
Total Panama - USD		1,503,353.31	1,171,601.58
Peru - USD			
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL: 9M6VWFL	-2,500,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PERU 8.75% CS006377 SEDOL: 9M6VWFU	2,500,000.000	41,880.03	34,335.25
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	520,000.000	481,510.15	312,985.28
PERU REP 3.23% 07-28-2121 CUSIP: 715638DR0	570,000.000	512,230.00	340,014.04
Total Peru - USD		1,035,620.18	687,334.57
Philippines - USD			
ICE_CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL: 9M6RP0U	2,480,000.000	45,878.24	51,020.30

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Philippines - USD			
ICE CDS BOFAGB2U 06/20/2029 SELL REPUBLIC OF PHILIPPINE CS006367 SEDOL: 9M6RP0L	-2,480,000.000	0.00	0.00
Total Philippines - USD		45,878.24	51,020.30
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	700,000.000	689,451.20	714,920.50
Total Poland - USD		689,451.20	714,920.50
Romania - USD			
ROMANIA 5.125% 15/06/2048 SEDOL: BF4LBL1	90,000.000	105,691.24	78,491.52
ROMANIA(REP OF) 4% SNR MTN 14/02/51 USD2000 SEDOL: BMVZ933	310,000.000	254,210.00	225,773.00
ROMANIA(REPUBLIC OF) 3.0% 14/02/2031 SEDOL: BMVVYM5	440,000.000	467,218.74	383,760.96
Total Romania - USD		827,119.98	688,025.48
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	220,000.000	216,744.00	222,754.40
Total Saudi Arabia - USD		216,744.00	222,754.40
Singapore - SGD			
CAPITALAND ASCENDA NPV (REIT) SEDOL: 6563875	202,281.000	410,112.32	451,266.50
CAPITALAND INTEGRATED COMMERCIAL TRUST SEDOL: 6420129	114,039.000	167,546.07	188,582.43
FRASERS LOGISTICS & COMMERCIAL TRUST SEDOL: BYYFHZ2	151,926.000	142,892.79	136,283.07
Total Singapore - SGD		720,551.18	776,132.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Spain - EUR			
MERLIN PROPERTIES EUR1 SEDOL: BNGNB77	24,711.000	259,464.52	313,569.95
Total Spain - EUR		259,464.52	313,569.95
United Arab Emirates - USD			
DP WORLD LIMITED 4.7% 30/09/2049 SEDOL: BJLBK60	200,000.000	178,600.00	175,886.00
Total United Arab Emirates - USD		178,600.00	175,886.00
United Kingdom - GBP			
BRITISH LAND CO ORD GBP0.25 SEDOL: 0136701	99,373.000	492,103.79	580,362.02
SEGRO PLC ORD GBP0.10 SEDOL: B5ZN1N8	5,635.000	65,151.66	66,061.36
TRITAX BIG BOX REIT PLC ORD SEDOL: BG49KP9	195,755.000	455,486.52	417,758.40
UNITE GROUP ORD GBP0.25 SEDOL: 0692861	21,078.000	250,665.60	265,765.99
Total United Kingdom - GBP		1,263,407.57	1,329,947.77
United States - USD			
AGREE RLTY CORP COM SEDOL: 2062161	5,080.000	322,533.49	382,676.40
ALEXANDRIA REAL ESTATE EQUITIES INC COM SEDOL: 2009210	2,070.000	237,152.23	245,812.50
AMERICAN HEALTHCARE REIT INC COM SEDOL: BQWNKQ4	15,146.000	192,655.91	395,310.60
AMERICAN HOMES 4 RENT COMMON STOCK SEDOL: BCF5RR9	6,331.000	230,183.43	243,047.09
AMERICAN TOWER CORP SEDOL: B7FBFL2	9,334.000	1,933,510.20	2,170,715.04
AMERICOLD RLTY TR INC COM SEDOL: B3SKZK7	9,479.000	259,423.80	267,971.33
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	220,000.000	220,000.00	242,801.06

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL: B523F62	500,000.000	722,010.00	569,444.70
BAYCITY SENIOR LOAN FUND, LP CUSIP: 9925KC993	14,700,000.000	14,700,000.00	26,424,340.00
BRIXMOR PPTY GROUP INC COM SEDOL: BFTDJL8	14,806.000	345,576.05	412,495.16
BROADSTONE NET LEASE INC COM USD0.00025 SEDOL: BN93088	13,675.000	224,395.14	259,141.25
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	65,000.000	94,677.05	78,622.15
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	345,000.000	365,458.92	415,355.19
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	715,000.000	967,023.20	898,676.99
CARETRUST REIT INC COM SEDOL: BMP8TL6	11,348.000	258,883.36	350,199.28
CENTRAL PUGET SOUND WASH REGL TRAN AUTH SALES & USE TAX REV 0% 11-01-2039 REG SEDOL: B4MB6K0	205,000.000	249,847.85	217,763.34
CF GOLDMAN SACHS TACTICAL EXPOSURE FUND CUSIP: 321996NU0	3,161,334.530	35,304,755.54	45,017,403.71
CF HEDGE FUND OPPORTUNITIES INST LTD- EE1 CUSIP: 1BA999A14	193,301.440	19,330,144.00	22,623,227.33
CF TACTICAL TRADING MANAGERS (MF) LTD CUSIP: 1AP999W57	112,188.370	16,044,765.53	16,547,863.11
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	504,558.190	655,098.17	575,489.54
COMMONWEALTH FING AUTH PA REV 2.991% 06-01-2042 BEO TAXABLE SEDOL: BNXH257	740,000.000	762,962.20	582,624.27
CROWN CASTLE INC COM SEDOL: BTGQCX1	4,397.000	555,881.74	521,616.11
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 SEDOL: BP6L8J6	660,000.000	645,705.40	592,264.53
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	35,000.000	45,976.00	38,044.13
DIGITAL RLTY TR INC COM SEDOL: B03GQS4	5,586.000	771,134.53	903,982.38

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<i>Other</i>			
United States - USD			
EQTY LIFESTYLE PPTYS INC REIT SEDOL: 2563125	2,549.000	181,281.71	181,845.66
EQUINIX INC COM PAR \$0.001 SEDOL: BVLZX12	1,421.000	1,036,731.56	1,261,322.23
ESSENTIAL PROPERTIES REALTY TR INC USD0.01 SEDOL: BFFK0X2	18,755.000	448,153.60	640,483.25
ESSEX PPTY TR REIT SEDOL: 2316619	1,548.000	429,783.54	457,310.16
EXTRA SPACE STORAGE INC COM SEDOL: B02HWR9	3,768.000	618,679.73	678,955.92
FUT CALL DEC 24 CME 3M SOFR O 9625 CUSIP: 999999OA8	81.000	221,231.25	12,656.25
FUT CALL DEC 24 CME 3M SOFR O 9725 CUSIP: 999999OA8	392.000	561,050.00	9,800.00
FUT CALL DEC 24 CME 3M SOFR O 9800 CUSIP: 999999OA8	421.000	85,151.46	2,631.25
FUT CALL DEC 25 CME 3M SOFR O 9612 CUSIP: 999999OA8	149.000	167,961.74	380,881.25
FUT CALL DEC 25 CME 3M SOFR O 9650 CUSIP: 999999OA8	225.000	361,871.00	427,500.00
FUT CALL DEC 25 CME 3M SOFR O 9750 CUSIP: 999999OA8	166.000	168,075.16	118,275.00
FUT CALL DEC 26 CME 3M SOFR O 9637 CUSIP: 999999OA8	119.000	184,718.94	284,856.25
FUT CALL DEC 26 CME 3M SOFR O 9650 CUSIP: 999999OA8	88.000	198,198.88	193,050.00
FUT CALL JUN 25 CME 3M SOFR O 9625 CUSIP: 999999OA8	179.000	275,004.54	300,943.75
FUT CALL JUN 25 CME 3M SOFR O 9662 CUSIP: 999999OA8	87.000	214,781.25	96,243.75
FUT CALL JUN 25 CME 3M SOFR O 9725 CUSIP: 999999OA8	89.000	110,176.88	45,612.50
FUT CALL JUN 26 CME 3M SOFR O 9625 CUSIP: 999999OA8	127.000	180,564.47	324,643.75
FUT CALL JUN 26 CME 3M SOFR O 9650 CUSIP: 999999OA8	83.000	181,750.08	177,412.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT CALL JUN 26 CME 3M SOFR O 9662 CUSIP: 999999OA8	114.000	179,807.64	220,875.00
FUT CALL JUN 26 CME 3M SOFR O 9675 CUSIP: 999999OA8	127.000	197,137.02	223,043.75
FUT CALL MAR 25 CME 3M SOFR O 9650 CUSIP: 999999OA8	86.000	218,762.50	57,512.50
FUT CALL MAR 25 CME 3M SOFR O 9700 CUSIP: 999999OA8	68.000	90,253.68	21,250.00
FUT CALL MAR 25 CME 3M SOFR O 9725 CUSIP: 999999OA8	352.000	552,200.00	74,800.00
FUT CALL MAR 25 CME 3M SOFR O 9800 CUSIP: 999999OA8	278.000	87,503.28	22,587.50
FUT CALL MAR 26 CME 3M SOFR O 9625 CUSIP: 999999OA8	140.000	175,316.40	347,375.00
FUT CALL MAR 26 CME 3M SOFR O 9662 CUSIP: 999999OA8	121.000	180,263.68	224,606.25
FUT CALL MAR 26 CME 3M SOFR O 9675 CUSIP: 999999OA8	123.000	200,152.98	205,256.25
FUT CALL MAR 26 CME 3M SOFR O 9750 CUSIP: 999999OA8	74.000	63,067.24	60,125.00
FUT CALL MAR 27 CME 3M SOFR O 9650 CUSIP: 999999OA8	91.000	204,955.66	203,043.75
FUT CALL SEP 25 CME 3M SOFR O 9600 CUSIP: 999999OA8	93.000	90,885.18	238,893.75
FUT CALL SEP 25 CME 3M SOFR O 9650 CUSIP: 999999OA8	249.000	356,587.74	412,406.25
FUT CALL SEP 25 CME 3M SOFR O 9662 CUSIP: 999999OA8	82.000	209,612.50	120,437.50
FUT CALL SEP 25 CME 3M SOFR O 9737 CUSIP: 999999OA8	67.000	48,726.42	43,550.00
FUT CALL SEP 25 CME 3M SOFR O 9750 CUSIP: 999999OA8	101.000	113,853.26	56,812.50
FUT CALL SEP 26 CME 3M SOFR O 9637 CUSIP: 999999OA8	127.000	182,849.52	303,212.50
FUT CALL SEP 26 CME 3M SOFR O 9650 CUSIP: 999999OA8	85.000	189,317.10	185,937.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT CALL SEP 26 CME 3M SOFR O 9662 CUSIP: 999999OA8	109.000	181,458.84	217,318.75
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	-1,361.000	-182,564,529.56	-181,140,593.75
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	1,361.000	182,564,529.56	181,140,593.75
FUT DEC 24 CBT UL T-NOTE CUSIP: 999599GH0	1,236.000	146,283,552.49	146,214,937.50
FUT DEC 24 CBT UL T-NOTE CUSIP: 999599GH0	-1,236.000	-146,283,552.49	-146,214,937.50
FUT DEC 24 CBT 5Y T-NOTE CUSIP: 999599GH0	314.000	34,540,672.11	34,503,203.12
FUT DEC 24 CBT 5Y T-NOTE CUSIP: 999599GH0	-314.000	-34,540,672.11	-34,503,203.12
FUT DEC 24 CME EMINIRUS2K CUSIP: 999599GH0	-344.000	-37,041,287.49	-38,686,240.00
FUT DEC 24 CME EMINIRUS2K CUSIP: 999599GH0	344.000	37,041,287.49	38,686,240.00
FUT DEC 24 CME EMINITECH CUSIP: 999599GH0	7.000	1,573,080.00	1,609,650.00
FUT DEC 24 CME EMINITECH CUSIP: 999599GH0	-7.000	-1,573,080.00	-1,609,650.00
FUT DEC 24 EMINI S&P 500 CUSIP: 999599GH0	146.000	41,339,277.50	42,444,025.00
FUT DEC 24 EMINI S&P 500 CUSIP: 999599GH0	-146.000	-41,339,277.50	-42,444,025.00
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	-1,990.000	-247,892,690.70	-247,133,125.00
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	1,990.000	247,892,690.70	247,133,125.00
FUT DEC 24 US 2YR T-NOTE CUSIP: 999599GH0	-498.000	-103,448,169.75	-103,704,609.33
FUT DEC 24 US 2YR T-NOTE CUSIP: 999599GH0	498.000	103,448,169.75	103,704,609.33
FUT DEC 24 10 YR T-NOTES CUSIP: 999599GH0	-1,119.000	-127,863,205.19	-127,880,718.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT DEC 24 10 YR T-NOTES CUSIP: 999599GH0	1,119.000	127,863,205.19	127,880,718.75
GAMING & LEISURE PPTYS INC COM SEDOL: BFPK4S5	4,550.000	225,408.45	234,097.50
HEALTHPEAK OP LLC SEDOL: BJBLRK3	3,902.000	73,788.72	89,238.74
HOST HOTELS & RESORTS INC REIT SEDOL: 2567503	11,706.000	198,198.82	206,025.60
HOUSTON TEX 3.961% 03-01-2047 BEO TAXABLE SEDOL: BFN6G34	190,000.000	188,202.60	168,431.79
HUDSON PACIFIC PROPERTIES INC COM SEDOL: B64B9P8	20,912.000	102,465.86	99,959.36
ICE_CDS BOFAGB2U 06/20/2026 SELL AT&T INC 3.8% 02/15/20 CS006063 SEDOL: 9KZ8VHL	-1,150,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2026 SELL AT&T INC 3.8% 02/15/20 CS006063 SEDOL: 9KZ8VHU	1,150,000.000	24,112.74	13,044.68
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 6. CS006064 SEDOL: 9KZ757L	-2,850,000.000	0.00	0.00
ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 6. CS006064 SEDOL: 9KZ757U	2,850,000.000	44,473.51	43,901.12
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL: 9L7VKBU	1,375,000.000	5,112.44	25,008.09
ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL: 9L7VKBL	-1,375,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2025 SELL AT&T INC 3.8% 02/15/20 CS005994 SEDOL: 9KZ9T7L	-1,225,000.000	0.00	0.00
ICE_CDS BOFAGB2U 12/20/2025 SELL AT&T INC 3.8% 02/15/20 CS005994 SEDOL: 9KZ9T7U	1,225,000.000	8,754.71	10,732.10
ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL: 9KXJVGU	84,475,000.000	2,085,766.57	1,179,575.11
ICE_CD_X BOFAGB2U 06/20/2026 SELL CDX.NA.IG.36 CX003036 SEDOL: 9KXJVGL	-84,475,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL: 9L6569L	-115,525,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL: 9L6569U	115,525,000.000	889,005.04	2,222,123.38

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<i>Other</i>			
United States - USD			
ICE_CD_X BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113 SEDOL: 9LZAMEU	6,609,535.000	96,400.79	149,315.34
ICE_CD_X BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 CX003113 SEDOL: 9LZAMEL	-6,609,535.000	0.00	0.00
ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL: 9M76JSU	86,955,836.000	1,955,663.36	1,985,732.17
ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL: 9M76JSL	-86,955,836.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37 CX003066 SEDOL: 9L2AAML	-8,400,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2026 SELL CDX.NA.IG.37 CX003066 SEDOL: 9L2AAMU	8,400,000.000	195,371.04	139,539.96
ICE_CD_X BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 CX003092 SEDOL: 9L9ND8U	63,875,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2027 BUY CDX.NA.IG.39 CX003092 SEDOL: 9L9ND8L	-63,875,000.000	-402,928.00	-1,322,934.29
ICE_CD_X BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 CX003128 SEDOL: 9M3FMNL	-4,305,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 CX003128 SEDOL: 9M3FMNU	4,305,000.000	76,031.14	99,700.36
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL: 9MXGNXL	-5,075,000.000	0.00	0.00
ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL: 9MXGNXU	5,075,000.000	115,187.37	115,115.72
ICE_CD_X BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL: 9MX9V4L	-13,125,000.000	-86,980.21	-72,805.69
ICE_CD_X BOFAGB2U 12/20/2034 BUY CDX.NA.IG.43 CX003204 SEDOL: 9MX9V4U	13,125,000.000	0.00	0.00
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	310,588.240	312,635.18	315,463.42
INVENTRUST PPTYS CORP COM USD0.001 SEDOL: BKP4ZK1	2,988.000	74,041.49	84,769.56
INVITATION HOMES INC COM SEDOL: BD81GW9	0.000	0.00	0.00
IRON MTN INC NEW COM SEDOL: BVFTF03	5,440.000	405,981.72	646,435.20

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<i>Other</i>			
United States - USD			
KANSAS ST DEV FIN AUTH REV 4.927% TAXABLE SEDOL: BJV5ZN4 04-15-2045 BEO	45,000.000	47,679.75	45,397.63
KILROY RLTY CORP COM SEDOL: 2495529	5,950.000	199,549.20	230,265.00
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	355,000.000	355,000.00	350,009.23
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL: 9M74KAU	1,290,000.000	0.00	0.00
LCH_OIS BOFAGB2U 04/11/2054 USD P 3.38% / R 1DSOFR IR227378 SEDOL: 9M74KAL	-1,290,000.000	-8,899.62	-18,817.10
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL: 9M74KKU	3,960,000.000	23,634.50	53,891.24
LCH_OIS BOFAGB2U 04/13/2028 USD P 1DSOFR / R 3.805% IR227380 SEDOL: 9M74KKL	-3,960,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL: 9LZWM0U	960,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/10/2038 USD P 1DSOFR / R 3.391% IR222495 SEDOL: 9LZWM0L	-960,000.000	-17,669.29	-7,611.46
LCH_OIS BOFAGB2U 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL: 9LZWN1U	930,000.000	23,766.84	18,889.88
LCH_OIS BOFAGB2U 05/11/2053 USD P 2.564% / R 1DSOFR IR222496 SEDOL: 9LZWN1L	-930,000.000	0.00	0.00
LCH_OIS BOFAGB2U 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL: 9M7SXLW	-1,930,000.000	-17,384.25	-24,095.28
LCH_OIS BOFAGB2U 05/20/2054 USD P 3.344% / R 1DSOFR IR227779 SEDOL: 9M7SXWU	1,930,000.000	2,836.84	0.00
LCH_OIS BOFAGB2U 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL: 9M7SXTL	-3,070,000.000	-1,816.44	0.00
LCH_OIS BOFAGB2U 05/21/2034 USD P 1DSOFR / R 3.79% IR227780 SEDOL: 9M7SXTU	3,070,000.000	28,324.43	48,448.28
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL: 9M3RP9L	-1,650,000.000	-25,531.51	-49,746.18
LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL: 9M3RP9U	1,650,000.000	1,287.41	0.00
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL: 9M3RP6U	1,620,000.000	60,667.33	103,456.12

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<i>Other</i>			
United States - USD			
LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL: 9M3RP6L	-1,620,000.000	0.00	0.00
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL: 9M3RM8L	-5,280,000.000	-11,336.02	0.00
LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL: 9M3RM8U	5,280,000.000	30,670.74	48,615.07
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL: 9M3RQ1L	-5,130,000.000	-58,461.31	-99,372.72
LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL: 9M3RQ1U	5,130,000.000	4,070.62	0.00
LINEAGE INC COM SEDOL: BP5DSY8	2,050.000	168,161.50	160,679.00
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE SEDOL: B4LZW83	100,000.000	160,121.00	121,886.02
LXP INDUSTRIAL TRUST COM USD0.0001 SEDOL: 2139151	23,497.000	225,728.78	236,144.85
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP: 574205JJ0	605,000.000	616,529.40	629,195.10
MET TRANSN AUTH N Y REV UNREFUNDED BALANCE-TAXABLE- 5.175 11-15-2049 CUSIP: 59261A2P1	10,000.000	12,014.15	9,297.70
METROPOLITAN TRANSN AUTH N Y REV 6.687% 11-15-2040 BEO TAXABLE SEDOL: B3VHVJ6	290,000.000	385,476.70	325,358.98
MFC WORLD GOLD TRUST SPDR GOLD MINISHARES TRUST(POST REV SPL) SEDOL: BNYF380	46,521.000	2,224,726.02	2,425,139.73
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 SEDOL: BM8HRW7	360,000.000	322,645.40	295,883.10
MID-AMER APT CMNTYS INC COM SEDOL: 2589132	2,104.000	273,713.23	334,325.60
NATIONAL HEALTH INVS INC COM SEDOL: 2626125	1,795.000	129,880.63	150,887.70
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	500,000.000	735,100.00	593,809.10
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE SEDOL: B5P3Y06	45,000.000	54,195.38	51,185.31
NNN REIT INC SEDOL: 2211811	14,122.000	591,837.89	684,775.78

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<i>Other</i>			
United States - USD			
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	145,000.000	205,470.85	171,939.48
OHIO ST UNIV GEN RCPTS 4.91% 06-01-2040 BEO TAXABLE SEDOL: B3Y2X14	150,000.000	172,998.00	148,016.72
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL: BMY9CF5	390,000.000	388,774.35	381,683.91
OTC DER CASH COLL REC FROM BNP PARIBAS SEDOL: 9A32GKU	560,000.000	560,000.00	560,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDO SEDOL: 9A32HKU	280,000.000	280,000.00	280,000.00
PIEDMONT OFFICE REALTY TRU-A SEDOL: B3M3278	13,418.000	104,410.17	135,521.80
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE SEDOL: B82C0F4	600,000.000	755,352.00	602,270.70
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	100,000.000	131,247.00	101,362.54
PROLOGIS INC COM SEDOL: B44WZD7	11,997.000	1,403,332.60	1,514,981.16
PUB STORAGE COM SEDOL: 2852533	1,780.000	523,706.25	647,688.60
REALTY INCOME CORP COM SEDOL: 2724193	1,240.000	73,882.72	78,640.80
REGENCY CTRS CORP COM SEDOL: 2726177	5,132.000	321,655.24	370,684.36
REXFORD INDL RLTY INC COM SEDOL: BC9ZHL9	4,515.000	226,405.27	227,149.65
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE CUSIP: 79467BAR6	470,000.000	472,697.80	410,718.05
SBA COMMUNICATIONS CORP COM USD0.01 CL A SEDOL: BZ6TS23	3,065.000	846,114.43	737,745.50
SIMON PROPERTY GROUP INC COM SEDOL: 2812452	5,289.000	676,112.17	893,946.78
SL GREEN RLTY CORP COM SEDOL: BPGKM57	2,180.000	111,145.46	151,749.80
STAG INDL INC COM SEDOL: B64BRQ5	8,322.000	285,537.22	325,306.98

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<i>Other</i>			
United States - USD			
SUN COMMUNITIES INC COM SEDOL: 2860257	420.000	60,576.12	56,763.00
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSNCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	730,000.000	787,334.20	627,384.05
UDR INC COM STK SEDOL: 2727910	10,776.000	471,552.46	488,583.84
VENTAS INC REIT SEDOL: 2927925	1,540.000	72,180.17	98,760.20
VERIS RESIDENTIAL INC COM STK USD0.01 SEDOL: 2192314	31,618.000	486,884.39	564,697.48
WELLTOWER INC COM REIT SEDOL: BYVYHH4	11,846.000	1,004,047.41	1,516,643.38
Total United States - USD		128,132,259.09	154,052,960.09
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	280,000.000	278,090.40	280,068.65
Total Uruguay - USD		278,090.40	280,068.65
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		181,119,614.62	223,722,655.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: Australian dollar	0.000	-7,871,379.99	-8,102,288.51
Pending foreign exchange sales: Canadian dollar	0.000	-12,384,368.42	-12,375,184.08
Pending foreign exchange sales: Swiss franc	0.000	-10,631,455.98	-10,652,921.25
Pending foreign exchange sales: Danish krone	0.000	-3,950,007.66	-3,973,975.87
Pending foreign exchange sales: Euro	0.000	-40,960,345.17	-41,187,180.45
Pending foreign exchange sales: British pound sterling	0.000	-15,920,064.78	-16,207,016.37
Pending foreign exchange sales: Hong Kong dollar	0.000	-2,074,657.29	-2,077,595.19
Pending foreign exchange sales: New Israeli shekel	0.000	-401,482.77	-398,818.60
Pending foreign exchange sales: Japanese yen	0.000	-26,161,842.85	-26,242,921.25
Pending foreign exchange sales: Norwegian krone	0.000	-625,484.33	-631,618.55
Pending foreign exchange sales: New Zealand dollar	0.000	-210,969.32	-216,344.21
Pending foreign exchange sales: Swedish krona	0.000	-3,344,398.53	-3,386,611.43
Pending foreign exchange sales: Singapore dollar	0.000	-1,288,889.54	-1,307,641.13
Pending foreign exchange sales: United States dollar	0.000	-48,155.47	-48,155.47
Total - all currencies		-125,873,502.10	-126,808,272.36
Pending trade purchases: United States dollar	0.000	-267,661.96	-267,661.96
Total - all currencies		-267,661.96	-267,661.96
Pending trade purchases: Canadian dollar	0.000	-46,080.82	-45,944.90
Pending trade purchases: Euro	0.000	-13,814.20	-13,791.34
Pending trade purchases: British pound sterling	0.000	-5,000.59	-5,006.37
Pending trade purchases: Japanese yen	0.000	-3,639.05	-3,683.96
Pending trade purchases: United States dollar	0.000	-522,854.57	-522,854.57
Total - all currencies		-591,389.23	-591,281.14
Total Other Liabilities		-126,732,553.29	-127,667,215.46
Total		1,460,178,232.25	1,674,858,008.43

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