

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 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 EMERSON ELECTRIC CO RETIREMENT MASTER TRUST	1b Three-digit plan number (PN) ▶ 121
		1c Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) EMERSON ELECTRIC COMPANY VICE-PRESIDENT BENEFITS EMERSON ELECTRIC COMPANY 8000 W FLORISSANT AVE SAINT LOUIS, MO 63136 EMERSON ELECTRIC COMPANY 8000 WEST FLORISSANT AVENUE ST. LOUIS, MO 63136	2b Employer Identification Number (EIN) 43-0259330 2c Plan Sponsor's telephone number 314-553-2000 2d Business code (see instructions)

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.			
Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.			
SIGN HERE	Filed with authorized/valid electronic signature.	07/15/2025	SARA FERRELL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	07/15/2025	SARA FERRELL
	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	SARA FERRELL
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor VICE-PRESIDENT BENEFITS EMERSON ELECTRIC COMPANY 8000 WEST FLORISSANT AVENUE ST. LOUIS, MO 63136	3b Administrator's EIN 43-1209261 3c Administrator's telephone number 314-553-2000	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN	
5 Total number of participants at the beginning of the plan year	5	
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	

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

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

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

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

a Pension Schedules

(1) ☐ **R** (Retirement Plan Information)

(2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary

(3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

(4) ☐ **DCG** (Individual Plan Information) – Number Attached _____

(5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

(1) ☒ **H** (Financial Information)

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

(3) ☒ **A** (Insurance Information) – Number Attached 2

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

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

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance 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. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024		
A Name of plan EMERSON ELECTRIC CO RETIREMENT MASTER TRUST	B Three-digit plan number (PN) ▶	121
C Plan sponsor's name as shown on line 2a of Form 5500 EMERSON ELECTRIC COMPANY	D Employer Identification Number (EIN) 43-0259330	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier PRINCIPAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	308859		10/01/2023	09/30/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	(d) Purpose	

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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	474842
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	1287858

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)****a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b**

514837

c Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

19237

(4) Transferred from separate account

7c(4)

(5) Other (specify below).....

7c(5)

▶

(6) Total additions

7c(6)

19237

d Total of balance and additions (add lines **7b** and **7c(6)**)**7d**

534074

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

51008

(2) Administration charge made by carrier.....

7e(2)

7535

(3) Transferred to separate account

7e(3)

(4) Other (specify below).....

7e(4)

689

▶ RETIRED MEMBERS RECORDKEEPING & ASSET CALCULATION FEE

(5) Total deductions

7e(5)

59232

f Balance at the end of the current year (subtract line **7e(5)** from line **7d**).....**7f**

474842

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance 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. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024		
A Name of plan EMERSON ELECTRIC CO RETIREMENT MASTER TRUST	B Three-digit plan number (PN) ▶	121
C Plan sponsor's name as shown on line 2a of Form 5500 EMERSON ELECTRIC COMPANY	D Employer Identification Number (EIN) 43-0259330	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
PRINCIPAL LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
42-0127290	61271	308863		10/01/2023	09/30/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	1686
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	123949

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b**

1755

c Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

46

(4) Transferred from separate account

7c(4)

4753

(5) Other (specify below).....

7c(5)

▶

(6) Total additions

7c(6)

4799

d Total of balance and additions (add lines **7b** and **7c(6)**)**7d**

6554

e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

452

(2) Administration charge made by carrier.....

7e(2)

4000

(3) Transferred to separate account

7e(3)

(4) Other (specify below).....

7e(4)

416

▶ RETIRED MEMBERS RECORDKEEPING & ASSET CALCULATION FEE

(5) Total deductions

7e(5)

4868

f Balance at the end of the current year (subtract line **7e(5)** from line **7d**).....**7f**

1686

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

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

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

A Name of plan EMERSON ELECTRIC CO RETIREMENT MASTER TRUST	B Three-digit plan number (PN) ▶ 121
C Plan sponsor's name as shown on line 2a of Form 5500 EMERSON ELECTRIC COMPANY	D Employer Identification Number (EIN) 43-0259330

Part I

Service Provider Information (see instructions)

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

1

Information on Persons Receiving Only Eligible Indirect Compensation

- a

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

Yes

☒

No
- b

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

(b)

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

(b)

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

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

(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)

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	3769383	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MGMT COMPANY

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1625672	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	1340260	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)

REAMS ASSET MANAGEMENT

43-1925734

(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	NONE	712769	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FEDERATED INVESTORS, INC.

51-0316187

(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	NONE	566072	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LSV ASSET MANAGEMENT

23-2772200

(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	NONE	565269	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)

JP MORGAN STRATEGIC

13-6038770

(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	NONE	519056	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRIMECAP MANAGEMENT CO.

95-3868081

(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	NONE	419753	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAUSEWAY CAPITAL MANAGEMENT LLC

95-4861680

(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	NONE	351713	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)

WELLINGTON MANAGEMENT CO. LLP

04-2683227

(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	NONE	303382	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BAILLIE GIFFORD OVERSEAS LIMITED

22-3438530

(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	NONE	257620	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPITAL GUARDIAN TRUST COMPANY

95-2553868

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	236528	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)

CAPTRUST ADVISORS

26-0058143

(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?
12	NONE	150000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK

30-0587659

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	123616	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RUBIN BROWN LLP

43-0765316

(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	NONE	41500	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)

CAI CASUALTY ACTUARIES

45-3834890

(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 49	NONE	15830	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DAVIS MENDEL & REGENSTEIN INC.

58-1412594

(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	NONE	12793	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL & GENERAL INVESTMENT

20-8058531

(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	NONE	11592	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)

PRINCIPAL LIFE INSURANCE COMPANY

42-0127290

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
23	NONE	10657	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRYAN CAVE LEIGHTON PAISNER LLP

43-0602162

(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	NONE	8080	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS L.L.C.

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	7480	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)

AXA EQUITABLE LIFE INSURANCE CO.

13-5570651

(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?
49	NONE	7168	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ASSOC. FOR FINANCIAL PROFESSIONALS

58-1424769

(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?
16	NONE	6495	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024		
A Name of plan EMERSON ELECTRIC CO RETIREMENT MASTER TRUST	B Three-digit plan number (PN) ► 121	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 EMERSON ELECTRIC COMPANY	D Employer Identification Number (EIN) 43-0259330	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK EQUITY INDEX NL FD			
b Name of sponsor of entity listed in (a): BLACKROCK FINANCIAL MANAGEMENT			
c EIN-PN 80-0300291-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	20539009
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LONG GOVT CORP BD INDEX			
b Name of sponsor of entity listed in (a): BLACKROCK FINANCIAL MANAGEMENT			
c EIN-PN 13-3806691-038	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	205902622
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MONEY MARKET FD			
b Name of sponsor of entity listed in (a): BLACKROCK FINANCIAL MANAGEMENT			
c EIN-PN 13-3806691-008	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	19038
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI EMERGING MARKET FD			
b Name of sponsor of entity listed in (a): BLACKROCK FINANCIAL MANAGEMENT			
c EIN-PN 13-3806691-006	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	20551906
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI EQUITY INDEX FD-RUSS			
b Name of sponsor of entity listed in (a): BLACKROCK FINANCIAL MANAGEMENT			
c EIN-PN 94-3300062-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	119
a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI EAFE COLL INTV TR CL NL-3035			
b Name of sponsor of entity listed in (a): MORGAN STANLEY CAPITAL INTERNATIONAL			
c EIN-PN 26-3816145-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	18898217
a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA REAL ASSET NL CTF			
b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY			
c EIN-PN 34-7175869-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	23170824

a Name of MTIA, CCT, PSA, or 103-12 IE: **WA OPP STRUCT SECURITIES PORT LLC**

b Name of sponsor of entity listed in (a): **WESTERN ASSET MANAGEMENT**

c EIN-PN 26-0567600-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 15688813

a Name of MTIA, CCT, PSA, or 103-12 IE: **COLTV SHORT TERM INVT FD**

b Name of sponsor of entity listed in (a): **NORTHERN TRUST INVESTMENTS**

c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 81810479

a Name of MTIA, CCT, PSA, or 103-12 IE: **NT COLLECTIVE S&P500 INDEX FUND NL**

b Name of sponsor of entity listed in (a): **NORTHERN TRUST INVESTMENTS**

c EIN-PN 45-6138589-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 121842599

a Name of MTIA, CCT, PSA, or 103-12 IE: **WESTERN ASSET EM LOCL**

b Name of sponsor of entity listed in (a): **WESTERN ASSET MANAGEMENT**

c EIN-PN 20-4251957-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2348604

a Name of MTIA, CCT, PSA, or 103-12 IE: **WESTERN ASSET EMERG CORP CREDIT FD**

b Name of sponsor of entity listed in (a): **WESTERN ASSET MANAGEMENT**

c EIN-PN 26-1592491-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3637220

a Name of MTIA, CCT, PSA, or 103-12 IE: **S&P 400 CIT FD-3041**

b Name of sponsor of entity listed in (a): **NORTHERN TRUST INVESTMENTS**

c EIN-PN 45-6138589-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 13330656

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

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

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

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

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

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

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

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

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

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

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

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

Part II	Information on Participating Plans (to be completed by DFEs, other than DCGs)	
	(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)	
a	Plan name	GREENLEE RETIREMENT PLAN FOR EMPLOYEES IN A COLLECTIVE BARGAINING UNIT
b	Name of plan sponsor	EMERSON ELECTRIC COMPANY
c	EIN-PN	36-2656023-002
a	Plan name	APPLETON GROUP LLC PENSION PLAN FOR BARGAINING UNIT EMPLOYEES
b	Name of plan sponsor	APPLETON GROUP LLC
c	EIN-PN	36-4178995-006
a	Plan name	EMERSON ELECTRIC COMPANY RETIREMENT PLAN
b	Name of plan sponsor	EMERSON ELECTRIC COMPANY
c	EIN-PN	43-0259330-067
a	Plan name	EMERSOM PROCESS MANAGENT POWER & WATER
b	Name of plan sponsor	EMERSON ELECTRIC COMPANY
c	EIN-PN	43-1811446-001
a	Plan name	FCI PENSION PLAN BARGAINING UNIT-MARSHALL TOWN IOWA
b	Name of plan sponsor	FISHER CONTROLS INTERNATIONAL, EMERSON ELECTRIC COMPANY
c	EIN-PN	43-1156463-001
a	Plan name	RETIREMENT PLAN BRISTOL BABCOCK LOCAL 895L
b	Name of plan sponsor	EMERSON ELECTRIC COMPANY
c	EIN-PN	06-1026447-001
a	Plan name	
b	Name of plan sponsor	
c	EIN-PN	
a	Plan name	
b	Name of plan sponsor	
c	EIN-PN	
a	Plan name	
b	Name of plan sponsor	
c	EIN-PN	
a	Plan name	
b	Name of plan sponsor	
c	EIN-PN	
a	Plan name	
b	Name of plan sponsor	
c	EIN-PN	
a	Plan name	
b	Name of plan sponsor	
c	EIN-PN	

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

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

A Name of plan EMERSON ELECTRIC CO RETIREMENT MASTER TRUST	B Three-digit plan number (PN) ▶ 121
C Plan sponsor's name as shown on line 2a of Form 5500 EMERSON ELECTRIC COMPANY	D Employer Identification Number (EIN) 43-0259330

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	-3543256	-5628275
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	0
(2) Participant contributions.....	1b(2)	0	0
(3) Other	1b(3)	97371223	293075636
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	0	0
(2) U.S. Government securities	1c(2)	494353729	885336800
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	41378583	45001077
(B) All other	1c(3)(B)	1008057945	1234853793
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1241472	601823
(B) Common	1c(4)(B)	600908569	396195372
(5) Partnership/joint venture interests	1c(5)	680866683	663316008
(6) Real estate (other than employer real property)	1c(6)	56477188	45708535
(7) Loans (other than to participants)	1c(7)	0	0
(8) Participant loans	1c(8)	0	0
(9) Value of interest in common/collective trusts	1c(9)	610280289	527740104
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts	1c(11)	0	0
(12) Value of interest in 103-12 investment entities	1c(12)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	120916022	143640878
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	1469152	1477403
(15) Other.....	1c(15)	62952358	72103986

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	0	0
(2) Employer real property	1d(2)	0	0
e Buildings and other property used in plan operation	1e	0	0
f Total assets (add all amounts in lines 1a through 1e)	1f	3772729957	4303423140
Liabilities			
g Benefit claims payable	1g	0	0
h Operating payables	1h	0	0
i Acquisition indebtedness	1i	0	0
j Other liabilities	1j	199314345	431323803
k Total liabilities (add all amounts in lines 1g through 1j)	1k	199314345	431323803
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	3573415612	3872099337

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)	0	
(B) Participants	2a(1)(B)	0	
(C) Others (including rollovers)	2a(1)(C)	0	
(2) Noncash contributions	2a(2)	0	
(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)	-64940	
(B) U.S. Government securities	2b(1)(B)	19185804	
(C) Corporate debt instruments	2b(1)(C)	57944278	
(D) Loans (other than to participants)	2b(1)(D)	0	
(E) Participant loans	2b(1)(E)	0	
(F) Other	2b(1)(F)	2456371	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		79521513
(2) Dividends: (A) Preferred stock	2b(2)(A)	32399	
(B) Common stock	2b(2)(B)	6899724	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	7150362	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		14082485
(3) Rents	2b(3)		483873
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	5225603181	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	5100300007	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	-5838383	
(B) Other	2b(5)(B)	229505517	
(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)		112602571
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		17013920
c Other income	2c		44601529
d Total income. Add all income amounts in column (b) and enter total	2d		617276199

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	0	
(2) To insurance carriers for the provision of benefits	2e(2)	0	
(3) Other	2e(3)	0	
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		0
g Certain deemed distributions of participant loans (see instructions)	2g		0
h Interest expense	2h		0
i Administrative expenses:			
(1) Salaries and allowances	2i(1)	0	
(2) Contract administrator fees	2i(2)	272870	
(3) Recordkeeping fees	2i(3)	10657	
(4) IQPA audit fees	2i(4)	0	
(5) Investment advisory and investment management fees	2i(5)	7251089	
(6) Bank or trust company trustee/custodial fees	2i(6)	1595434	
(7) Actuarial fees	2i(7)	7766856	
(8) Legal fees	2i(8)	148422	
(9) Valuation/appraisal fees	2i(9)	0	
(10) Other trustee fees and expenses	2i(10)	0	
(11) Other expenses	2i(11)	3902802	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		20948130
j Total expenses. Add all expense amounts in column (b) and enter total	2j		20948130

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		596328069
l Transfers of assets:			
(1) To this plan	2l(1)		1174233770
(2) From this plan	2l(2)		1471878114

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:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
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.)		X	
4b			
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.)		X	
4c			
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.)		X	
4d			
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
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.)	X		
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

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

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

EMERSON ELECTRIC CO. RETIREMENT MASTER TRUST

EIN 43-0259330

PLAN #121

Plan Year: October 1, 2023 – September 30, 2024

Exhibit 1

Schedule H, line 4i

Schedule of Assets Held at End of Year

◆ 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	235,253.380	235,253.38	235,253.38
BRL - Brazilian real	63,863.990	63,863.99	63,863.99
CAD - Canadian dollar	14,427.840	14,427.84	14,427.84
CHF - Swiss franc	1,139.200	1,139.20	1,139.20
CNH - HK offshore Chinese Yuan Renminbi	17.010	17.01	17.01
DKK - Danish krone	6,712.090	6,712.09	6,712.09
EUR - Euro	-766,427.210	-766,427.21	-766,427.21
GBP - British pound sterling	-34,030.610	-34,030.61	-34,030.61
HKD - Hong Kong dollar	11,411.030	11,411.03	11,411.03
HUF - Hungarian forint	2,255.460	2,255.46	2,255.46
IDR - Indonesian rupiah	10,106.350	10,106.35	10,106.35
ILS - New Israeli shekel	3,075.490	3,075.49	3,075.49
JPY - Japanese yen	170,396.430	170,396.43	170,396.43
KRW - South Korean won	60,077.670	60,077.67	60,077.67
MXN - Mexican peso	104.200	104.20	104.20
NOK - Norwegian krone	22,055.980	22,055.98	22,055.98
NZD - New Zealand dollar	266,881.630	266,881.63	266,881.63
PHP - Philippine peso	42,045.750	42,045.75	42,045.75
PLN - Polish zloty	29.470	29.47	29.47
RUB - Russian ruble	202,068.840	202,068.84	202,068.84
SEK - Swedish krona	1,455.010	1,455.01	1,455.01
SGD - Singapore dollar	621,451.210	621,451.21	621,451.21
THB - Thai baht	21,399.530	21,399.53	21,399.53
TRY - Turkish lira	-5.630	-5.63	-5.63
TWD - New Taiwan dollar	59,073.530	59,073.53	59,073.53
USD - United States dollar	-6,643,485.590	-6,643,485.59	-6,643,485.59
ZAR - South African rand	372.540	372.54	372.54
Total - all currencies		-5,628,275.41	-5,628,275.41
Total Non-Interest Bearing Cash - USD		-5,628,275.41	-5,628,275.41

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Australian dollar	0.000	1,884,042.82	1,901,577.13
Pending foreign exchange purchases: Brazilian real	0.000	1,216,894.53	1,250,112.11
Pending foreign exchange purchases: Canadian dollar	0.000	8,210,500.04	8,165,497.42
Pending foreign exchange purchases: Swiss franc	0.000	3,050,493.36	3,067,296.00
Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.000	1,301,214.00	1,320,385.68
Pending foreign exchange purchases: Euro	0.000	16,932,666.78	16,921,269.89
Pending foreign exchange purchases: British pound sterling	0.000	1,857,787.50	1,863,135.34
Pending foreign exchange purchases: Indonesian rupiah	0.000	1,898,869.16	1,936,780.93
Pending foreign exchange purchases: New Israeli shekel	0.000	150,032.26	148,452.11
Pending foreign exchange purchases: Indian rupee	0.000	6,401,819.07	6,418,148.96
Pending foreign exchange purchases: Japanese yen	0.000	97,324.76	97,476.56
Pending foreign exchange purchases: South Korean won	0.000	12,964.91	12,933.73
Pending foreign exchange purchases: Norwegian krone	0.000	92,617.00	92,772.37
Pending foreign exchange purchases: New Zealand dollar	0.000	2,281,434.62	2,317,340.96
Pending foreign exchange purchases: Polish zloty	0.000	2,916,462.00	2,948,147.88
Pending foreign exchange purchases: Singapore dollar	0.000	1,515,546.45	1,518,738.32
Pending foreign exchange purchases: Turkish lira	0.000	3,998,604.73	4,094,856.35
Pending foreign exchange purchases: New Taiwan dollar	0.000	76,130.07	76,232.05
Pending foreign exchange purchases: United States dollar	0.000	83,112,797.32	83,112,797.32
Pending foreign exchange purchases: South African rand	0.000	2,869,925.53	3,045,409.32
Total - all currencies		139,878,126.91	140,309,360.43
Pending trade sales: United States dollar	0.000	3,818,896.16	3,818,896.16
Total - all currencies		3,818,896.16	3,818,896.16
Pending trade sales: Danish krone	0.000	31,403.99	31,396.70
Pending trade sales: Euro	0.000	31,395.51	31,349.07

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending trade sales: British pound sterling	0.000	24,783.06	24,795.56
Pending trade sales: Japanese yen	0.000	7,076.76	7,164.09
Pending trade sales: United States dollar	0.000	122,007,260.70	122,007,260.70
Other Receivables: United States dollar	0.000	354,557.91	354,557.91
Total - all currencies		122,456,477.93	122,456,524.03
Total Receivables - Other - USD		266,153,501.00	266,584,780.62

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

BLP COML MTG TR SER 23-IND CL A FLTG RT 03-15-2040 CUSIP: 055531AA5	200,000.000	199,493.58	199,500.98
CONNECTICUT AVE SECS TR 2024-R02 6.53403% 02-25-2044 CUSIP: 20754GAE0	250,000.000	250,000.00	251,406.25
FHLB BD 5.5 07-15-2036 CUSIP: 3133XGAY0	630,000.000	768,757.80	716,447.03
FNMA POOL #MA5273 6.5% 02-01-2054 BEO CUSIP: 31418E2F6	176,119.180	179,173.74	181,597.88
FNMA REMIC SER 2016-M10 CL AQ2 FLTG RT DUE 11-25-2045 CUSIP: 3136ATY24	6,810,000.000	6,895,125.00	6,246,445.26
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES OCTOBER SEDOL: B852288	4,100,000.000	3,647,364.26	3,679,424.91
FNMA SINGLE FAMILY MORTGAGE 4.5 MAT 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYW4	5,000,000.000	4,931,250.00	4,917,479.05
FNMA SINGLE FAMILY MORTGAGE 4% MAT 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYV3	4,120,000.000	3,998,653.13	3,959,747.37
FNMA SINGLE FAMILY MORTGAGE 5.0% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYX5	7,100,000.000	7,109,062.50	7,096,394.55
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES NOVEMBER SEDOL: B24HB96	36,500,000.000	36,978,828.13	36,922,651.02
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARSSETTLES NOVEMBER SEDOL: B045F05	14,000,000.000	14,439,296.88	14,425,940.76
FNMA 4.5% MBS 01/08/2048 USD'CA2205F' POOL #CA2205 4.5% DUE 08-01-2048 BEO CUSIP: 3140Q9NX7	35,397.750	38,229.58	34,800.85

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMA II JUMBOS 4% 30 YEARS SETTLES NOV SEDOL: BL3HZC1	7,200,000.000	6,977,812.50	6,964,940.52
I/O FNMA GTD REMIC PASS THRU TR FLTG RT 10-25-2041 CUSIP: 3136A1QW8	157,960.970	59,151.80	13,429.16
PVTPL FANNIE MAE CAS SER 23-R06 CL AM2 FLTG 07-25-2043 CUSIP: 20754EAB1	870,000.000	870,000.00	898,619.87
PVTPL FANNIE MAE SER 22-R08 CL 1M2 FLTG RT DUE 07-25-2042 BEO CUSIP: 20755DAB2	340,000.000	360,400.00	359,071.38
PVTPL FARM CR BK TEX 7.75% 12-31-2049 SEDOL: BT03205	600,000.000	600,000.00	619,600.80
PVTPL FNMA SER 21-R01 CL 1M2 FLTG RT DUE 10-25-2041 BEO CUSIP: 20754RAB2	233,106.040	226,440.67	234,093.94
PVTPL FREDDIE MAC STACR REMIC TRUST SER 22-DNA4 CL M1B FLTG RT 05-25-2042 REG CUSIP: 35564KWT2	240,000.000	248,775.00	251,571.48
TN VY AUTH FED BOOK ENTRY CPNSTrips GENERIC INT PMT 09-15-2033 (UNDDATE) REG CUSIP: 88059E5M2	800,000.000	663,648.00	547,538.86
TN VY AUTH FED ZERO CPN 0% DUE 09-15-2039 CUSIP: 88059FBS9	1,265,000.000	845,348.90	639,478.78
TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 SEDOL: BVXLS02	2,100,000.000	2,238,946.56	2,241,322.63
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 10-03-2024 CUSIP: 912797GW1	1,120,000.000	1,096,386.38	1,119,707.87
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP: 912810UD8	110,870,000.000	109,689,125.85	110,003,828.13
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG CUSIP: 912810RK6	10,380,000.000	11,201,074.19	7,933,401.61
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	19,848,000.000	17,334,979.15	15,544,240.26
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 CUSIP: 912810RG5	12,430,000.000	10,650,556.64	11,045,220.31
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	7,290,000.000	6,819,250.85	6,578,940.25
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 CUSIP: 912810RD2	700,000.000	1,053,441.41	658,546.88
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP: 912810TJ7	5,496,000.000	4,920,380.05	4,416,765.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 CUSIP: 912810TM0	1,300,000.000	1,343,630.69	1,279,281.25
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	2,420,000.000	2,491,249.53	2,466,131.25
UNITED STATES OF AMER TREAS BONDS 4.375%08-15-2054 SEDOL: BR2NN95	2,300,000.000	2,348,515.63	2,348,515.63
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	5,090,000.000	5,170,384.73	5,311,096.88
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3	3,000,000.000	3,029,882.81	3,056,953.14
UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030 SEDOL: BMDNWC5	33,560,000.000	26,985,648.44	28,282,165.79
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG SEDOL: BK939H9	29,000,000.000	26,990,390.63	27,965,742.26
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	29,770,000.000	26,960,456.25	28,139,627.49
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	3,000,000.000	3,014,179.69	3,142,031.25
UNITED STATES OF AMER TREAS STRIP 0% 08-15-2053 CUSIP: 912803GU1	12,780,000.000	3,725,625.60	3,986,734.93
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	7,660,000.000	8,008,854.97	8,005,550.69
UNITED STATES TREAS BD STRIPPED PRIN PMT 0% DUE 05-15-2049 CUSIP: 912803FJ7	2,860,000.000	1,493,343.15	1,005,121.37
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG CUSIP: 912803EF6	1,630,000.000	904,030.60	720,425.80
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG CUSIP: 912810QZ4	1,850,000.000	1,687,282.04	1,600,755.86
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP: 912810QW1	2,090,000.000	2,238,326.82	1,796,746.88
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP: 912810SC3	3,860,000.000	3,180,579.71	3,205,910.96
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	6,490,000.000	6,670,355.55	7,168,661.31
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	102,145,000.000	111,460,281.04	110,795,404.69

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP: 912810TQ1	180,000.000	180,506.25	173,643.75
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	870,000.000	875,477.57	938,478.52
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	6,800,000.000	5,120,160.16	5,306,921.89
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	28,530,000.000	22,382,229.22	22,213,279.69
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	11,970,000.000	10,345,290.34	8,487,010.58
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG CUSIP: 912810RN0	450,000.000	345,339.85	365,748.05
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG CUSIP: 912810SU3	1,360,000.000	787,684.38	852,125.00
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG CUSIP: 912810SW9	640,000.000	595,672.19	469,300.00
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	10,091,000.000	6,302,046.25	6,286,377.66
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG CUSIP: 912810TH1	9,140,000.000	8,412,450.83	8,126,031.25
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	12,912,000.000	8,434,751.64	8,804,874.34
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG CUSIP: 912810SY5	1,530,000.000	1,518,285.94	1,185,809.76
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	13,698,000.000	9,792,636.83	9,664,045.98
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	50,059,000.000	41,073,868.83	40,596,675.62
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	15,700,000.000	12,650,769.52	12,769,128.87
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	1,600,000.000	1,511,843.75	1,364,500.00
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG SEDOL: BF0T9Z9	6,600,000.000	4,831,664.06	5,399,882.80
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 CUSIP: 912810RM2	8,210,000.000	7,543,090.63	6,825,524.63

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG CUSIP: 912810QL5	2,950,000.000	2,812,583.01	3,037,347.67
UNITED STATES TREAS BDS 4.375% DUE 11-15-2039 CUSIP: 912810QD3	10,760,000.000	14,431,023.94	11,255,548.46
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	8,080,000.000	8,251,721.88	8,563,537.50
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SEDOL: BMHCRF6	33,350,000.000	27,039,554.69	28,321,445.31
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029 SEDOL: BQ2GVL5	25,940,000.000	24,303,550.78	25,170,919.47
UNITED STATES TREAS NTS 1.375% 11-15-2031 SEDOL: BMCNFW7	33,055,000.000	27,010,841.60	28,307,217.47
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG SEDOL: BN7DP74	6,080,000.000	5,543,012.50	5,573,887.48
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	31,820,000.000	26,845,639.06	28,101,037.50
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	29,910,000.000	26,757,766.41	27,949,492.82
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG SEDOL: BYY9LQ3	600,000.000	231,558.00	277,589.29
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG CUSIP: 912810QN1	10,000.000	11,042.27	10,893.36
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG CUSIP: 912810QQ4	820,000.000	819,551.57	855,618.75
US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	31,230,000.000	26,883,418.36	28,042,344.22
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP: 912810SL3	8,600,000.000	8,694,062.50	5,603,773.42
US TREASURY N/B 3.625% 08-31-2029 CUSIP: 91282CLK5	230,000.000	231,868.75	230,682.81
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	4,030,000.000	4,044,029.08	4,058,335.95
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2049 CUSIP: 912803FK4	600,000.000	348,984.00	208,935.23
WI TREASURY SEC 3.375% 05-15-2033 SEDOL: BQYLTK3	24,350,000.000	22,698,765.63	23,673,716.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	28,340,000.000	26,152,102.61	27,286,106.25
Total United States - USD		888,808,815.31	885,336,800.08
Total U.S. Government Securities		888,808,815.31	885,336,800.08
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ABBOTT LABS 4.9% DUE 11-30-2046 CUSIP: 002824BH2	240,000.000	267,976.60	244,369.26
AMEREN ILL CO CORP BD 4.3 DUE 07-01-2044REG CUSIP: 02361DAN0	1,555,000.000	1,886,339.40	1,376,986.76
BURL NORTHN DEB 5.05 DUE 03-01-2041 CUSIP: 12189LAC5	20,000.000	20,026.38	20,302.17
BURL NORTHN SANTA 5.75% DUE 05-01-2040 CUSIP: 12189LAA9	150,000.000	191,902.50	163,923.78
BURLINGTON NORTHN SANTA 4.55 09-01-2044 CUSIP: 12189LAU5	110,000.000	131,126.74	103,860.13
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 CUSIP: 15189XAT5	20,000.000	19,878.60	17,596.22
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 CUSIP: 15189XAN8	460,000.000	480,004.90	421,414.25
CN LT & PWR CO 4.3% DUE 04-15-2044 CUSIP: 207597EG6	110,000.000	110,000.00	99,503.36
COMWLTH EDISON CO 6.45% DUE 01-15-2038 CUSIP: 202795HT0	410,000.000	405,131.91	469,346.31
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	1,100,000.000	1,090,815.00	818,039.12
DTE ELEC CO 3.75% DUE 08-15-2047 CUSIP: 23338VAG1	350,000.000	365,040.50	284,690.09
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL: BKP32L8	500,000.000	498,135.00	377,922.49
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 CUSIP: 26443TAB2	3,285,000.000	3,350,672.15	2,400,750.27
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 CUSIP: 26442UAM6	6,500,000.000	6,488,300.00	4,423,032.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY 3.7% DUE 10-15-2046 CUSIP: 26442UAC8	4,165,000.000	5,004,913.90	3,351,511.03
DUKE ENERGY 4.2% DUE 08-15-2045 CUSIP: 26442UAB0	1,650,000.000	2,098,326.50	1,449,884.50
DUKE ENERGY 5.3% DUE 02-15-2040 CUSIP: 26442CAH7	620,000.000	640,807.20	645,611.81
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL: BNG44B5	1,900,000.000	1,888,182.00	1,393,330.52
ENTERGY ARKANSAS LLC 4.2% 04-01-2049 CUSIP: 29366MAA6	2,195,000.000	2,181,983.65	1,878,868.15
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	1,705,000.000	1,526,758.85	1,445,338.32
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJOC8	300,000.000	299,433.00	257,531.62
EVERGY KANS CENT 3.45% DUE 04-15-2050 CUSIP: 30036FAA9	1,915,000.000	1,450,861.45	1,421,476.50
FL PWR & LT CO 3.8% DUE 12-15-2042 CUSIP: 341081FH5	5,000,000.000	5,667,500.00	4,286,637.20
FRANKLIN RESOURCES INC 2.95% 08-12-2051 SEDOL: BMCBBB2	600,000.000	596,208.00	407,071.18
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	600,000.000	687,258.00	546,205.45
GENERAL DYNAMICS CORP 3.5% 05-15-2025 SEDOL: BFXCNJ7	1,625,000.000	1,610,117.75	1,615,474.54
HERSHEY CO 2.65% DUE 06-01-2050 CUSIP: 427866BG2	120,000.000	119,605.20	79,296.98
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	200,000.000	203,690.00	178,499.87
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL: BJH0CV0	200,000.000	199,764.00	170,864.63
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 CUSIP: 595620AP0	2,690,000.000	2,324,644.20	2,375,366.46
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 CUSIP: 595620AL9	2,967,000.000	2,754,117.75	2,870,792.30
PACIFICORP 6% DUE 01-15-2039 SEDOL: B3KTPK2	400,000.000	390,744.00	432,434.18

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037 CUSIP: 74432QBD6	150,000.000	163,491.00	174,989.61
PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG SEDOL: BMNQZ70	320,000.000	326,049.79	302,445.32
PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034 SEDOL: BSWWTG8	1,600,000.000	1,595,504.00	1,635,706.06
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 CUSIP: 797440BQ6	560,000.000	557,093.60	502,875.64
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	400,000.000	399,580.00	338,329.78
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	200,000.000	225,014.00	147,203.69
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	500,000.000	518,980.00	407,035.03
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 CUSIP: 822582BF8	3,640,000.000	3,548,221.63	3,307,086.22
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	1,200,000.000	1,199,460.00	1,034,389.50
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL: BF10906	500,000.000	499,475.00	425,234.36
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 CUSIP: 91324PDL3	460,000.000	468,348.00	407,180.85
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 CUSIP: 91324PBK7	240,000.000	236,582.98	290,668.99
Total United States - USD		54,688,065.13	45,001,076.75
Total Corporate Debt Instruments - Preferred		54,688,065.13	45,001,076.75

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

BARRICK PD 5.95% DUE 10-15-2039 CUSIP: 06849UAD7	110,000.000	108,803.20	118,490.39
GLENCORE FDG LLC NT 144A 2.85% 04-27-2031 CUSIP: 378272BE7	310,000.000	310,049.60	277,944.83
PACIFIC NATIONAL FINANCE 4.75% 22/03/2028 SEDOL: 6A7UG0U	300,000.000	285,030.00	292,773.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	1,000,000.000	1,011,030.00	854,767.43
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO CUSIP: 12661PAD1	140,000.000	139,981.80	132,059.69
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO CUSIP: 12661PAF6	170,000.000	169,471.30	160,944.08
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	480,000.000	404,770.20	420,539.32
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 CUSIP: 378272BH0	280,000.000	267,072.40	197,662.91
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	1,200,000.000	1,130,604.00	1,161,857.02
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	1,400,000.000	1,400,313.00	1,271,950.68
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	200,000.000	199,634.00	198,364.92
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO CUSIP: 98417EAN0	1,020,000.000	1,149,822.99	1,068,661.47
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	1,600,000.000	1,594,304.00	1,591,426.78
Total Australia - USD		8,170,886.49	7,747,442.52
Austria - EUR			
ERSTE GROUP BK AG CONV 4.25% 31/12/2049 SEDOL: BN13P81	1,000,000.000	1,278,497.26	1,049,469.25
Total Austria - EUR		1,278,497.26	1,049,469.25
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 CUSIP: 03523TBV9	420,000.000	429,249.56	452,762.30
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 CUSIP: 03523TBT4	2,218,000.000	2,437,220.36	2,052,691.73
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	3,210,000.000	3,348,143.10	3,616,662.51
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	1,685,000.000	1,677,836.77	1,659,462.28

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Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040 CUSIP: 035240AS9	820,000.000	928,874.20	774,408.63
ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050 SEDOL: BM8MLZ3	275,000.000	321,164.25	262,138.95
ANHEUSER-BUSCH 4.375% DUE 04-15-2038 CUSIP: 035240AM2	310,000.000	305,520.50	298,996.89
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	815,000.000	885,023.60	774,689.24
TELENET FIN LUX 5.5% SNR SEC 01/03/2028 USD SEDOL: BF955D8	200,000.000	188,088.00	196,715.00
Total Belgium - USD		10,521,120.34	10,088,527.53
Brazil - USD			
DEFAULTED PVTPL UNIGEL LUXEMBOURG S A 0.0% 12-31-2040 SEDOL: BJCYY5	300,000.000	300,000.00	74,670.00
PVTPL BANCO BTG PACTUAL S A CAYMAN IS 01-10-2025 CUSIP: 05971AAE1	700,000.000	700,740.00	697,081.49
PVTPL BRASKEM NETH FIN B V NT 4.5% DUE 01-10-2028 BEO CUSIP: 10554TAB1	820,000.000	808,282.20	773,331.73
SUZANO AUSTRIA FIXED 5% DUE 01-15-2030 CUSIP: 86964WAH5	300,000.000	308,700.00	299,792.46
SUZANO AUSTRIA FIXED 6% DUE 01-15-2029 CUSIP: 86964WAF9	200,000.000	221,500.00	207,100.72
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	1,100,000.000	1,097,228.00	1,096,723.17
Total Brazil - USD		3,436,450.20	3,148,699.57
British Virgin Islands - USD			
FLOURISH CENTURY HOLDINGS LIMI CORP 6.6% DUE 04/02/2022 SEDOL: 0AXJUUAU	400,000.000	387,600.00	114,000.00
Total British Virgin Islands - USD		387,600.00	114,000.00
Canada - USD			
BANK NOVA SCOTIA B C FIXED RATE 4.588% 05-04-2037 CUSIP: 06417XAG6	50,000.000	48,968.50	47,560.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
BARRICK N AMER FIN 5.7% DUE 05-30-2041 CUSIP: 06849RAG7	630,000.000	685,896.65	664,571.49
BARRICK N AMER FIN 5.75% DUE 05-01-2043 CUSIP: 06849RAK8	300,000.000	407,352.00	318,804.62
BROOKFIELD CAP FIN LLC 6.087% 06-14-2033 SEDOL: BRXGXF9	200,000.000	200,000.00	216,433.96
BROOKFIELD FIN INC NT 2.724% 04-15-2031 SEDOL: BMCKZ40	200,000.000	200,000.00	179,428.68
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	500,000.000	499,540.00	377,304.72
BROOKFIELD FIN INC 3.5% DUE 03-30-2051 SEDOL: BMY54P7	1,500,000.000	1,489,695.00	1,131,063.36
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	1,500,000.000	1,510,252.00	1,629,137.57
BROOKFIELD FIN LLC 3.45% DUE 04-15-2050 SEDOL: BLGFQH4	500,000.000	495,290.00	372,060.40
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL: BP8KQ19	145,000.000	144,243.10	112,630.78
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 CUSIP: 13645RBH6	290,000.000	287,923.60	207,018.00
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP: 13648TAH0	300,000.000	298,136.33	242,412.29
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP: 13648TAF4	445,000.000	446,458.46	417,286.22
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP: 13648TAG2	500,000.000	424,092.70	388,967.67
CDN PAC RY CO NEW 2.9% DUE 02-01-2025 SEDOL: BVTVPK5	595,000.000	607,781.05	590,637.34
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	1,200,000.000	1,425,504.00	1,321,287.94
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	575,000.000	527,180.20	423,058.97
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	356,000.000	392,625.28	402,000.18
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	500,000.000	499,740.00	348,298.06

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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			
EMERA US FIN LP 3.55% DUE 06-15-2026 SEDOL: BDRHY79	350,000.000	360,377.44	343,294.12
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	1,140,000.000	1,153,020.85	1,015,327.35
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 SEDOL: BYMLKX1	500,000.000	524,200.00	443,177.28
ENBRIDGE INC 5.625% 04-05-2034 SEDOL: BQZCJC7	1,075,000.000	1,073,376.75	1,127,476.68
ENBRIDGE INC 5.95% 04-05-2054 SEDOL: BQZCJF0	200,000.000	199,778.00	211,524.45
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	600,000.000	600,000.00	599,315.93
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4	800,000.000	796,680.00	833,021.14
FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033 CUSIP: 303901BN1	400,000.000	397,008.00	420,206.46
FORTIS INC 3.055% DUE 10-04-2026 SEDOL: BFXCNG4	395,000.000	394,707.55	384,352.52
HUSKY ENERGY INC FIXED 4.4% DUE 04-15-2029 CUSIP: 448055AP8	195,000.000	194,881.05	192,132.20
JONES DESLAURIERS 10.5% DUE 12-15-2030 CUSIP: 48020RAA3	125,000.000	128,274.00	135,935.13
OPEN TEXT CO 3.875% GTD SNR 15/02/28 USD SEDOL: BL5P749	25,000.000	22,187.50	23,876.10
PVTPL GARDA WORLD SECURITY CORP 6% DUE 06-01-2029 BEO CUSIP: 36485MAL3	175,000.000	164,173.31	167,942.86
PVTPL GARDA WORLD SECURITY CORP 8.25% 08-01-2032 CUSIP: 36485MAN9	25,000.000	25,000.00	25,587.53
PVTPL GW B-CR SEC CORP 9.5% DUE 11-01-2027 CUSIP: 36257BAA7	129,000.000	129,020.96	129,169.51
PVTPL JONES DESLAURIERS INS MGMT INC 8.5% 03-15-2030 CUSIP: 48020RAB1	50,000.000	49,562.50	53,495.25
PVTPL NORTHRIVER MIDSTREAM FIN LP 6.75% 07-15-2032 CUSIP: 66679NAB6	100,000.000	100,875.00	103,211.70
PVTPL ONTARIO GAMING GTA LTD PARTNERSHIP/OTG 8.0% 08-01-2030 SEDOL: BP7MS21	100,000.000	102,642.25	103,922.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL OPEN TEXT CORP 3.875% DUE 02-15-2028 BEO CUSIP: 683715AC0	50,000.000	41,500.00	47,752.20
PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022 BEO CUSIP: 683715AF3	75,000.000	77,208.25	79,107.53
PVTPL PRECISION DRILLING CORP PRECISION DRILLING CORP 7.125% DUE 01-15-2026 BEO CUSIP: 740212AL9	66,000.000	66,289.43	65,914.49
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO CUSIP: 98417EAC4	30,000.000	34,188.30	34,284.98
PVTPL 1011778 B C / NEW RED FIN 5.625% DUE 09-15-2029 CUSIP: 68245XAT6	25,000.000	25,000.00	25,361.24
PVTPL 1011778 B C NEW RED FIN 144A 4.375% 01-15-2028 CUSIP: 68245XAJ8	50,000.000	46,500.00	48,575.75
PVTPL 1011778 B C UNLIMITED LIABILITY CO/NEW 4% DUE 10-15-2030 CUSIP: 68245XAM1	250,000.000	244,726.73	230,535.18
PVTPL 1011778 BC / NEW RED FIN 6.125% 06-15-2029 CUSIP: 68245XAR0	50,000.000	50,000.00	51,437.95
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	1,400,000.000	1,396,878.00	1,298,953.99
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	920,000.000	866,841.70	796,661.75
ROGERS COMMUNICATIONS INC 5.3% 02-15-2034 SEDOL: BPGLSV8	250,000.000	247,797.50	254,339.73
TECK RESOURCES LTD 6.25% DUE 07-15-2041 CUSIP: 878742AW5	480,000.000	560,277.29	503,973.04
TRANSALTA CORP 7.75% DUE 11-15-2029 BEO SEDOL: BP0XN04	75,000.000	77,760.50	79,220.18
TRANSCANADA 4.875% DUE 05-15-2048 SEDOL: BD366Z2	500,000.000	495,785.00	467,953.17
YAMANA GOLD INC 2.63% 08-15-2031 CUSIP: 98462YAF7	100,000.000	85,639.00	86,574.34
Total Canada - USD		21,322,835.73	19,773,577.49
Chile - USD			
PVTPL ANTOFAGASTA PLC 2.375% DUE 10-14-2030/10-14-2020 BEO CUSIP: 03718NAA4	200,000.000	199,294.00	174,151.54
Total Chile - USD		199,294.00	174,151.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
DEFAULTED KAISA GROUP HOLDINGS LIMITED 9.75% 28/09/2023 SEDOL: BN0YRY5	800,000.000	800,000.00	25,500.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.25% 09/04/2022 SEDOL: 7A8MU4U	500,000.000	520,615.39	15,240.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 9.375% GTD SNR NTS 30/06/24 SEDOL: BYW5T47	1,700,000.000	1,635,625.00	51,000.00
KAISA GROUP HLDGS 8.5% GTD SNR 30/06/2022 USD SEDOL: BYW5T25	300,000.000	293,250.00	8,475.00
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030 CUSIP: 62954HAY4	400,000.000	399,896.00	377,854.38
PROSUS N V 4.193% 01-19-2032 CUSIP: 74365PAH1	900,000.000	900,000.00	843,630.75
PVTPL LENOVO GROUP LTD 3.421% DUE 11-02-2030/11-02-2020 BEO CUSIP: 526250AB1	500,000.000	499,717.86	465,261.14
Total China - USD		5,049,104.25	1,786,961.27
Denmark - USD			
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO CUSIP: 00203QAE7	600,000.000	596,328.00	605,334.51
Total Denmark - USD		596,328.00	605,334.51
France - EUR			
ALTICE FRANCE S.A 3.375% GTD 15/01/2028 EUR SEDOL: BKMGXK6	400,000.000	458,028.09	316,974.94
Total France - EUR		458,028.09	316,974.94
France - USD			
ARCELORMITTAL STEP CPN 6.75% DUE 03-01-2041 CUSIP: 03938LAS3	290,000.000	321,274.10	318,230.82
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 CUSIP: 03938LAP9	90,000.000	101,611.86	102,186.69
BNP PARIBAS 7.375% DUE 12-29-2049 CUSIP: 05565AAN3	360,000.000	360,000.00	363,233.52
PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049 CUSIP: 05565A5R0	200,000.000	201,750.00	214,568.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	200,000.000	198,928.00	198,987.17
PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG CUSIP: 09659T2C4	500,000.000	460,197.86	365,902.43
PVTPL BNP PARIBAS 3.052% 01-13-2031 CUSIP: 09659W2K9	2,200,000.000	2,200,000.00	2,029,926.98
PVTPL BNP PARIBAS 5.894% 12-05-2034 CUSIP: 05581KAG6	880,000.000	884,749.30	950,047.71
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	600,000.000	600,000.00	671,864.09
PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO CUSIP: 225313AF2	340,000.000	342,631.00	338,206.72
PVTPL DANONE NT 144A 2.947% DUE 11-02-2026/11-02-2016 BEO CUSIP: 23636TAE0	200,000.000	200,000.00	194,861.73
PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048 CUSIP: 268317AT1	2,200,000.000	1,927,316.67	2,067,287.16
PVTPL SPCM SA 3.375% DUE 03-15-2030/09-20-2021 BEO CUSIP: 7846ELAE7	200,000.000	173,500.00	180,239.10
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	800,000.000	800,000.00	571,899.98
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	1,300,000.000	1,300,000.00	1,308,360.82
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 CUSIP: 89157XAB7	1,575,000.000	1,575,000.00	1,627,673.62
Total France - USD		11,646,958.79	11,503,477.14
Germany - USD			
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	600,000.000	605,098.00	538,463.54
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	800,000.000	800,000.00	805,162.09
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 CUSIP: 25156PAC7	330,000.000	472,419.89	398,490.93
IHO VERWALTUNGS GMBH 144 PAY IN KIND 05-15-2027 BEO CUSIP: 44963BAE8	250,000.000	227,907.50	245,655.30
PVTPL DAIMLER TRUCKS 2.375% 12-14-2028 SEDOL: BPP3CM4	700,000.000	697,851.00	647,130.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Germany - USD			
PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 CUSIP: 07274NAJ2	400,000.000	420,626.00	397,107.56
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	2,200,000.000	2,207,656.00	2,465,450.64
PVTPL BAYER US FINANCE LLC BNDS 3.375% 10-08-2024 BEO SEDOL: BRG9JY6	200,000.000	207,427.66	199,922.00
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	920,000.000	876,236.30	875,955.29
PVTPL ZF NORTH AMERICA CAPITAL INC 7.125% DUE 04-14-2030 CUSIP: 98877DAE5	150,000.000	149,389.50	155,485.35
Total Germany - USD		6,664,611.85	6,728,823.29
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	200,000.000	199,678.00	156,854.99
PVTPL MELCO RESORTS FIN LTD 4.875% 06-06-2025 CUSIP: 58547DAA7	400,000.000	376,000.00	396,335.84
Total Hong Kong - USD		575,678.00	553,190.83
India - USD			
PVTPL ADANI TRANSMISSION LTD 4.25% DUE 05-21-2036 BEO CUSIP: 00652XAB4	226,500.000	226,500.00	198,535.22
PVTPL RELIANCE INDS LTD SR NT 2.875% 01-12-2032 CUSIP: 759470BB2	670,000.000	668,378.60	592,053.08
PVTPL RELIANCE INDS LTD SR NT 3.625% 01-12-2052 CUSIP: 759470BD8	660,000.000	650,839.20	500,082.17
Total India - USD		1,545,717.80	1,290,670.47
Indonesia - USD			
PERUSAHAAN 4% DUE 06-30-2050 CUSIP: 71568PAP4	700,000.000	687,981.00	540,938.37
PERUSAHAAN 6.15% DUE 05-21-2048 CUSIP: 71568PAF6	310,000.000	307,901.30	325,252.62
PT PERTAMINA 4.175% DUE 01-21-2050 CUSIP: 69370PAG6	200,000.000	200,000.00	165,838.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Indonesia - USD			
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG CUSIP: 71568PAC3	240,000.000	237,576.00	237,884.14
Total Indonesia - USD		1,433,458.30	1,269,913.79
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	3,275,000.000	3,257,882.50	2,955,682.72
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	400,000.000	388,776.00	398,071.75
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO CUSIP: 00774MAZ8	460,000.000	462,721.50	384,641.03
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 CUSIP: 00774MAY1	250,000.000	248,925.00	221,188.37
AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034 SEDOL: BRXGPX1	500,000.000	493,360.00	511,839.80
AERCAP IRELAND CAPITAL DAC 4.625% DUE 10-15-2027 REG SEDOL: BMY48Z2	670,000.000	752,239.30	673,687.85
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	296,865.75
AVOLON HLDGS FDG 4.375% DUE 05-01-2026 CUSIP: 05401AAG6	140,000.000	139,335.00	138,600.90
AVOLON TLB BORROWER 1 US LLC TERM LOAN B6 SR SECD TERM LN 06-08-2028 CUSIP: 05400KAJ9	1,158,247.500	1,146,665.03	1,160,089.11
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028 CUSIP: LX2326374	500,000.000	498,750.00	502,230.00
SMBC AVIATION CAP FIN DAC GTD SR NT 144A2.3% 06-15-2028 CUSIP: 78448TAF9	400,000.000	399,976.00	369,378.77
Total Ireland - USD		8,088,273.33	7,612,276.05
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 CUSIP: 88167AAF8	1,290,000.000	999,378.78	958,929.11
Total Israel - USD		999,378.78	958,929.11

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Italy - EUR			
BCA MPS 1.875% SNR 09/01/26 EUR1000 SEDOL: BN7JH98	600,000.000	693,576.08	655,576.98
INTESA SANPAOLO 7.75%-FRN PERP EUR200000 SEDOL: BD766R0	200,000.000	274,992.21	233,407.91
UNICREDIT SPA 7.5%-FR PERP EUR200000'REGS SEDOL: BJKGPT4	600,000.000	775,170.02	690,968.60
Total Italy - EUR		1,743,738.31	1,579,953.49
Italy - USD			
ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031 CUSIP: 29278GAP3	1,400,000.000	1,391,292.00	1,217,452.88
PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041 SEDOL: BR1YW69	550,000.000	543,229.50	395,989.64
PVTPL ENEL FIN INTL N V 4.875% 06-14-2029 CUSIP: 29278GAK4	200,000.000	196,252.00	205,837.52
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034 CUSIP: 29278GBE7	1,100,000.000	1,082,169.00	1,142,959.32
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	400,000.000	395,312.00	411,956.14
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	290,000.000	288,558.70	221,197.67
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	400,000.000	426,732.00	323,144.92
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	200,000.000	226,228.00	239,801.86
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	1,600,000.000	1,614,052.00	1,284,174.78
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	460,000.000	468,632.67	452,596.43
Total Italy - USD		6,632,457.87	5,895,111.16
Japan - USD			
MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033 CUSIP: 606822CR3	1,600,000.000	1,600,000.00	1,690,216.29
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031 SEDOL: BMHNP7	300,000.000	300,000.00	257,466.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-2030 REG CUSIP: 60687YBL2	400,000.000	400,000.00	345,658.87
MIZUHO FINL GROUP INC 2.201% 07-10-2031 CUSIP: 60687YBH1	400,000.000	400,000.00	351,818.04
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	610,000.000	626,606.00	594,745.39
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	2,200,000.000	1,902,640.00	1,969,572.53
PVTPL MITSUI SUMITOMO INSURANCE CO LTD 4.95% 03-06-2029 CUSIP: 606839AB4	600,000.000	600,000.00	598,014.42
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP: 654579AM3	800,000.000	800,000.00	861,285.99
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	200,000.000	220,382.00	189,512.65
SUMITOMO LIFE INS CO SUB NT 144A 3.375% 04-15-2081 CUSIP: 86564CAC4	1,300,000.000	1,300,000.00	1,173,505.84
SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033 SEDOL: BR3V7M9	1,600,000.000	1,600,000.00	1,720,405.31
SUMITOMO MITSUI 5.776% 07-13-2033 SEDOL: BN4BQB2	400,000.000	400,000.00	430,916.24
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	500,000.000	500,000.00	388,751.80
TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO CUSIP: 874060AX4	200,000.000	199,608.00	177,941.60
Total Japan - USD		10,849,236.00	10,749,811.60
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	500,000.000	369,205.00	399,883.14
Total Luxembourg - USD		369,205.00	399,883.14
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 4.75% DUE 02-01-2027 BEO CUSIP: 55300RAG6	700,000.000	699,817.39	680,488.48
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	300,000.000	300,000.00	298,366.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Macau - USD			
SANDS CHINA LTD SR NT 3.75% 08-08-2031 CUSIP: 80007RAS4	500,000.000	377,526.70	439,333.55
SANDS CHINA LTD 5.4% SNR 08/08/28 USD200000 SEDOL: BGV2CT9	200,000.000	209,706.00	201,925.40
WYNN MACAU LTD 4.875% 10-01-2024 CUSIP: 98313RAC0	200,000.000	203,000.00	200,000.00
Total Macau - USD		1,790,050.09	1,820,114.20
Mexico - USD			
BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029 SEDOL: BK5VM23	200,000.000	200,000.00	201,677.20
COCA-COLA FEMSA S A B DE C V 2.75% 01-22-2030 SEDOL: BKVGJ43	780,000.000	714,821.30	723,569.57
GRUPO TELEVISA S A 5% DUE 05-13-2045 SEDOL: BMJ71M4	400,000.000	371,978.44	324,749.56
GRUPO TELEVISA S A 6.625% DUE 03-18-2025 SEDOL: B2PPSH6	380,000.000	458,448.53	381,575.06
PVTPL BBVA MEXICO SA INSTITUCION DE BANCA MULT 144A 8.45% 06-29-2038 CUSIP: 07336UAA1	200,000.000	211,650.00	218,099.40
PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO CUSIP: 40052VAD6	600,000.000	623,994.42	567,347.76
PVTPL PLA ADMINISTRADORA INDUS 4.962% 07-18-2029 CUSIP: 17162LAB7	600,000.000	600,900.00	585,441.36
Total Mexico - USD		3,181,792.69	3,002,459.91
Netherlands - USD			
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP: 21684AAD8	610,000.000	698,947.30	629,012.21
PVTPL TRIVIUM PACKAGING FIN 8.5% DUE 08-15-2027 BEO CUSIP: 89686QAB2	200,000.000	182,554.44	200,483.40
RABOBANK NEDERLAND 1.339% DUE 06-24-2026 CUSIP: 74977RDH4	250,000.000	250,000.00	243,645.57
Total Netherlands - USD		1,131,501.74	1,073,141.18

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Norway - USD			
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	300,000.000	299,070.00	295,555.02
Total Norway - USD		299,070.00	295,555.02
Peru - USD			
PVPTL PETROLEOS DEL PERU S A 5.625% DUE 06-19-2047 CUSIP: 716564AB5	300,000.000	344,154.00	204,623.10
SOUTHN COPPER 6.75% DUE 04-16-2040 CUSIP: 84265VAE5	650,000.000	665,760.71	742,920.10
Total Peru - USD		1,009,914.71	947,543.20
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	400,000.000	400,000.00	430,565.93
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% 02-23-2036 CUSIP: 39541EAD5	200,000.000	200,000.00	206,863.00
Total Saudi Arabia - USD		600,000.00	637,428.93
South Africa - USD			
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP: 74365PAA6	300,000.000	300,000.00	282,932.84
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	1,450,000.000	1,393,543.80	1,020,615.27
Total South Africa - USD		1,693,543.80	1,303,548.11
Spain - USD			
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 SEDOL: BSLM0D3	400,000.000	400,000.00	424,220.86
GRIFOLS ESCR 4.75% DUE 10-15-2028 CUSIP: 39843UAA0	200,000.000	172,764.00	187,333.90
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 SEDOL: BJLKT93	1,050,000.000	1,025,112.00	1,038,775.23
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 CUSIP: 87938WAV5	570,000.000	596,328.00	534,309.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Spain - USD			
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL: BDF0CD2	2,100,000.000	1,978,672.00	1,908,981.69
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	1,190,000.000	1,257,900.00	1,128,831.35
TELEFONICA FIXED 4.103% DUE 03-08-2027 SEDOL: BYWMQD6	635,000.000	654,081.75	632,298.91
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	290,000.000	357,775.50	334,120.04
Total Spain - USD		6,442,633.25	6,188,871.72
Switzerland - USD			
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 CUSIP: 771196BY7	280,000.000	280,000.00	185,317.43
PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049 CUSIP: 902613AJ7	1,300,000.000	1,300,000.00	1,243,988.46
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	980,000.000	985,937.50	883,718.20
PVTPL UBS GROUP AG 3.869% 01-12-2018 CUSIP: 225401AF5	2,700,000.000	2,602,071.00	2,641,821.02
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	500,000.000	528,952.50	488,332.31
PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO CUSIP: 902613AT5	900,000.000	900,000.00	911,079.86
PVTPL UBS GROUP AG 7.75% 12-31-2049 CUSIP: 902613BK3	320,000.000	320,000.00	342,145.28
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	360,000.000	360,000.00	454,917.78
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	610,000.000	628,250.00	719,393.74
SWISS RE FIN LUXEMBOURG S A 144A FIXED 5% 04-02-2049 CUSIP: 87089NAA8	400,000.000	400,000.00	406,054.00
TYCO ELECTRONICS 3.7% DUE 02-15-2026 SEDOL: BYY3712	1,585,000.000	1,561,547.05	1,573,351.49
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	360,000.000	288,052.75	342,957.34
UBS GROUP AG 7.0% 31/12/2049 SEDOL: BVXZ4Q2	600,000.000	634,500.00	601,428.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
UBS GROUP AG 9.25% 12-31-2049 CUSIP: H42097ER4	200,000.000	220,000.00	235,866.80
Total Switzerland - USD		11,009,310.80	11,030,371.71
United Arab Emirates - USD			
PVTP L DP WORLD LTD GLOBAL MEDIUM TERM NTS BOOK 5.625% DUE 09-25-2048 BEO CUSIP: 23330JAB7	670,000.000	699,587.50	669,839.20
Total United Arab Emirates - USD		699,587.50	669,839.20
United Kingdom - EUR			
THAMES WTR UTL FIN 4.375% GTD 18/01/2031EUR SEDOL: BQFM9R2	1,300,000.000	1,274,044.80	1,056,741.63
Total United Kingdom - EUR		1,274,044.80	1,056,741.63
United Kingdom - GBP			
HSBC HOLDINGS PLC 5.875%-FRN PERP GBP200000 SEDOL: BFM4XM7	200,000.000	302,479.40	265,084.32
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000 SEDOL: BMZ7Y18	200,000.000	262,890.02	256,993.97
SW (FINANCE) I PLC 7% A/BKD 16/04/2040 GBP 'A' SEDOL: BQ9D465	200,000.000	240,313.56	231,696.18
THAMES WATER UTIL CAYMAN 5.5% 11/02/2041 SEDOL: B64TKN7	400,000.000	413,260.71	398,464.82
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	356,631.47
Total United Kingdom - GBP		1,588,633.69	1,508,870.76
United Kingdom - USD			
ARDONAGH GROUP FIN 8.875% DUE 02-15-2032 CUSIP: 039956AA5	275,000.000	274,119.25	284,215.09
ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050 SEDOL: BLB6188	1,835,000.000	1,265,987.10	1,109,794.97
ASTRAZENECA PLC 3.375% DUE 11-16-2025 SEDOL: BYQKXG8	1,505,000.000	1,467,779.50	1,493,024.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	1,600,000.000	1,883,936.00	1,490,209.10
B A T CAP CORP FIXED 3.557% DUE 08-15-2027 SEDOL: BLR99M1	325,000.000	331,372.45	318,354.59
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 CUSIP: 05526DBT1	770,000.000	763,454.20	612,460.54
B A T CAP CORP 4.39% 08-15-2037 CUSIP: 05526DBD6	190,000.000	160,425.97	172,822.40
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	825,000.000	776,748.15	696,848.48
B A T CAP CORP 4.742% DUE 03-16-2032 SEDOL: BJLTMG8	735,000.000	731,774.85	735,090.53
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL: BQYLTG9	900,000.000	900,000.00	969,628.69
BARCLAYS PLC 5.088% 06-20-2030 CUSIP: 06738EBK0	980,000.000	1,032,446.27	983,142.22
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	535,000.000	777,830.17	675,605.10
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033 CUSIP: 404280DC0	520,000.000	521,512.00	512,756.67
HSBC HLDGS PLC 2.848% 06-04-2031 CUSIP: 404280CH0	950,000.000	965,827.33	864,795.92
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL: BJLD4R5	500,000.000	500,000.00	487,190.96
HSBC HLDGS PLC 6.254% 03-09-2034 CUSIP: 404280DV8	590,000.000	596,071.10	644,515.85
HSBC HLDGS PLC 6.375% DUE 03-29-2049 CUSIP: 404280AT6	280,000.000	280,000.00	280,337.96
HSBC HOLDINGS PLC 4.583% 06-19-2029 SEDOL: BD36V02	600,000.000	600,000.00	600,768.65
HSBC HOLDINGS PLC 6.332% 03-09-2044 CUSIP: 404280DW6	1,350,000.000	1,350,000.00	1,524,922.21
INVESCO FIN PLC 3.75% DUE 01-15-2026 SEDOL: BYXVX42	235,000.000	252,935.73	233,173.23
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJC5M2	1,100,000.000	1,100,000.00	1,157,195.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
LLOYDS BKG GROUP 0% DUE 03-22-2028 SEDOL: BG10BS5	200,000.000	199,860.72	199,630.26
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	300,000.000	300,000.00	320,830.41
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	1,000,000.000	1,004,564.00	1,018,603.97
NATWEST GROUP PLC 4.6% DUE 12-31-2049 CUSIP: 639057AD0	900,000.000	900,000.00	772,252.83
PVTPL ASSTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	900,000.000	904,799.00	940,533.80
PVTPL ASSTEAD CAPITAL 2.45% 08-12-2031 SEDOL: BMWVNY9	430,000.000	423,297.50	367,108.09
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029 CUSIP: 55609NAC2	25,000.000	24,996.75	26,019.83
PVTPL MACQUARIE AIRFINANCE HLDGS LTD GTDSR NT 8.125% 03-30-2029 CUSIP: 55609NAB4	50,000.000	52,593.75	52,955.08
PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029 CUSIP: 63861VAB3	1,100,000.000	1,077,032.00	1,089,666.24
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO SEDOL: BP7LTG9	500,000.000	500,000.00	537,016.44
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	621,000.000	666,189.89	551,291.25
PVTPL VMED O2 UK FING I PLC SR SECD NT 4.75% 07-15-2031 CUSIP: 92858RAB6	275,000.000	270,421.60	244,757.54
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	442,620.65
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 CUSIP: 761713BB1	470,000.000	534,915.48	470,218.46
REYNOLDS AMERN INC 7% DUE 08-04-2041 CUSIP: 761713BW5	160,000.000	181,876.80	178,962.20
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL: BJXS2H4	500,000.000	500,000.00	496,514.08
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028 SEDOL: BF5R442	1,000,000.000	950,730.00	977,916.20
VODAFONE GROUP PLC 4.125% DUE 05-30-2025 REG SEDOL: BFMLNZ1	355,000.000	368,820.95	354,169.05

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
VODAFONE GROUP PLC 5.75% SEDOL: BNZHZ56 06-28-2054	1,160,000.000	1,153,434.40	1,200,886.28
VODAFONE GROUP PLC 5.875% SEDOL: BNZHZ78 06-28-2064	1,700,000.000	1,685,754.00	1,753,374.19
WEIR GROUP PLC SUSTAINABILITY LKD NT 144A 2.2% 05-13-2026 CUSIP: 94876QAA4	745,000.000	711,733.00	716,554.16
Total United Kingdom - USD		29,443,239.91	28,558,733.76
United States - EUR			
BECTON DICKINSON 4.029% 07/06/2036 SEDOL: BRDZWT3	300,000.000	326,100.00	347,544.09
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	500,000.000	560,350.03	581,474.89
PVTPL KKR GRP FIN CO FIXED 1.625% 05-22-2029 BEO SEDOL: BPLQDY6	700,000.000	781,253.31	733,927.32
Total United States - EUR		1,667,703.34	1,662,946.30
United States - USD			
#REORG/SVB EXCHANGE SVB 251YAJ4 11-07-2024 SEDOL: BMFDD86	2,200,000.000	2,276,500.00	2,750.00
#REORG/SVB EXCHANGE SVB 251YAJ4 11-07-2024 SEDOL: BLN7K60	1,600,000.000	1,600,000.00	2,000.00
AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028 CUSIP: 02376CBJ3	225,000.000	233,437.50	231,093.00
ABBOTT LABS 1.4% DUE 06-30-2030 SEDOL: BMBQJG9	360,000.000	309,650.40	314,747.11
ABBOTT LABS 3.75% DUE 11-30-2026 SEDOL: BYQH36	1,125,000.000	1,139,713.80	1,124,263.08
ABBOTT LABS 4.75% DUE 11-30-2036 CUSIP: 002824BG4	230,000.000	228,528.00	235,979.12
ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL: BMCF750	900,000.000	862,590.00	881,044.25
ABBVIE INC FIXED 4.5% DUE 05-14-2035 CUSIP: 00287YAR0	40,000.000	39,723.60	39,871.93
ABBVIE INC FIXED 4.7% DUE 05-14-2045 CUSIP: 00287YAS8	250,000.000	248,178.71	241,919.46

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ABBVIE INC 3.2% 11-21-2029 CUSIP: 00287YBX6	950,000.000	884,764.50	908,486.95
ABBVIE INC 4.05% DUE 11-21-2039 REG CUSIP: 00287YCA5	1,710,000.000	1,943,672.29	1,579,550.80
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	2,815,000.000	2,923,286.74	2,521,454.34
ABBVIE INC 4.4% DUE 11-06-2042 CUSIP: 00287YAM1	110,000.000	102,445.64	103,739.66
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	1,900,000.000	1,884,054.00	1,774,270.62
ABBVIE INC 4.55% DUE 03-15-2035 REG CUSIP: 00287YCY3	320,000.000	397,694.84	320,079.40
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	1,200,000.000	1,199,928.00	1,185,950.51
ABBVIE INC 5.35% 03-15-2044 CUSIP: 00287YDV8	170,000.000	169,765.40	179,326.80
ABBVIE INC 5.4% 03-15-2054 CUSIP: 00287YDW6	270,000.000	269,073.90	286,296.41
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	1,600,000.000	1,594,016.00	1,708,395.95
ACRISURE LLC / ACRISURE FIN INC 7.5% 11-06-2030 SEDOL: BT3CPW2	75,000.000	75,000.00	77,182.13
ADOBE INC FIXED 2.15% DUE 02-01-2027 CUSIP: 00724PAC3	151,000.000	140,626.30	145,172.17
ADVANCE AUTO PARTS INC NT 1.75% 10-01-2027 SEDOL: BMHCX69	230,000.000	229,144.20	205,556.50
ADVANCE AUTO PTS INC 3.9% 04-15-2030 SEDOL: BN4NJW0	975,000.000	1,072,373.00	872,219.39
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032 SEDOL: BQZB5F9	400,000.000	400,000.00	410,818.00
ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG CUSIP: 007589AE4	280,000.000	280,000.00	203,677.83
AEP TEXAS CENTRAL COMPANY 4.7% 05-15-2032 SEDOL: BP5H4Q4	1,025,000.000	1,017,514.00	1,028,645.94
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	610,771.57

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AES CORP 7.6% 01-15-2055 SEDOL: BQH7RQ0	775,000.000	776,076.56	815,331.67
AETHON UTD BR LP / 7.5% DUE 10-01-2029 SEDOL: BP092P0	75,000.000	75,182.75	75,993.73
AETNA INC NEW 3.875% DUE 08-15-2047 CUSIP: 00817YAZ1	500,000.000	506,169.50	390,474.66
AETNA INC NEW 6.75% DUE 12-15-2037 CUSIP: 00817YAG3	50,000.000	65,632.50	56,546.21
AHS HOSP CORP 5.024% DUE 07-01-2045 CUSIP: 001306AB5	230,000.000	274,185.30	232,550.73
AIR LEASE CORP 3.375% DUE 07-01-2025 REG CUSIP: 00914AAH5	100,000.000	98,975.00	98,826.72
AIR LEASE CORP 3.625% 12-01-2027 SEDOL: BF3RHG7	670,000.000	729,329.20	656,560.16
AIR LEASE CORP 5.1% 03-01-2029 SEDOL: BNRPLZ0	300,000.000	298,500.00	307,215.12
ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033 SEDOL: BK94080	475,000.000	423,260.10	381,697.03
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6	800,000.000	796,600.00	586,644.62
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	500,000.000	499,295.00	465,642.13
ALEXANDRIA REAL 3.95% DUE 01-15-2028 SEDOL: BDFD446	140,000.000	139,797.00	138,083.67
ALEXANDRIA REAL 4.9% DUE 12-15-2030 SEDOL: BMF8DN6	200,000.000	238,540.00	204,115.07
ALLEGION PLC 3.5% DUE 10-01-2029 SEDOL: BJXDDM1	800,000.000	808,798.00	762,754.58
ALLEGION US HLDG CO INC 3.55% 10-01-2027 SEDOL: BF22138	810,000.000	795,564.20	791,303.69
ALLIANT HLDGS 6.75% DUE 10-15-2027 SEDOL: BJK69N6	25,000.000	24,281.25	24,906.25
ALLIED UNVL HOLDCO 6% DUE 06-01-2029 SEDOL: BMVXSG3	250,000.000	234,347.58	223,413.53
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	280,000.000	266,591.01	294,483.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	400,000.000	400,000.00	422,844.88
ALLY FINL INC 5.75% DUE 11-20-2025 SEDOL: BDCBVG4	100,000.000	98,742.00	100,432.03
ALPHABET INC 2.25% DUE 08-15-2060 CUSIP: 02079KAG2	1,090,000.000	735,754.30	672,584.76
ALTRIA GROUP INC 3.4% DUE 02-04-2041 CUSIP: 02209SBM4	750,000.000	688,935.00	584,667.98
ALTRIA GROUP INC 3.875% DUE 09-16-2046 CUSIP: 02209SAV5	80,000.000	66,900.00	62,474.32
ALTRIA GROUP INC 5.8% DUE 02-14-2039 CUSIP: 02209SBE2	450,000.000	449,119.37	473,105.24
ALTRIA GROUP INC 5.95% DUE 02-14-2049 CUSIP: 02209SBF9	2,150,000.000	2,419,579.48	2,256,085.21
ALTRIA GROUP INC 6.2% DUE 02-14-2059 CUSIP: 02209SBG7	152,000.000	166,611.76	161,078.87
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	520,000.000	554,469.59	489,021.59
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP: 023135BM7	4,340,000.000	4,412,913.80	3,928,517.09
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	530,000.000	535,122.70	393,718.69
AMAZON COM INC NT 3.25% 05-12-2061 CUSIP: 023135CC8	240,000.000	238,032.00	173,950.55
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,400,000.000	1,326,647.60	924,904.06
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	1,410,000.000	984,191.35	906,473.49
AMAZON COM INC 3.6% 04-13-2032 BEO SEDOL: BM9QN81	1,060,000.000	1,042,554.00	1,024,336.90
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	260,000.000	254,698.60	234,006.69
AMAZON.COM INC 3.3% 04-13-2027 SEDOL: BLPP136	550,000.000	544,649.40	542,975.72
AMAZON.COM INC 3.95% 04-13-2052 CUSIP: 023135CJ3	230,000.000	229,038.60	199,917.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMEREN CORP 1.95% 03-15-2027 SEDOL: BPG92J8	120,000.000	119,977.20	113,672.99
AMERICAN ASSETS TR L P 6.15% 10-01-2034 SEDOL: BRBQF55	600,000.000	598,026.00	606,927.02
AMERICAN ELEC PWR CO INC SR NT 5.95% 11-01-2032 SEDOL: BNYL731	600,000.000	595,902.00	649,944.01
AMERICAN EXPRESS CO NT 4.05% 05-03-2029 SEDOL: BMXX087	815,000.000	811,776.75	816,497.56
AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO SEDOL: BM928J5	920,000.000	899,431.10	888,158.99
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL: BNHQ2Q1	500,000.000	500,000.00	473,839.85
AMERICAN TOWER CORP 5.45% 02-15-2034 SEDOL: BQ5J3Z9	700,000.000	694,995.00	731,768.11
AMERICAN TOWER CORP NEW SR NT 4.05% 03-15-2032 SEDOL: BPGBNV3	600,000.000	596,946.00	576,146.68
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL: BQ0L651	400,000.000	398,176.00	422,546.23
AMERICAN TOWER CORP NEW 5.9% 11-15-2033 SEDOL: BRF1QY2	400,000.000	398,596.00	429,855.32
AMERICAN TOWER CORP 3.6% 01-15-2028 SEDOL: BD1DD87	600,000.000	577,568.00	585,544.18
AMERICAN WATER CAPITAL CORP 5.45% 03-01-2054 SEDOL: BLD7565	1,100,000.000	1,090,023.00	1,155,331.55
AMERN AIRLINES INC 3.7% DUE 10-01-2026 CUSIP: 02377AAA6	48,261.380	47,025.40	46,675.92
AMERN BLDRS & CONTRACTORS SUP INC SR NT 144A 3.875% 11-15-2029 SEDOL: BKPC2K4	100,000.000	97,020.25	93,488.50
AMERN HOMES 4 RENT 4.9% DUE 02-15-2029 SEDOL: BJCYL5	270,000.000	268,612.20	272,802.83
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	1,500,000.000	1,491,195.00	1,421,862.66
AMERN TOWER CORP 2.1% DUE 06-15-2030 SEDOL: BMBKJ50	200,000.000	192,514.00	176,147.69
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMWC4X8	2,300,000.000	2,246,410.00	1,560,347.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	200,000.000	209,815.00	154,932.96
AMERN TOWER CORP 3.8% DUE 08-15-2029 SEDOL: BJMJ814	1,500,000.000	1,552,562.00	1,459,382.04
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	1,400,000.000	1,394,442.00	1,117,241.97
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	1,430,000.000	1,433,962.60	1,283,589.86
AMGEN INC 4.663% DUE 06-15-2051 SEDOL: BDRVZ12	2,108,000.000	2,134,124.81	1,930,698.48
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	1,000,000.000	999,820.00	940,283.15
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	310,000.000	309,799.34	302,860.68
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	665,000.000	668,573.90	692,315.12
AMGEN INC 5.6% DUE 03-01-2043 CUSIP: 031162DS6	540,000.000	536,981.40	567,317.28
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,250,000.000	1,256,884.89	1,314,911.09
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	1,130,000.000	1,142,183.60	1,192,746.76
ANTERO MIDSTREAM 5.75% DUE 01-15-2028 SEDOL: BK60MT6	100,000.000	98,996.00	100,154.70
ANTHEM INC NT 1.5% 03-15-2026 SEDOL: BLF8SX4	550,000.000	512,998.50	529,107.30
ANTHEM INC 4.375% 12-01-2047 CUSIP: 036752AD5	90,000.000	90,276.52	79,681.13
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	2,510,000.000	2,558,985.96	2,263,752.06
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	1,060,000.000	1,030,881.10	945,814.79
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	1,590,000.000	1,580,242.40	1,684,345.86
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO SEDOL: BNRNRF6	200,000.000	191,830.00	197,318.90

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
APPLE INC 1.65% DUE 02-08-2031 SEDOL: BNNRD32	1,165,000.000	1,003,226.85	1,018,321.28
APPLE INC 1.65% DUE 05-11-2030 CUSIP: 037833DU1	1,210,000.000	1,028,713.85	1,073,807.11
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,350,000.000	1,306,694.80	931,816.17
APPLE INC 2.8% DUE 02-08-2061 SEDOL: BKPJTD7	1,430,000.000	1,004,364.95	955,760.32
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	5,000,000.000	5,214,450.00	4,803,013.50
APTIV PLC 5.4% 03-15-2049 SEDOL: BHL3SD5	400,000.000	398,232.00	370,150.51
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5	495,000.000	496,025.84	384,768.46
ARCHROCK PARTNERS 6.875% DUE 04-01-2027 SEDOL: BJSZDR5	125,000.000	126,881.87	125,391.75
ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO SEDOL: BJV0GY7	300,000.000	299,832.00	220,646.08
ARROW ELECTRONICS INC NT 2.95% 02-15-2032 SEDOL: BPG9265	300,000.000	299,274.00	263,336.81
ASBURY AUTOMOTIVE GROUP INC 4.75% 03-01-2030 SEDOL: BMD2QQ4	25,000.000	22,968.75	23,928.92
ASBURY AUTOMOTIVE 5% DUE 02-15-2032 SEDOL: BP8KZF6	100,000.000	98,266.75	94,828.01
ASSD BANC CORP FIXED 4.25% DUE 01-15-2025 USD SEDOL: BSKLJT0	270,000.000	283,558.80	268,627.97
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031 SEDOL: BN0THH3	650,000.000	648,160.50	588,326.48
AT&T INC FIXED 5.3% DUE 08-15-2058 SEDOL: BGPKNK83	101,000.000	100,512.38	95,527.21
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFQY1	625,000.000	614,067.50	536,464.47
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	555,000.000	474,281.10	467,802.56
AT&T INC 3.3% DUE 02-01-2052 CUSIP: 00206RKE1	735,000.000	550,860.45	534,111.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 3.5% DUE 02-01-2061 CUSIP: 00206RKF8	365,000.000	318,777.75	260,553.21
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	750,000.000	627,540.00	613,799.87
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	4,121,000.000	3,298,175.37	3,027,591.02
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	1,721,000.000	1,292,777.01	1,258,798.93
AT&T INC 3.65% DUE 06-01-2051 CUSIP: 00206RKA9	760,000.000	794,610.40	582,790.15
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	6,913,000.000	5,740,400.81	5,015,769.87
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	2,892,000.000	2,229,479.28	2,189,632.51
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	244,000.000	246,820.57	184,745.46
AT&T INC 4.35% DUE 03-01-2029 SEDOL: BGKCWJ0	300,000.000	317,515.50	301,814.69
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	450,000.000	462,520.64	421,071.09
AT&T INC 4.8% DUE 06-15-2044 CUSIP: 00206RCG5	323,000.000	305,181.11	302,750.86
AT&T INC 5.4% 02-15-2034 SEDOL: BQ0MLH1	510,000.000	525,835.50	535,128.96
AT&T INC 6.375% DUE 03-01-2041 CUSIP: 00206RDG4	50,000.000	71,486.50	55,496.70
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	200,000.000	198,762.00	213,209.37
AUTONATION INC FIXED 4.75% DUE 06-01-2030 SEDOL: BMG4PG0	250,000.000	274,948.30	248,820.94
AUTONATION INC FLA SR NT 3.85% 03-01-2032 SEDOL: BQ0JXD2	525,000.000	499,363.50	484,215.82
AUTOZONE INC 5.4% 07-15-2034 SEDOL: BQKNBR4	825,000.000	853,512.00	855,919.77
AVALONBAY CMNTYS 3.35% DUE 05-15-2027 SEDOL: BF19282	610,000.000	612,865.50	598,453.02

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AVALONBAY CMNTYS 5.35% 06-01-2034 SEDOL: BSQL9J4	200,000.000	199,394.00	209,332.86
AVIS BUDGET RENT 4.3% DUE 08-21-2028 CUSIP: 05377RFB5	780,000.000	758,550.00	761,112.46
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028 CUSIP: 054561AJ4	500,000.000	489,135.00	498,121.38
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP: 054561AM7	204,000.000	203,402.28	195,378.07
BALL CORP 6.0% 06-15-2029 SEDOL: BMCJWG8	50,000.000	50,000.00	51,745.25
BALL CORP 6.875% DUE 03-15-2028 SEDOL: BL56GV2	25,000.000	25,000.00	25,888.68
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4	570,000.000	557,696.80	510,459.57
BANK AMER CORP 2.482% 09-21-2036 CUSIP: 06051GKC2	800,000.000	800,000.00	675,040.76
BANK AMER CORP 2.572% DUE 10-20-2032 BEO CUSIP: 06051GKD0	250,000.000	250,000.00	219,208.76
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	190,000.000	190,000.00	172,300.02
BANK AMER CORP 2.831% 10-24-2051 CUSIP: 06051GJM2	2,180,000.000	2,065,908.00	1,507,090.57
BANK AMER CORP 3.194% 07-23-2030 CUSIP: 06051GHV4	900,000.000	900,000.00	851,844.36
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	100,000.000	100,000.00	81,208.05
BANK AMER CORP 3.5% DUE 04-19-2026 SEDOL: BYM7C88	750,000.000	773,313.96	742,662.15
BANK AMER CORP 3.875% DUE 08-01-2025 SEDOL: BYPFX19	250,000.000	283,730.00	249,219.96
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	700,000.000	700,000.00	687,810.21
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	730,000.000	758,773.24	634,173.55
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3	435,000.000	464,132.10	434,119.19

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 4.376% 04-27-2028 CUSIP: 06051GKP3	750,000.000	750,000.00	751,188.12
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2	805,000.000	869,754.95	806,104.78
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	430,000.000	430,000.00	441,157.58
BANK AMER CORP 5.819% 09-15-2029 SEDOL: BNNJDQ1	975,000.000	1,010,187.75	1,026,074.36
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	2,800,000.000	3,013,137.93	2,841,224.40
BANK AMER CORP 5% DUE 01-21-2044 CUSIP: 06051GFC8	740,000.000	738,477.10	752,848.73
BANK OF AMERICA CORP 1.922% 10-24-2031 CUSIP: 06051GJL4	980,000.000	956,362.00	844,407.41
BANK OF AMERICA CORP 2.299% 07-21-2032 CUSIP: 06051GKA6	17,465,000.000	17,443,579.57	15,118,618.82
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	250,000.000	250,000.00	232,185.44
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	2,015,000.000	2,015,000.00	2,005,321.58
BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026 SEDOL: BNNJ145	650,000.000	650,000.00	644,805.46
BANK OF AMERICA CORPORATION 3.97% 03-05-2029 SEDOL: BLPLDK5	4,200,000.000	4,225,202.00	4,150,514.14
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	40,000.000	40,000.00	36,327.67
BANK OF AMERICA CORPORATION 4.443% 01-20-2048 CUSIP: 06051GGG8	300,000.000	300,000.00	277,035.96
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 SEDOL: BRBCSG5	1,660,000.000	1,684,604.20	1,745,662.81
BAPTIST HEALTHCARE SYS KY 3.54% 08-15-2050 CUSIP: 06684QAB8	90,000.000	90,000.00	69,366.08
BCPE EMPIRE TOPCO 7.625% DUE 05-01-2027 SEDOL: BMDTTV1	225,000.000	220,574.50	225,726.08
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	500,000.000	379,040.00	404,788.11

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United States - USD			
BECTON DICKINSON & 3.7% DUE 06-06-2027 SEDOL: BD3VQC4	570,000.000	574,703.50	562,852.94
BECTON DICKINSON & 3.734% DUE 12-15-2024 SEDOL: BTDD0Y2	100,000.000	107,737.84	99,683.87
BECTON DICKINSON & 4.669% DUE 06-06-2047 CUSIP: 075887BX6	560,000.000	603,513.75	520,551.30
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	533,000.000	567,844.49	498,139.98
BENCHMARK 2023-B38 MTG TR MTG PASS THRU CTF CL A-4 5.52460002899% 04-15-2056 CUSIP: 081916AE8	310,000.000	319,298.55	329,646.99
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	900,000.000	899,280.00	632,528.29
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	1,510,000.000	1,520,702.82	1,388,648.51
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	3,200,000.000	3,131,648.00	2,999,656.10
BIOGEN INC CORP 3.15% 05-01-2050 CUSIP: 09062XAG8	380,000.000	368,901.20	262,702.15
BIOGEN INC SR NT 3.25% 02-15-2051 SEDOL: BPQW6H3	324,000.000	297,854.43	227,836.00
BIOGEN INC 2.25% DUE 05-01-2030 SEDOL: BMDWPJ0	95,000.000	94,974.35	84,840.63
BK NEW YORK MELLON FLTG RT 3.992% DUE 06-13-2028 SEDOL: BMZ0JX4	1,600,000.000	1,590,402.60	1,592,141.28
BLACK HILLS CORP FIXED 2.5% DUE 06-15-2030 SEDOL: BMVXSS5	630,000.000	612,931.90	559,395.86
BLACKROCK INC NT 2.1% 02-25-2032 SEDOL: BP6NKS5	1,980,000.000	1,618,889.20	1,711,092.97
BLACKSTONE HLDGS 4.45% DUE 07-15-2045 CUSIP: 09256BAH0	50,000.000	49,153.57	44,657.62
BLUE OWL FIN LLC SR NT 144A 3.125% 06-10-2031 CUSIP: 09581JAA4	1,600,000.000	1,579,680.00	1,401,880.80
BLUE RACER 7.25% DUE 07-15-2032 SEDOL: BPJKDD9	25,000.000	25,000.00	26,235.00
BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO SEDOL: BMCDSJ5	580,000.000	551,489.65	524,475.70

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United States - USD			
BOARDWALK PIPELINES LP 4.8% 05-03-2029 SEDOL: BJTJG91	80,000.000	79,930.40	80,395.62
BOARDWALK 3.4% DUE 02-15-2031 SEDOL: BMF5HC4	250,000.000	254,431.00	229,626.02
BOEING CO FIXED 3.825% 03-01-2059 CUSIP: 097023CF0	3,515,000.000	3,339,873.90	2,382,764.90
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	375,000.000	317,259.55	256,454.84
BOEING CO FIXED 5.705% DUE 05-01-2040 CUSIP: 097023CV5	240,000.000	273,637.50	234,165.86
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	2,605,000.000	3,230,237.85	2,516,738.93
BOEING CO SR NT 5.875 DUE 02-15-2040 CUSIP: 097023BA2	140,000.000	137,391.08	139,378.59
BOEING CO 2.7% DUE 02-01-2027 SEDOL: BKPHQK7	355,000.000	357,985.35	336,739.65
BOEING CO 2.95% DUE 02-01-2030 SEDOL: BJGV2G9	445,000.000	439,045.70	397,772.77
BOEING CO 3.25% DUE 02-01-2028 SEDOL: BMHXM2	1,500,000.000	1,499,670.00	1,421,254.14
BOEING CO 3.65% DUE 03-01-2047 SEDOL: BZBZQ11	100,000.000	104,044.00	69,776.56
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	200,000.000	198,310.00	140,603.84
BOEING CO 5.04% DUE 05-01-2027 SEDOL: BM8XFS7	1,300,000.000	1,300,000.00	1,303,933.40
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	7,185,000.000	6,913,065.60	6,882,278.77
BOOKING HLDGS INC FIXED 4.625% DUE 04-13-2030 SEDOL: BLD7XG1	685,000.000	710,662.65	701,202.39
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	200,000.000	198,487.00	213,469.20
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 SEDOL: B0Q4ZC2	1,600,000.000	1,985,728.00	1,842,321.79
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 CUSIP: 10373QBG4	1,420,000.000	1,376,046.24	983,346.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BP CAP MKTS AMER INC 3.119% 05-04-2026 SEDOL: BH4K3S3	225,000.000	228,440.84	221,594.99
BP CAP MKTS AMER 1.749% DUE 08-10-2030 SEDOL: BLB65N1	435,000.000	400,618.70	379,607.63
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	855,000.000	770,162.45	581,153.97
BRISTOL MYERS FIXED 3.4% DUE 07-26-2029 SEDOL: BMWV996	700,000.000	695,758.00	680,432.03
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039 CUSIP: 110122CQ9	270,000.000	355,326.20	249,773.88
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	1,130,000.000	1,321,814.11	992,230.62
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	932,000.000	865,986.44	859,158.52
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 CUSIP: 110122EJ3	160,000.000	158,792.00	169,534.72
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 CUSIP: 110122EK0	140,000.000	139,452.60	148,313.85
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	540,000.000	537,705.00	572,248.69
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 CUSIP: 110122EC8	420,000.000	419,937.00	493,998.38
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 CUSIP: 110122EB0	340,000.000	339,037.80	393,849.79
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	500,000.000	537,053.76	493,756.45
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	1,950,000.000	2,133,668.27	1,915,365.96
BROADSTREET 5.875% DUE 04-15-2029 SEDOL: BNBW7Y8	200,000.000	197,412.57	190,821.26
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	600,000.000	807,030.00	743,764.87
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	3,001,000.000	3,001,095.37	3,102,142.79
BX TR 2022-LBA6 FLTG RT 5.60929% DUE 01-15-2039 CUSIP: 12433EAA9	250,000.000	246,093.75	248,437.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BX TR 2022-VAMF COML MTG PASS THRU CTF CL A 5.45929% 01-15-2039 CUSIP: 05609TAA8	280,000.000	275,362.50	277,725.00
CA INST TECH 4.7% DUE 11-01-2111 CUSIP: 13034VAA2	800,000.000	800,907.70	738,782.38
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 CUSIP: 13034VAD6	250,000.000	249,367.50	179,079.33
CAMPBELL SOUP CO 4.8% 03-15-2048 SEDOL: BFXCMY5	890,000.000	875,529.28	831,587.72
CAP 1 FINL CORP 3.75% DUE 07-28-2026 SEDOL: BYYQNX5	535,000.000	547,231.84	527,571.50
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	300,000.000	300,000.00	324,101.72
CAPITAL ONE FINL CORP PERP PFD SER M FXDTO FLTG 3.95% 12-31-2049 SEDOL: BMCQHF3	400,000.000	400,000.00	376,858.16
CAPITAL ONE FINL CORP 3.273% DUE 03-01-2030 BEO CUSIP: 14040HCN3	400,000.000	397,104.00	376,077.60
CARRIER GLOBAL CORP 2.7% 02-15-2031 SEDOL: BMT6MT5	785,000.000	776,883.80	708,966.21
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	160,000.000	169,798.40	147,922.44
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 CUSIP: 14916RAD6	490,000.000	446,509.67	438,155.83
CBRE SVCS INC 5.95% 08-15-2034 SEDOL: BRV2JQ2	600,000.000	589,044.00	644,382.14
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2	205,000.000	216,171.88	157,551.36
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8	100,000.000	100,000.00	82,026.00
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8	25,000.000	25,937.50	21,616.33
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026 SEDOL: BPLVD30	610,000.000	582,244.00	586,903.94
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	400,000.000	400,000.00	365,994.20
CENT PARENT INC / 7.25% DUE 06-15-2029 SEDOL: BN33PP6	100,000.000	99,554.60	102,260.90

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Corporate Debt Instruments - Other			
United States - USD			
CENTENE CORP DEL FIXED 4.625% 12-15-2029 CUSIP: 15135BAT8	180,000.000	197,250.00	176,144.75
CENTERPOINT ENERGY 4.1% DUE 09-01-2047 SEDOL: BF1D1V0	409,000.000	371,785.69	340,781.19
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	800,000.000	954,000.00	752,458.94
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	400,000.000	494,571.43	393,623.98
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	590,000.000	579,569.10	409,979.45
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	110,000.000	106,858.04	67,927.36
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 CUSIP: 161175CL6	530,000.000	523,281.74	431,848.62
CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL: BH420W2	320,000.000	357,510.40	318,327.48
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO SEDOL: BJHNYB3	1,040,000.000	1,038,752.00	835,734.09
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	1,400,000.000	1,471,696.00	952,306.91
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 SEDOL: BM8JMG2	1,100,000.000	1,097,305.00	1,144,190.25
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL: BLDB8R9	400,000.000	419,092.00	418,653.91
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	1,500,000.000	1,449,315.00	957,581.51
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	335,000.000	331,859.70	325,703.62
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	240,000.000	191,415.30	183,737.14
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	2,900,000.000	2,805,628.73	1,778,672.23
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	2,180,000.000	2,164,736.11	1,903,750.03
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	1,180,000.000	1,119,609.20	828,974.90

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Corporate Debt Instruments - Other			
United States - USD			
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	124,000.000	132,760.46	123,797.18
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	2,620,000.000	2,546,422.24	2,199,825.41
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	30,000.000	34,136.13	30,633.75
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	1,665,000.000	2,056,082.24	1,606,215.68
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 CUSIP: 16411QAN1	220,000.000	176,444.40	196,727.63
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	600,000.000	598,644.00	634,887.60
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 CUSIP: 166764CA6	270,000.000	279,547.50	197,702.57
CHEVRON CORP 1.018% DUE 08-12-2027 SEDOL: BKPVMB2	1,245,000.000	1,101,339.45	1,151,220.49
CHEVRON U S A INC 5.05% 11-15-2044 CUSIP: 166756AV8	4,878,000.000	4,584,642.82	5,004,753.95
CHEVRON U S A INC 6.0% 03-01-2041 CUSIP: 166756AT3	3,915,000.000	4,214,849.85	4,396,809.30
CHILDRENS HOSP DIST COLUMBIA 2.928% DUE 07-15-2050/08-27-2020 REG CUSIP: 16876DAA6	250,000.000	250,000.00	173,104.47
CHROMALLOY CORPORATION SENIOR SECURED TERM LOAN 03-21-2031 CUSIP: LX2281322	0.000	0.00	0.00
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 CUSIP: 171239AJ5	330,000.000	328,175.10	225,248.60
CIGNA CORP NEW CORP 4.8% 08-15-2038 CUSIP: 125523AJ9	340,000.000	394,163.47	331,264.39
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 CUSIP: 125523CJ7	520,000.000	519,465.27	410,781.25
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 CUSIP: 125523CK4	1,090,000.000	1,115,225.30	800,926.27
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG CUSIP: 125523BK5	300,000.000	356,254.61	242,290.00
CIGNA GROUP 5.6% 02-15-2054 CUSIP: 125523CW8	410,000.000	409,405.50	423,379.72

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CINTAS CORP NO 2 FIXED 4% DUE 05-01-2032 SEDOL: BQ68JZ7	740,000.000	732,104.80	725,554.24
CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032 SEDOL: BPCTMM5	460,000.000	460,000.00	463,663.49
CITIGROUP COML MTG TR SR 2017-C4 3.572% DUE 10-12-2050 CUSIP: 17326FAD9	220,000.000	203,233.59	213,217.14
CITIGROUP INC FIXED 2.666% DUE 01-29-2031 CUSIP: 172967ML2	5,105,000.000	5,247,270.60	4,651,019.96
CITIGROUP INC FIXED 7.625% 12-31-2049 SEDOL: BR55Z58	600,000.000	600,000.00	641,024.40
CITIGROUP INC NEW 2.976% 11-05-2030 CUSIP: 17308CC53	450,000.000	480,877.50	418,775.37
CITIGROUP INC NT VAR RATE 12-31-2049 REG SEDOL: BNNMZ31	300,000.000	300,000.00	300,382.50
CITIGROUP INC SR NT 3.057% 01-25-2033 SEDOL: BMGDGCD3	385,000.000	386,002.45	343,870.06
CITIGROUP INC 2.904% 11-03-2042 CUSIP: 172967NF4	2,280,000.000	1,926,280.80	1,718,074.35
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	200,000.000	204,031.97	197,371.04
CITIGROUP INC 3.52% 10-27-2028 SEDOL: BYWG4Z6	940,000.000	955,037.20	917,632.10
CITIGROUP INC 3.668% 07-24-2028 SEDOL: BF347Y6	2,900,000.000	2,728,624.00	2,848,342.33
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	1,570,000.000	1,565,773.50	1,470,714.15
CITIGROUP INC 3.875% 12-29-2049 SEDOL: BMC9RY1	600,000.000	599,688.88	577,486.02
CITIGROUP INC 3.98% 03-20-2030 CUSIP: 172967ME8	750,000.000	717,075.00	734,456.72
CITIGROUP INC 4.075% 04-23-2029 SEDOL: BLPNK77	450,000.000	458,858.25	445,585.43
CITIGROUP INC 4.125% DUE 07-25-2028 SEDOL: BYYKP97	500,000.000	520,224.80	495,947.61
CITIGROUP INC 4.65% DUE 07-23-2048 CUSIP: 172967MD0	1,500,000.000	1,866,954.30	1,414,994.24

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Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP: 172967KR1	550,000.000	552,948.00	516,060.27
CITIGROUP INC 5.3 DUE 05-06-2044 CUSIP: 172967HS3	31,000.000	30,870.73	31,538.82
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	2,740,000.000	2,748,060.00	2,857,861.51
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	700,000.000	700,000.00	731,042.56
CITIGROUP INC 6.125% DUE 08-25-2036 CUSIP: 172967DR9	323,000.000	259,165.98	351,102.58
CITIGROUP INC 6.27% 11-17-2033 SEDOL: BJN59J6	700,000.000	753,221.00	768,961.07
CITIGROUP INC 7.0% 12-31-2049 SEDOL: BPDZKQ2	300,000.000	300,000.00	321,032.35
CITIGROUP INC 7.2% 12-31-2049 SEDOL: BMFLF84	500,000.000	500,000.00	529,381.50
CITIGROUP INC 8.125% DUE 07-15-2039 CUSIP: 172967EW7	279,000.000	406,010.51	370,195.00
CITIZENS FINL GROUP INC 5.967% 07-23-2032 SEDOL: BRT6M34	375,000.000	375,000.00	388,893.99
CITY OF HOPE 5.623% DUE 11-15-2043 CUSIP: 17858PAA9	410,000.000	408,109.62	420,011.90
CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042 CUSIP: 185512AB6	250,000.000	249,965.53	250,101.59
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 CUSIP: 18600TAA0	60,000.000	60,000.00	56,476.54
CMO BANK VAR SER 22-BNK44 CL A5 DUE 10-15-2032 CUSIP: 06540KAJ8	240,000.000	255,656.25	259,805.33
CMO BANK 2019-BNK22 COML MTG PASS THRU CTF CL A-4 2.978% DUE 11-15-2062 REG CUSIP: 06540XBG5	230,000.000	200,863.67	212,482.97
CMO BENCHMARK 2021-B29 MTG TR SR 21-B29 CL A5 2.386% 09-15-2054 CUSIP: 08163JAE4	930,000.000	734,118.75	809,790.90
CMO BENCHMARK 2023-B39 MTG TR SER 23-B39CL A5 5.74004% 07-15-2055 CUSIP: 081925AD1	440,000.000	450,381.25	475,681.67
CMO J P MORGAN CHASE CML MTG SECS TR 2016-N PTHRU CTF CL A 144A 10-06-38 BEO CUSIP: 46646GAA5	1,000,000.000	894,140.63	963,225.90

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United States - USD			
CMO MORGAN STANLEY BAML TRUST SER 2016-C32 CL A3 3.459% DUE 12-15-2049 REG CUSIP: 61691GAR1	388,841.490	368,002.01	380,793.83
CMO PVTPL FANNIE MAE FLTG RT 06-25-2043 CUSIP: 207942AB9	810,000.000	810,000.00	849,289.54
CMO UBS COML MTG TR SER 2017-C7 CL A-3 3.418% DUE 12-15-2050 CUSIP: 90276WAR8	172,002.690	159,962.51	167,172.82
CNA FINL CORP 3.45% DUE 08-15-2027/08-10-2017 REG SEDOL: BF47012	300,000.000	293,298.20	293,509.95
COCA COLA CO 1.0% 03-15-2028 SEDOL: BL576T3	1,840,000.000	1,576,164.80	1,680,133.35
COCA COLA CO 2.5% 03-15-2051 CUSIP: 191216DC1	300,000.000	277,264.84	196,467.40
COCA COLA CO 2.6% DUE 06-01-2050 CUSIP: 191216CX6	30,000.000	30,399.44	20,321.47
COCA COLA CO 5.3% 05-13-2054 CUSIP: 191216DS6	8,360,000.000	8,284,288.80	8,904,583.53
COCA-COLA CO/THE 5.2% 01-14-2055 CUSIP: 191216DZ0	350,000.000	349,695.50	367,218.81
COLUMBIA / HCA 7.5% DUE 11-15-2095 CUSIP: 197677AH0	132,000.000	163,975.00	150,104.53
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 SEDOL: BQ7XJ28	2,942,000.000	2,456,868.72	1,922,755.25
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	1,200,000.000	1,144,116.00	1,002,671.03
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 CUSIP: 20030NCE9	104,000.000	103,971.09	86,862.37
COMCAST CORP NEW 1.95% DUE 01-15-2031 SEDOL: BL6D3L1	320,000.000	303,427.20	277,835.06
COMCAST CORP NEW 2.65% DUE 02-01-2030 CUSIP: 20030NDA6	1,065,000.000	1,023,932.00	985,544.34
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG CUSIP: 20030NDL2	1,140,000.000	1,066,010.70	756,401.18
COMCAST CORP NEW 2.887% 11-01-2051 BEO CUSIP: 20030NDS7	1,624,000.000	1,214,773.11	1,091,276.23
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	4,753,000.000	3,406,938.65	3,014,933.85

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United States - USD			
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	10,000.000	10,180.00	8,179.40
COMCAST CORP NEW 3.3% DUE 02-01-2027 SEDOL: BYZ2HJ6	470,000.000	481,319.00	462,602.29
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	420,000.000	409,379.57	325,011.86
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	2,360,000.000	2,349,583.00	1,785,610.88
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	640,000.000	688,528.00	554,034.89
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	2,361,000.000	2,182,192.83	1,962,612.34
COMCAST CORP NEW 4% DUE 03-01-2048 CUSIP: 20030NCK5	10,000.000	11,307.30	8,379.21
COMCAST CORP 4.8% 05-15-2033 CUSIP: 20030NEE7	700,000.000	705,950.00	713,819.30
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	800,000.000	796,240.00	827,186.14
COMERICA INC 5.982% 01-30-2030 SEDOL: BPG9Q63	260,000.000	260,000.00	268,030.19
COMMONSPIRIT HEALTH 5.548% 12-01-2054 CUSIP: 20268JAT0	140,000.000	138,887.00	145,062.26
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 CUSIP: 20268JAG8	310,000.000	310,000.00	249,381.72
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	200,000.000	200,000.00	170,306.70
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG CUSIP: 202795JM3	100,000.000	99,981.00	84,597.39
COMPASS BK 3.875% DUE 04-10-2025 SEDOL: BWTXKRO	250,000.000	242,526.20	248,689.95
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL: BF2SVM5	800,000.000	822,279.64	803,175.16
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	600,000.000	596,988.00	593,837.48
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	1,500,000.000	1,496,355.00	1,280,529.33

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Corporate Debt Instruments - Other			
United States - USD			
CONOCOPHILLIPS CO FIXED 2.4% DUE 03-07-2025 SEDOL: BPVCFK4	785,000.000	762,800.00	777,267.07
CONOCOPHILLIPS 5.9% DUE 05-15-2038 CUSIP: 20825CAP9	1,040,000.000	1,136,058.00	1,144,970.81
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	2,600,000.000	2,503,506.00	2,289,690.18
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	1,820,000.000	1,976,571.89	1,683,950.52
SENSUS CLOUD 6.5% DUE 10-15-2028 SEDOL: BMYTH38	75,000.000	76,426.87	74,980.63
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 CUSIP: 209111FY4	200,000.000	208,987.00	171,207.56
CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG SEDOL: BMYSSV0	465,000.000	443,255.15	367,316.99
CONSTELLATION BRANDS INC 4.35% 05-09-2027 SEDOL: BMV9MV4	450,000.000	449,739.00	451,231.26
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL: BP9QGH2	900,000.000	866,233.00	952,218.72
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 SEDOL: BRRD709	375,000.000	375,411.00	433,427.84
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	700,000.000	661,920.00	592,189.78
CONSTELLATION 4.65% DUE 11-15-2028 SEDOL: BGHWB63	765,000.000	764,424.50	774,513.33
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL: BGHWB74	1,000,000.000	1,011,788.00	998,370.40
CONSUMERS ENERGY 4.2% DUE 09-01-2052 SEDOL: BNYNTF3	600,000.000	599,574.00	527,910.53
CONTL RES INC 4.9% DUE 06-01-2044 CUSIP: 212015AQ4	130,000.000	147,359.00	111,180.50
COREBRIDGE FINL 6.375% 09-15-2054 SEDOL: BPLQM16	300,000.000	300,000.00	303,087.00
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93	1,630,000.000	1,353,672.60	1,439,767.23
COTERRA ENERGY INC 4.375% 03-15-2029 CUSIP: 127097AK9	160,000.000	151,698.45	157,976.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COTERRA ENERGY INC 5.6% 03-15-2034 SEDOL: BQS7T96	825,000.000	822,690.00	853,574.72
COUSINS PPTYS LP 5.875% 10-01-2034 SEDOL: BTCK914	800,000.000	797,664.00	821,337.23
CP ATLAS BUYER INC 7% DUE 12-01-2028 SEDOL: BMW4C4P0	125,000.000	121,258.99	115,733.21
CROWN CASTLE INTL CORP NEW 2.5% 07-15-2031 SEDOL: BMD7JL5	395,000.000	375,393.40	343,776.59
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	2,800,000.000	2,656,062.00	2,546,583.93
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	570,000.000	593,212.70	547,547.12
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	900,000.000	898,074.00	640,930.64
CSC HLDGS LLC 4.125% DUE 12-01-2030 SEDOL: BM9LYP0	805,000.000	655,422.30	586,648.00
CSMC 2022-RPL4 TR MTG BACKED NT CL A-1 144A 3.90435% 04-25-2062 CUSIP: 12663TAA7	187,775.920	177,994.09	181,326.00
CSX CORP 4.25% DUE 11-01-2066 CUSIP: 126408HG1	3,440,000.000	4,258,306.67	2,911,177.12
CSX CORP 4.5% DUE 08-01-2054 CUSIP: 126408HA4	1,505,000.000	1,497,056.87	1,385,377.56
CVS CAREMARK CORP 5.3 DUE 12-05-2043 CUSIP: 126650CD0	240,000.000	239,534.40	231,262.49
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	500,000.000	511,945.00	509,674.76
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG CUSIP: 126650DK3	850,000.000	959,739.90	728,042.98
CVS HEALTH CORP 4.25% DUE 04-01-2050 CUSIP: 126650DL1	360,000.000	419,628.40	290,574.81
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	4,745,000.000	4,875,804.00	4,476,957.75
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	7,415,000.000	7,388,276.18	6,767,889.76
CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP: 126650CN8	240,000.000	239,550.68	223,606.62

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	1,300,000.000	1,298,128.00	1,282,861.76
DANA INC 5.375% DUE 11-15-2027 SEDOL: BKWF8Q4	50,000.000	43,000.00	49,649.73
DANAHER CORP SR NT 2.8% 12-10-2051 SEDOL: BP83MD2	460,000.000	415,491.75	315,348.78
DANAHER CORP 2.6% DUE 10-01-2050 SEDOL: BLGYGD7	1,060,000.000	768,256.80	703,743.55
DBGS 2021-W52 MTG FLTG RT 6.11928% DUE 10-15-2036 CUSIP: 23308LAA2	1,000,000.000	927,500.00	975,312.50
DC COML MTG TR 6.3143% DUE 09-12-2040 CUSIP: 24023AAA8	230,000.000	229,999.26	241,193.20
DEERE & CO FIXED 3.75% DUE 04-15-2050 CUSIP: 244199BK0	130,000.000	139,184.40	110,730.79
DEFAULTED PVTPL ENTERCOM MEDIA CORP 6.5% 05-01-2027 SEDOL: BK97MV6	100,000.000	98,160.46	2,000.00
DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029 SEDOL: BL59DD2	800,000.000	794,504.00	833,257.48
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SEDOL: BRBW810	460,000.000	429,995.90	337,036.83
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	135,000.000	147,282.64	182,556.80
DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024 SEDOL: BK8VSF5	800,000.000	800,000.00	797,152.56
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	200,000.000	199,250.00	189,049.98
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	828,000.000	957,582.00	851,817.42
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 CUSIP: 25179MAU7	1,790,000.000	1,973,487.59	1,598,057.03
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,720,000.000	1,812,158.10	1,522,721.05
DEVON ENERGY CORP 5.6 DUE 07-15-2041 CUSIP: 25179MAL7	40,000.000	50,152.00	39,208.05
DEVON ENERGY CORP 5.75% 09-15-2054 CUSIP: 25179MBH5	6,000,000.000	5,992,920.00	5,839,738.44

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United States - USD			
DEVON ENERGY CORP 5.85% DUE 12-15-2025 CUSIP: 25179MAV5	360,000.000	373,866.96	363,655.47
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 CUSIP: 23291KAJ4	210,000.000	215,102.40	177,168.47
DH EUROPE FIN II S 2.6% DUE 11-15-2029 SEDOL: BKTXT8T4	340,000.000	334,867.45	316,810.85
DH EUROPE FIN II S 3.4% DUE 11-15-2049 SEDOL: BG0WNG4	645,000.000	612,584.55	503,016.77
DIAMOND SPORTS GROUP, LLC TERM LOAN (FIRST LIEN) SNR SECURED TL 05-25-2026 SEDOL: BMHSFB6	0.000	0.00	0.00
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAAQ2	360,000.000	385,939.00	298,717.07
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO SEDOL: BQ1KVT6	400,000.000	398,856.00	324,257.23
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	770,000.000	774,041.90	775,906.83
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 CUSIP: 25278XBB4	5,245,000.000	5,242,587.30	5,286,656.63
DISCOVER BK NEW 3.45% DUE 07-27-2026 SEDOL: BYM8106	800,000.000	807,978.49	783,153.96
DISH DBS CORP 5.125% DUE 06-01-2029 SEDOL: BMDHSQ3	125,000.000	123,660.71	83,865.83
DISNEY WALT CO NEW 3% DUE 02-13-2026 SEDOL: BD0SY68	125,000.000	120,142.50	123,149.61
DISNEY WALT CO SR NT 5.4% 10-01-2043 CUSIP: 254687ET9	440,000.000	587,798.04	461,727.43
DISNEY WALT CO SR NT 6.4% 12-15-2035 CUSIP: 254687EB8	62,000.000	88,870.18	71,217.42
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	960,000.000	1,451,910.20	1,134,416.17
DISNEY WALT CO 2.2% DUE 01-13-2028 REG SEDOL: BMFKW35	2,400,000.000	2,159,458.00	2,277,999.98
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	2,800,000.000	2,709,700.00	1,906,437.34
DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL: BMDHPZ1	1,200,000.000	1,198,368.00	959,099.08

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Corporate Debt Instruments - Other			
United States - USD			
DOMINION ENERGY INC 2.25% DUE 08-15-2031BEO SEDOL: BPCKMQ2	500,000.000	499,285.00	432,527.31
DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG SEDOL: BM6KKK7	1,040,000.000	969,869.31	985,685.37
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	600,000.000	598,920.00	619,094.00
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL: BNR5LG1	250,000.000	249,380.00	196,903.65
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	250,000.000	249,907.50	184,620.15
DUKE ENERGY CORP NEW 6.1% 09-15-2053 SEDOL: BRDX0K4	900,000.000	899,613.00	985,428.61
DUKE ENERGY CORP 2.65% DUE 09-01-2026 SEDOL: BDGM1J6	550,000.000	546,855.20	534,807.45
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	1,100,000.000	983,158.00	873,891.90
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	4,300,000.000	3,949,622.00	3,491,045.86
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 CUSIP: 26443TAD8	2,015,000.000	2,013,186.50	2,073,619.35
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	300,000.000	306,789.00	317,583.74
EASTERN GAS TRANSMISSION & STORAGE 3.0% SNR NTS 11-15-2029 USD1000 SEDOL: BPDZ5W3	95,000.000	94,528.38	88,873.41
EATON CORP OHIO 4.15 DUE 11-02-2042 REG CUSIP: 278062AE4	620,000.000	595,271.60	567,629.77
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	400,000.000	400,000.00	390,836.12
EDISON INTL 8.125% 06-15-2053 CUSIP: 281020AX5	500,000.000	500,000.00	525,002.86
EFMT 2023-1 6.544% DUE 02-25-2068 CUSIP: 26844QAC1	669,124.600	669,113.16	672,501.81
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO SEDOL: 2836399	1,190,000.000	1,552,193.80	1,389,881.46
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	900,000.000	896,706.00	883,115.30

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United States - USD			
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	1,860,000.000	1,859,367.60	1,919,676.22
ELI LILLY AND COMPANY 5.0% 02-09-2054 CUSIP: 532457CM8	70,000.000	69,601.70	71,166.84
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL: BDDVYR5	640,000.000	579,244.80	586,206.36
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	400,000.000	571,280.00	485,363.73
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	1,600,000.000	1,511,359.11	1,507,692.58
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	2,600,000.000	2,787,312.00	2,713,434.91
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG CUSIP: 29273VAM2	630,000.000	617,400.00	643,560.75
ENERGY TRANSFER L P 6.75% 12-31-2099 USD CUSIP: 29273VAL4	290,000.000	281,125.00	288,478.94
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHNMV8	330,000.000	332,402.00	341,685.96
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	525,000.000	528,727.04	537,311.78
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 CUSIP: 29278NAR4	770,000.000	788,687.80	695,633.75
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	850,000.000	856,761.09	792,097.05
ENERGY TRANSFER 5.8% DUE 06-15-2038 CUSIP: 29278NAD5	630,000.000	643,764.30	655,954.66
ENERGY TRANSFER 6.25% DUE 04-15-2049 CUSIP: 29279FAA7	360,000.000	473,855.15	378,540.31
ENERGY TRANSFER 6.625% DUE 10-15-2036 CUSIP: 29273RAF6	90,000.000	100,883.70	99,859.67
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	1,310,000.000	1,260,045.40	1,341,204.04
ENERGY TRANSFER 7.5% DUE 07-01-2038 CUSIP: 29273RAJ8	20,000.000	22,576.00	23,869.29
ENTEGRIS ESCROW CORP 5.95% 06-15-2030 SEDOL: BMVBD51	150,000.000	144,479.50	152,783.40

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United States - USD			
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	900,000.000	896,904.00	961,338.34
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	1,480,000.000	1,493,263.96	1,160,962.38
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 CUSIP: 29379VBQ5	1,040,000.000	1,088,516.50	898,808.60
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	2,730,000.000	2,819,498.70	2,550,076.12
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 CUSIP: 29379VBR3	70,000.000	64,662.50	66,872.84
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 CUSIP: 29379VCH4	1,570,000.000	1,568,644.00	1,621,827.52
ENTERPRISE PRODS 3.7% DUE 01-31-2051 CUSIP: 29379VBY8	400,000.000	424,733.20	311,276.26
ENTERPRISE PRODS 3.75% DUE 02-15-2025 SEDOL: BRKFLN3	410,000.000	421,062.45	408,230.24
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL: BRHVCC0	515,000.000	540,296.80	490,144.26
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	1,300,000.000	1,395,850.00	1,280,739.68
ENTERPRISE PRODS 6.125% DUE 10-15-2039 CUSIP: 29379VAG8	240,000.000	238,526.40	265,362.17
ENTERPRISE PRODS 7.55% DUE 04-15-2038 CUSIP: 29379VAM5	240,000.000	275,556.00	297,421.42
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 CUSIP: 29379VCB7	780,000.000	769,589.40	557,695.27
EOG RES INC 4.95% DUE 04-15-2050 CUSIP: 26875PAT8	690,000.000	837,789.12	665,360.41
EPR PPTYS 3.75% DUE 08-15-2029 SEDOL: BHQZFR9	500,000.000	495,840.00	467,557.92
EQT CORP 5.75% 02-01-2034 SEDOL: BRBG3M8	300,000.000	299,766.00	308,279.40
EQUIFAX INC 2.6% DUE 12-01-2024 SEDOL: BKPVK96	135,000.000	134,701.65	134,378.32
EQUIFAX INC 3.25% DUE 06-01-2026 SEDOL: BDB2XJ5	850,000.000	852,626.77	832,701.12

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United States - USD			
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	300,000.000	299,694.00	283,169.38
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	300,000.000	240,353.00	204,457.46
EQUITABLE HLDGS INC 5.594% SEDOL: BQ2HTS1 01-11-2023	600,000.000	600,000.00	628,317.65
ERAC USA FIN LLC 4.5% DUE 02-15-2045 SEDOL: BW4QF35	515,000.000	563,691.91	474,660.17
ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034 SEDOL: BRQPL48	300,000.000	298,977.00	298,551.43
ESSENTIAL PPTYS LP GTD SR NT 2.95% 07-15-2031 SEDOL: BL59FR0	800,000.000	798,400.00	696,352.96
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	800,000.000	805,736.00	785,613.23
EXELON CORP 3.4% DUE 04-15-2026 SEDOL: BD073L3	675,000.000	693,147.83	666,723.19
EXELON CORP 4.1% DUE 03-15-2052 SEDOL: BKQN9J4	1,060,000.000	936,808.00	875,310.30
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	385,000.000	397,908.73	342,650.31
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	900,000.000	931,329.00	880,332.50
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	2,280,000.000	2,516,335.94	2,420,375.39
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL: B4LTXL5	500,000.000	516,590.00	527,486.14
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 CUSIP: 30212PBH7	395,000.000	366,602.47	359,401.86
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLT22F1	410,000.000	371,899.30	386,620.87
EXTRA SPACE STORAGE LP 5.4% 02-01-2034 SEDOL: BRBK4L6	600,000.000	598,470.00	619,667.65
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 CUSIP: 30231GBG6	20,000.000	24,280.00	18,114.79
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP: 30231GBM3	710,000.000	759,077.00	550,169.29

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United States - USD			
EXXON MOBIL CORP 4.114% DUE 03-01-2046 CUSIP: 30231GAW2	380,000.000	401,245.93	338,645.26
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	300,000.000	298,818.00	273,713.96
FEDEX CORP FIXED 3.1% DUE 08-05-2029 SEDOL: BK9HN46	100,000.000	99,407.75	95,059.12
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	170,000.000	177,762.30	140,395.82
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	2,100,000.000	2,002,260.00	1,872,746.09
FIFTH THIRD BANCORP 2.375% DUE 01-28-2025 REG SEDOL: BKWBFJ4	245,000.000	249,134.40	243,008.71
FIFTH THIRD BANCORP 5.631% 01-29-2032 SEDOL: BMGBZR2	350,000.000	353,618.99	365,581.39
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031 SEDOL: BMW5Y37	825,000.000	822,164.50	692,773.23
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	500,000.000	499,245.00	366,409.75
FIRSTENERGY CORP 4.85% 07-15-2047 CUSIP: 337932AJ6	440,000.000	440,945.20	403,238.04
FISERV INC 3.5% DUE 07-01-2029 SEDOL: BRXYZ35	700,000.000	698,824.00	676,297.99
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	1,070,000.000	1,065,694.10	785,911.21
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	300,062.64
FLEXTRONICS INTL LTD 4.75% DUE 06-15-2025 CUSIP: 33938EAU1	350,000.000	369,971.35	349,105.69
FLOWERS FOODS INC 3.5% DUE 10-01-2026 SEDOL: BZ1B6Z3	475,000.000	479,182.35	466,723.47
FMR LLC 6.5% DUE 12-14-2040 SEDOL: BG88DR5	350,000.000	475,268.50	404,206.22
FORD FNDTN 2.415% DUE 06-01-2050 SEDOL: BLGTBB5	300,000.000	300,000.00	197,751.45
FORD MOTOR CREDIT CO LLC 3.625% DUE 06-17-2031 BEO CUSIP: 345397B69	210,000.000	210,000.00	186,286.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FORD MOTOR CREDIT CO LLC 4.063% DUE 11-01-2024 SEDOL: BKVF4J0	400,000.000	398,953.78	399,542.07
FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SEDOL: BPBJXV2	700,000.000	699,279.00	708,747.17
FORD MTR CO DEL 3.25% 02-12-2032 CUSIP: 345370DA5	970,000.000	906,740.70	826,076.39
FORD MTR CR CO LLC 5.125% DUE 06-16-2025 SEDOL: BMYNX9	200,000.000	195,750.00	199,924.41
FORTINET INC NT 1% 03-15-2026 SEDOL: BMHLYG3	395,000.000	382,872.25	376,601.59
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	1,500,000.000	1,666,614.61	1,513,286.93
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	100,000.000	98,753.62	98,545.67
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 CUSIP: 35671DBC8	670,000.000	690,737.50	672,877.85
FS KKR CAP CORP SR NT 3.125% 10-12-2028 SEDOL: BLBR846	600,000.000	598,092.00	544,937.19
GAP INC SR NT 144A 3.875% 10-01-2031 SEDOL: BMHLC81	75,000.000	68,717.35	65,561.60
GE CAP FDG LLC 4.55% 05-15-2032 SEDOL: BMXTBC6	376,000.000	376,000.00	376,401.67
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP: 369550BH0	340,000.000	358,905.90	318,191.38
GEN MTRS FINL CO 4% DUE 01-15-2025 SEDOL: BYZ5MV2	250,000.000	250,567.72	249,096.09
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG CUSIP: 369550BJ6	590,000.000	715,361.72	532,931.44
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO CUSIP: 37045VAZ3	100,000.000	96,644.00	103,151.52
GENERAL MOTORS FIN CO 5.65% DUE 01-17-2029 BEO SEDOL: BJ2L597	340,000.000	354,690.40	350,209.74
GENERAL MTRS CO FIXED 4% DUE 04-01-2025 SEDOL: BD5JX25	420,000.000	429,055.49	418,049.87
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL: BV54K36	200,000.000	219,839.33	183,315.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GENERAL MTRS CO 5.95% DUE 04-01-2049 CUSIP: 37045VAT7	400,000.000	472,325.00	396,478.62
GENERAL MTRS CO 6.6% DUE 04-01-2036 CUSIP: 37045VAK6	240,000.000	239,808.00	259,685.09
GENERAL MTRS CO 6.75% DUE 04-01-2046 CUSIP: 37045VAL4	750,000.000	966,239.58	816,298.83
GILEAD SCIENCES 4.5% DUE 02-01-2045 CUSIP: 375558BA0	180,000.000	178,943.40	166,678.27
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	1,120,000.000	1,284,466.75	1,071,857.28
GILEAD SCIENCES 4.8% DUE 04-01-2044 CUSIP: 375558AX1	330,000.000	329,359.80	318,778.48
GILEAD SCIENCES 5.65% DUE 12-01-2041 CUSIP: 375558AS2	90,000.000	106,838.10	96,602.06
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	200,000.000	199,116.00	206,439.51
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	200,000.000	174,670.00	187,373.51
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	400,000.000	399,940.00	406,795.08
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SEDOL: BG08VY6	400,000.000	467,256.00	410,592.00
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL: BR2NVH9	800,000.000	793,464.00	845,370.40
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL: BP0VMS9	300,000.000	294,588.00	330,001.50
GOLDMAN SACHS FIXED 2.615% 04-22-2032 CUSIP: 38141GYB4	2,000,000.000	2,000,000.00	1,767,429.12
GOLDMAN SACHS FIXED 7.5% 12-31-2049 SEDOL: BPK6RS9	500,000.000	500,000.00	537,469.50
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 CUSIP: 38141GZN7	2,400,000.000	2,194,896.00	1,954,380.34
GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028 SEDOL: BMGDC88	300,000.000	299,052.00	295,151.68
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 CUSIP: 38141GYN8	510,000.000	510,000.00	448,070.83

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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			
GOLDMAN SACHS GROUP INC 2.6% DUE 02-07-2030 SEDOL: BKT1TF1	1,550,000.000	1,457,981.50	1,423,077.69
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO CUSIP: 38141GYK4	790,000.000	787,050.60	600,571.60
GOLDMAN SACHS GROUP INC 3.102% DUE 02-24-2033 SEDOL: BN95VC5	970,000.000	882,783.00	872,740.66
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO CUSIP: 38141GYC2	110,000.000	114,867.40	87,714.12
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029 CUSIP: 38141GWV2	3,600,000.000	3,510,753.97	3,529,421.24
GOLDMAN SACHS GROUP INC 4.223% DUE 05-01-2029 CUSIP: 38141GWZ3	840,000.000	874,327.45	835,102.14
GOLDMAN SACHS GROUP INC 4.387% DUE 06-15-2027 SEDOL: BPG6ZR8	1,325,000.000	1,325,456.75	1,327,924.50
GOLDMAN SACHS GROUP INC 5.33% DUE 07-23-2035 CUSIP: 38141GB37	5,640,000.000	5,640,000.00	5,842,380.85
GOLDMAN SACHS GROUP INC 6.125% DUE 12-31-2049 SEDOL: BP092R2	800,000.000	800,000.00	803,468.00
GOLDMAN SACHS GROUP INC 6.561% DUE 10-24-2034 SEDOL: BMX7GN6	465,000.000	503,111.40	524,978.25
GOLDMAN SACHS 3.75% DUE 02-25-2026 SEDOL: BYYLHX8	250,000.000	261,480.68	248,389.26
GOLDMAN SACHS 4.25% DUE 10-21-2025 SEDOL: BYNMJP8	475,000.000	504,493.44	473,232.35
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	865,000.000	953,357.32	840,633.25
GOLDMAN SACHS 5.15% DUE 05-22-2045 CUSIP: 38148LAF3	1,100,000.000	1,347,301.50	1,099,636.11
GOLDMAN SACHS 5.851% DUE 04-25-2035 CUSIP: 38141GA95	2,630,000.000	2,630,000.00	2,825,926.74
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	1,330,000.000	1,530,115.07	1,511,840.94
GS MTG SECS TR 2.9106% DUE 02-13-2053 CUSIP: 36258YBG2	940,000.000	810,566.41	863,048.69
GUARDIAN LIFE INS 4.85% DUE 01-24-2077 CUSIP: 401378AC8	490,000.000	483,854.10	451,231.93

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GXO LOGISTICS INC FIXED 1.65% DUE 07-15-2026 SEDOL: BQKNM60	520,000.000	497,934.50	494,395.39
GXO LOGISTICS INC NT 2.65% 07-15-2031 SEDOL: BQB9BL5	260,000.000	259,528.75	221,763.87
H & E EQUIP SVCS INC 3.875% 12-15-2028 SEDOL: BLSN159	75,000.000	59,647.50	70,413.26
H B FULLER CO 4.25% DUE 10-15-2028 SEDOL: BKSBBH03	100,000.000	93,622.00	95,896.88
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 CUSIP: 404530AD9	250,000.000	250,000.00	174,499.47
HACKENSACK 4.5% DUE 07-01-2057 CUSIP: 404530AA5	170,000.000	168,476.80	156,992.25
HALEON US CAPITAL LLC 3.375% 03-24-2027 SEDOL: BP0SW46	850,000.000	841,131.50	834,952.35
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6	250,000.000	245,410.00	212,762.25
HALLIBURTON CO 4.75% DUE 08-01-2043 CUSIP: 406216BE0	390,000.000	404,364.60	363,720.94
HALLIBURTON CO 4.85% DUE 11-15-2035 CUSIP: 406216BJ9	200,000.000	200,358.34	199,702.85
HALLIBURTON CO 5% DUE 11-15-2045 CUSIP: 406216BK6	340,000.000	354,879.79	325,701.00
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	1,580,000.000	1,631,268.00	1,583,148.88
HARRIS CORP DEL 5.054% DUE 04-27-2045 CUSIP: 413875AT2	150,000.000	164,495.76	147,347.53
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 SEDOL: B7N8YL8	100,000.000	126,440.19	113,102.84
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	600,000.000	599,412.00	520,753.55
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	400,000.000	398,004.00	288,220.51
HCA INC 4.125% 06-15-2029 SEDOL: BKKDGV1	800,000.000	775,964.10	787,462.18
HCA INC 5.125% 06-15-2039 CUSIP: 404119BY4	130,000.000	128,811.80	128,237.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,000,000.000	1,056,864.00	949,505.70
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5	1,190,000.000	1,204,004.60	1,224,437.68
HCA INC 5.875% DUE 02-01-2029 SEDOL: BFMY0T3	400,000.000	400,000.00	419,213.62
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	200,000.000	193,436.00	208,631.95
HCA INC 6.0% 04-01-2054 CUSIP: 404119CV9	520,000.000	516,999.60	549,431.34
HEALTHCARE RLTY 2% DUE 03-15-2031 SEDOL: BL6HXQ8	515,000.000	464,716.15	431,147.99
HEALTHCARE RLTY 3.5% DUE 08-01-2026 SEDOL: BD1DQP5	200,000.000	204,198.00	196,574.69
HEICO CORP NEW 5.35% 08-01-2033 SEDOL: BNXJG40	300,000.000	298,896.00	311,837.30
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	640,000.000	763,525.10	665,893.69
HESS MIDSTREAM OPERATIONS LP SR NT 144A 4.25% 02-15-2030 SEDOL: BM9STG7	75,000.000	75,000.00	71,613.65
HF SINCLAIR CORP SR NT 5% 02-01-2028 SEDOL: BRBWB66	75,000.000	74,670.26	74,636.81
HF SINCLAIR CORP SR NT 6.375% 04-15-2027 SEDOL: BQB7ZG2	25,000.000	25,214.25	25,344.71
HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034 SEDOL: BR05230	300,000.000	296,016.00	344,898.57
HILLENBRAND INC 6.25% 02-15-2029 SEDOL: BSF1VX3	100,000.000	100,000.00	101,761.50
HILTON DOMESTIC 5.375% DUE 05-01-2025 SEDOL: BMG2X71	25,000.000	25,000.00	24,922.85
HOME DEPOT CANADA INC 3.25% 04-15-2032 SEDOL: BLFG805	510,000.000	485,383.80	477,239.26
HOME DEPOT INC 2.875% 04-15-2027 SEDOL: BLFG7Z3	710,000.000	698,126.20	693,290.03
HOME DEPOT INC 3.3% DUE 04-15-2040 REG CUSIP: 437076CC4	380,000.000	396,422.60	317,590.26

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HOME DEPOT INC 3.35% DUE 04-15-2050 REG CUSIP: 437076CD2	640,000.000	688,782.40	491,919.62
HOME DEPOT INC 3.5% DUE 09-15-2056 CUSIP: 437076BP6	450,000.000	441,436.50	346,214.58
HOME DEPOT INC 3.9% DUE 06-15-2047 CUSIP: 437076BS0	20,000.000	21,889.00	17,081.98
HOME DEPOT INC 3% DUE 04-01-2026 SEDOL: BYNN304	510,000.000	506,309.40	502,848.88
HOME DEPOT INC 4.5% DUE 12-06-2048 CUSIP: 437076BX9	100,000.000	98,302.00	93,519.50
HOME DEPOT INC 4.875 DUE 02-15-2044 CUSIP: 437076BD3	300,000.000	295,518.00	298,326.52
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 CUSIP: 438516CT1	2,945,000.000	2,938,373.75	3,071,529.75
HONEYWELL INTL INC 1.1% DUE 03-01-2027 BEO SEDOL: BM9STJ0	1,840,000.000	1,627,925.60	1,723,489.19
HOST HOTELS & RESORTS L P 4.0% 06-15-2025 SEDOL: BXC5W18	270,000.000	280,462.18	268,137.29
HP ENTERPRISE CO 5.0% 10-15-2034 SEDOL: BS6QL48	1,225,000.000	1,213,705.50	1,212,776.18
HUB INTL LTD 7.25% DUE 06-15-2030 SEDOL: BQKRVC1	175,000.000	179,159.50	182,329.06
HUBBELL INC 2.3% DUE 03-15-2031 SEDOL: BNT2M45	390,000.000	371,941.70	342,403.50
HUMANA INC 3.125% 08-15-2029 SEDOL: BK59KS9	400,000.000	399,592.00	377,447.70
HUMANA INC 4.8% DUE 03-15-2047 CUSIP: 444859BG6	230,000.000	235,485.06	207,511.60
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	400,000.000	394,712.07	394,894.29
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	210,000.000	218,011.50	222,935.78
HUMANA INC 8.15% DUE 06-15-2038 CUSIP: 444859AZ5	270,000.000	274,727.62	335,301.43
HUNTINGTON INGALLS INDS INC 3.483% DUE 12-01-2027 BEO SEDOL: BGJWTK1	425,000.000	418,850.75	413,687.13

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Corporate Debt Instruments - Other			
United States - USD			
HUNTINGTON NATL BK MD 4.552% DUE 05-17-2028 BEO SEDOL: BM9F2J2	365,000.000	365,000.00	365,273.15
HYATT HOTELS CORP STEP CPN 5.75% DUE 04-23-2030 SEDOL: BMYMKY9	700,000.000	828,877.00	732,662.11
HYATT HOTELS CORP 4.375% 09-15-2028 SEDOL: BYVN652	400,000.000	434,196.00	398,304.15
ILPT COML MTG TR FLTG RT 6.85429% DUE 10-15-2039 CUSIP: 449652AA4	1,400,000.000	1,393,000.00	1,398,687.50
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL: BKPC2F9	1,600,000.000	1,587,552.00	1,145,502.32
INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048 CUSIP: 455170AA8	270,000.000	270,000.00	233,467.22
INDPLS PWR & LT CO 4.05% DUE 05-01-2046 CUSIP: 455434BT6	5,555,000.000	4,383,117.20	4,658,231.57
INTEGRIS BAPTIST 3.875% DUE 08-15-2050 SEDOL: BMXWF23	200,000.000	200,000.00	157,682.10
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	2,760,000.000	1,888,563.20	1,691,016.73
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO CUSIP: 458140BV1	140,000.000	139,872.60	97,390.15
INTEL CORP 3.734% 12-08-2047 BEO CUSIP: 458140BG4	396,000.000	403,351.15	291,536.30
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	420,000.000	531,067.41	363,962.61
INTEL CORP 4.9% 08-05-2052 CUSIP: 458140CB4	260,000.000	259,472.20	228,086.11
INTEL CORP 5.15% 02-21-2034 SEDOL: BSNWPL4	380,000.000	378,882.80	383,938.06
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	500,000.000	509,688.00	501,886.90
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 CUSIP: 45866FAX2	470,000.000	463,841.60	468,821.38
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 CUSIP: 45866FAY0	550,000.000	546,525.50	562,621.40
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL: BF037N5	532,000.000	477,847.72	463,885.47

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United States - USD			
INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO SEDOL: BMFBP73	480,000.000	435,526.50	373,374.52
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SEDOL: BQPGF43	100,000.000	98,855.00	98,715.10
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	500,000.000	493,210.00	514,780.22
J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 5.20579 04-15-2037 CUSIP: 466317AA2	488,139.790	449,393.69	474,715.95
J P MORGAN CHASE 7.23547% DUE 10-05-2040 CUSIP: 465981AA6	1,400,000.000	1,372,000.00	1,501,667.16
J P MORGAN MTG TR 2021-10 2.5% 12-25-2051 CUSIP: 46654AAJ8	3,965,000.000	2,566,639.66	2,741,887.90
J P MORGAN MTG TR 2021-13 MTG PASS THRU CTF CL A-5 2.5% 04-25-2052 CUSIP: 46592XAJ3	3,965,000.000	2,571,655.39	2,750,396.79
JEFFERIES FINANCIAL GROUP INC 4.85% 01-15-2027 SEDOL: BYQ8H04	310,000.000	327,097.95	313,817.20
JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031 SEDOL: BMTVQ54	595,000.000	548,803.50	516,095.82
JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL: B9CT5D5	145,000.000	149,597.31	159,322.97
JETBLUE AIRWAYS/LOYALTY 9.875% 09-20-2031 SEDOL: BRXCZB7	300,000.000	298,089.00	316,003.50
JETBLUE AWYS CORP TERM LOAN 08-13-2029 CUSIP: LX2413362	1,000,000.000	980,000.00	977,810.00
JOHN DEERE CAPITAL CORP 3.9% 06-07-2032 SEDOL: BMG3BT2	780,000.000	770,848.80	761,563.34
JOHNS HOPKINS UNIV 4.083% DUE 07-01-2053 CUSIP: 478115AB4	70,000.000	70,000.00	63,092.26
JOHNSON & JOHNSON 1.3% DUE 09-01-2030 REG SEDOL: BMGYMN6	1,960,000.000	1,630,970.50	1,703,902.09
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG CUSIP: 478160CR3	410,000.000	413,413.50	298,076.12
JOHNSON & JOHNSON 2.25% 09-01-2050 CUSIP: 478160CS1	620,000.000	556,918.60	401,143.46
JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG CUSIP: 478160CT9	330,000.000	326,584.50	206,873.59

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United States - USD			
JOHNSON & JOHNSON 3.4% 01-15-2038 CUSIP: 478160CL6	370,000.000	368,901.10	332,136.11
JOHNSON & JOHNSON 3.5% 01-15-2048 CUSIP: 478160CM4	390,000.000	388,529.70	324,744.74
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 CUSIP: 478160BV5	270,000.000	268,207.20	235,595.63
JP MORGAN MORTGAGE TRUST 2.5% 02-25-2052 CUSIP: 46592WAR7	3,965,000.000	2,740,223.40	2,959,461.73
JPMORGAN CHASE & CO 2.947% 02-24-2028 SEDOL: BPP37S5	945,000.000	930,468.00	916,520.02
JPMORGAN CHASE & CO 2.963% 01-25-2033 SEDOL: BLGSH92	650,000.000	650,000.00	584,937.72
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 CUSIP: 46647PBN5	1,060,000.000	1,083,529.80	783,178.46
JPMORGAN CHASE & CO 3.157% 04-22-2042 CUSIP: 46647PCD6	370,000.000	370,000.00	296,819.09
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	860,000.000	871,938.36	662,982.44
JPMORGAN CHASE & CO 3.702% 05-06-2030 CUSIP: 46647PBD7	1,110,000.000	1,128,192.30	1,079,615.11
JPMORGAN CHASE & CO 3.897% 01-23-2049 CUSIP: 46647PAN6	390,000.000	430,960.00	333,248.06
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	120,000.000	116,695.20	103,635.79
JPMORGAN CHASE & CO 4.005% 04-23-2029 CUSIP: 46647PAR7	1,200,000.000	1,200,000.00	1,187,196.86
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0	800,000.000	852,353.96	805,569.46
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	20,000.000	20,000.00	18,136.15
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL: BMGDC11	750,000.000	750,000.00	751,497.45
JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9	680,000.000	680,000.00	686,124.35
JPMORGAN CHASE & CO 4.6% DUE 12-31-2049 SEDOL: BJVB6H3	1,500,000.000	1,373,826.56	1,486,988.18

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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>			
United States - USD			
JPMORGAN CHASE & CO 5.012% 01-23-2030 SEDOL: BQWR420	1,580,000.000	1,582,808.80	1,620,453.18
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 CUSIP: 48126BAA1	280,000.000	327,568.88	297,386.04
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG CUSIP: 46625HJM3	480,000.000	542,221.10	521,773.22
JPMORGAN CHASE & CO 6.875% 12-31-2049 SEDOL: BPBMPJ3	1,000,000.000	1,000,000.00	1,072,291.00
JPMORGAN CHASE & CO. 2.956% 05-13-2031 CUSIP: 46647PBP0	560,000.000	565,394.00	515,059.31
JPMORGAN CHASE & CO. 4.203% 07-23-2029 SEDOL: BLPNK55	3,700,000.000	3,798,532.00	3,686,233.19
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	2,150,000.000	2,167,836.00	2,247,285.84
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	1,490,000.000	1,511,496.00	1,559,158.80
JPMORGAN CHASE & 4.95% DUE 06-01-2045 CUSIP: 46625HLL2	450,000.000	527,458.02	449,383.38
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG CUSIP: 48305QAG8	240,000.000	240,000.00	172,095.39
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 CUSIP: 48305QAE3	160,000.000	160,239.72	121,819.00
KENVUE INC 5.05% 03-22-2053 CUSIP: 49177JAP7	400,000.000	352,707.70	410,993.30
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	780,000.000	740,427.87	800,648.58
KEYSIGHT TECHNOLOGIES INC 3.0% DUE 10-30-2029 REG SEDOL: BKLFFL9	505,000.000	489,160.30	471,519.06
KEYSIGHT 4.55% DUE 10-30-2024 SEDOL: BYSXJ89	290,000.000	298,625.94	289,026.16
KILROY REALTY LP 2.65% DUE 11-15-2033 SEDOL: BMGCCF2	200,000.000	199,914.00	156,689.99
KILROY REALTY LP 3.05% DUE 02-15-2030 SEDOL: BKLM5M2	600,000.000	557,358.00	536,333.10
KIMBERLY-CLARK 3.9% DUE 05-04-2047 CUSIP: 494368BW2	140,000.000	138,994.80	119,596.63

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KIMCO RLTY OP LLC 4.85% 03-01-2035 SEDOL: BS6RS84	400,000.000	399,260.00	397,235.49
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	150,000.000	149,616.00	108,510.25
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	700,000.000	775,285.00	646,915.54
KINDER MORGAN INC 5.2% 06-01-2033 SEDOL: BPRB4Q4	1,400,000.000	1,371,249.00	1,417,233.02
KINDER MORGAN INC 5.2% 03-01-2048 CUSIP: 49456BAQ4	170,000.000	198,580.40	158,789.46
KINDER MORGAN INC 5.3% DUE 12-01-2034 CUSIP: 49456BAG6	30,000.000	36,293.40	30,466.71
KINDER MORGAN INC 5.55% DUE 06-01-2045 CUSIP: 49456BAH4	40,000.000	50,913.54	39,524.82
KINDER MORGAN INC 7.8% DUE 08-01-2031 CUSIP: 28368EAD8	30,000.000	42,512.10	34,913.66
KINDER MORGAN 5.625% DUE 09-01-2041 CUSIP: 494550BK1	630,000.000	705,914.40	626,363.99
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	1,800,000.000	2,043,954.00	1,952,756.32
KLA CORP 4.65% 07-15-2032 SEDOL: BQ5J5W0	1,625,000.000	1,632,487.85	1,663,038.59
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	110,000.000	115,429.46	107,408.55
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	990,000.000	982,264.32	876,190.03
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	260,000.000	273,775.00	256,697.28
KROGER CO 5.358% 09-15-2034 SEDOL: BQXJV91	555,000.000	553,595.85	559,627.92
KROGER CO 5.5% 09-15-2054 CUSIP: 501044DW8	220,000.000	219,093.60	221,408.94
KROGER CO 5.65% 09-15-2064 CUSIP: 501044DX6	330,000.000	328,531.50	331,748.42
LABORATORY CORP AMER HLDGS 4.8% 10-01-2034 SEDOL: BMZLFM8	300,000.000	299,265.00	296,509.53

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LAM RESH CORP FIXED 4% 03-15-2029 REG CUSIP: 512807AU2	490,000.000	481,740.75	489,598.99
LAM RESH CORP 3.75% DUE 03-15-2026 SEDOL: BJ7MB64	270,000.000	266,120.10	268,482.49
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL: BQ1JDK8	2,000,000.000	1,998,117.00	2,094,255.58
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	400,000.000	399,500.00	393,037.92
LAZARD GROUP LLC 6.0% 03-15-2031 SEDOL: BP9QDN7	200,000.000	199,920.00	210,899.38
LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD SEDOL: BLB2PL7	1,010,000.000	927,367.80	877,439.15
LEIDOS INC 3.625% 05-15-2025 SEDOL: BLD3GV5	135,000.000	134,516.70	133,834.79
LENNOX INTL INC 1.7% DUE 08-01-2027 SEDOL: BMXXZ37	1,155,000.000	1,129,442.55	1,078,663.08
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	250,000.000	226,055.55	195,586.36
LILLY ELI & CO 5.05% 08-14-2054 CUSIP: 532457CS5	400,000.000	398,040.00	409,864.87
LILLY ELI & CO 5.1% 02-09-2064 CUSIP: 532457CN6	570,000.000	569,254.20	582,310.04
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1	1,800,000.000	1,787,616.00	1,586,599.06
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 CUSIP: 539830BT5	670,000.000	665,409.10	591,740.56
LOCKHEED MARTIN CORP 4.09% 09-15-2052 CUSIP: 539830BN8	426,000.000	423,948.38	372,062.60
LOCKHEED MARTIN CORP 5.2% 02-15-2064 CUSIP: 539830CE7	40,000.000	41,090.60	41,402.85
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 CUSIP: 539830BQ1	680,000.000	658,387.70	472,257.83
LOCKHEED MARTIN 3.55% DUE 01-15-2026 SEDOL: BDCRZH1	1,090,000.000	1,091,166.60	1,082,414.90
LOCKHEED MARTIN 4.5% DUE 05-15-2036 CUSIP: 539830BK4	20,000.000	19,624.80	19,975.38

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LOWES COS INC 3% DUE 10-15-2050 CUSIP: 548661DZ7	930,000.000	916,868.40	632,208.14
L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034 CUSIP: 502431AU3	3,545,000.000	3,516,710.90	3,687,938.58
L3HARRIS TECHNOLOGIES INC 5.5% DUE 08-15-2054 CUSIP: 502431AV1	2,625,000.000	2,589,588.75	2,736,889.97
L3HARRIS TECHNOLOGIES INC 5.6% DUE 07-31-2053 CUSIP: 502431AR0	100,000.000	99,683.00	105,277.45
M D C HLDGS INC 6% DUE 01-15-2043 CUSIP: 552676AQ1	180,000.000	195,349.99	191,601.75
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL: BMCHVG5	300,000.000	300,000.00	260,003.55
MA INST TECH 5.6% DUE 07-01-2111 CUSIP: 575718AA9	560,000.000	771,621.34	629,856.27
MADISON IAQ LLC 5.875% DUE 06-30-2029 SEDOL: BM9PWX6	200,000.000	196,886.16	194,712.58
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	219,000.000	245,436.20	186,967.43
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	180,000.000	230,758.10	196,021.58
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	800,000.000	798,440.00	720,153.86
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	300,000.000	306,186.00	274,592.30
MARVELL TECHNOLOGY INC 2.95% DUE 04-15-2031 SEDOL: BMW4QC7	2,900,000.000	2,896,139.00	2,619,249.03
MASTERCARD INC 2.95% DUE 03-15-2051 CUSIP: 57636QAT1	820,000.000	820,229.80	583,784.69
MASTERCARD INC 3.85% DUE 03-26-2050 REG CUSIP: 57636QAQ7	550,000.000	635,889.40	465,132.11
MATCH GROUP INC 5% DUE 12-15-2027 SEDOL: BDSHS54	50,000.000	47,924.00	49,424.45
MAYO CLINIC 4% DUE 11-15-2047 CUSIP: 578454AC4	50,000.000	50,000.00	43,964.74
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 CUSIP: 58013MFH2	380,000.000	378,179.80	345,638.60

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	2,420,000.000	2,508,964.20	2,208,013.89
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 CUSIP: 58013MFK5	170,000.000	184,683.90	133,927.86
MCDONALDS CORP 4.2% 04-01-2050 CUSIP: 58013MFR0	450,000.000	541,069.60	389,057.73
MCDONALDS CORP 4.875% DUE 12-09-2045 CUSIP: 58013MFA7	170,000.000	170,000.00	165,110.03
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 CUSIP: 58933YBB0	370,000.000	347,246.50	237,725.27
MERCK & CO INC NEW 2.35% DUE 06-24-2040 CUSIP: 58933YBA2	210,000.000	207,910.50	153,955.05
MERCK & CO INC 2.75% DUE 12-10-2051 BEO CUSIP: 58933YBF1	330,000.000	331,087.70	223,109.68
MERCK & CO INC/BRISTOL-MYERS SQUIBB EX 1.7% DUE 06-10-2027 SEDOL: BMG4XH7	1,205,000.000	1,108,673.75	1,141,823.27
META PLATFORMS INC 5.4% 08-15-2054 CUSIP: 30303M8V7	490,000.000	489,392.40	513,350.65
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	1,730,000.000	1,722,700.51	1,847,760.69
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	1,300,000.000	1,296,126.00	1,424,959.65
METLIFE INC 5.0% 07-15-2052 CUSIP: 59156RCC0	220,000.000	219,623.80	217,761.28
METLIFE INC 6.4% 12-15-2066 CUSIP: 59156RAP3	680,000.000	661,009.61	720,986.32
MGM RESORTS INTL 6.5% 04-15-2032 SEDOL: BLB06X0	600,000.000	599,437.50	611,421.00
MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029 CUSIP: 595017BE3	285,000.000	284,495.55	292,677.36
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	425,000.000	424,974.50	427,101.91
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	460,000.000	438,832.00	401,852.12
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	1,000,000.000	1,000,000.00	775,647.62

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MICRON TECHNOLOGY INC 5.327% 02-06-2029 SEDOL: BJH5486	200,000.000	200,000.00	206,655.73
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL: BM9GFY1	4,378,000.000	3,262,419.71	2,883,680.73
MICROSOFT CORP 4.5% 06-15-2047 SEDOL: BS4BYQ8	1,500,000.000	1,402,621.92	1,479,491.69
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	200,000.000	137,378.00	146,462.47
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4	400,000.000	366,624.00	321,542.44
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	3,257,000.000	3,429,247.40	2,878,055.67
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 CUSIP: 595620AZ8	3,090,000.000	3,076,898.40	3,193,850.42
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	400,000.000	412,908.00	445,483.61
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP: 59562VAM9	737,000.000	790,044.94	814,063.94
MIDAS OPCO HLDGS 5.625% DUE 08-15-2029 SEDOL: BMY8TS4	200,000.000	193,775.16	193,363.70
MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050 CUSIP: 597861AA1	150,000.000	150,000.00	112,848.13
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 SEDOL: BJ5F6K4	300,000.000	299,559.00	298,197.03
MILLENNIUM ESCR 6.625% DUE 08-01-2026 SEDOL: BNZKRP9	50,000.000	50,608.75	31,441.16
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 CUSIP: 609207AW5	200,000.000	186,298.00	130,100.67
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	300,000.000	294,984.00	286,595.05
MOODYS CORP 3.75% 02-25-2052 SEDOL: BNQSGJ9	300,000.000	294,846.00	241,065.47
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	430,000.000	444,841.61	346,700.01
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	600,000.000	600,000.00	502,049.14

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United States - USD			
MORGAN STANLEY 2.511% 10-20-2032 CUSIP: 61747YEH4	430,000.000	430,000.00	375,345.62
MORGAN STANLEY 2.699% DUE 01-22-2031 SEDOL: BH3T5Q3	1,915,000.000	1,942,108.95	1,753,932.07
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	650,000.000	629,239.50	580,610.40
MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3	1,000,000.000	1,002,088.50	983,530.71
MORGAN STANLEY 3.875% DUE 01-27-2026 SEDOL: BDCRXV1	125,000.000	128,034.75	124,447.70
MORGAN STANLEY 3.95% DUE 04-23-2027 SEDOL: BWXTWR8	535,000.000	561,204.19	529,675.02
MORGAN STANLEY 4.21% 04-20-2028 CUSIP: 61747YER2	750,000.000	748,411.60	748,475.60
MORGAN STANLEY 4.431% 01-23-2030 CUSIP: 6174468G7	375,000.000	426,191.25	375,819.97
MORGAN STANLEY 5.173% 01-16-2030 SEDOL: BQWR3R8	800,000.000	807,424.00	824,678.34
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	800,000.000	800,000.00	830,738.26
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	1,475,000.000	1,496,063.25	1,542,247.09
MORGAN STANLEY 5.656% 04-18-2030 SEDOL: BLDCKK9	220,000.000	220,000.00	231,421.40
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	6,800,000.000	6,800,981.00	7,304,193.27
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YFY7	1,600,000.000	1,600,000.00	1,779,256.08
MORGAN STANLEY 6.375% DUE 07-24-2042 CUSIP: 617482V92	20,000.000	23,588.10	23,622.98
MORGAN STANLEY 7.25% DUE 04-01-2032 CUSIP: 617446HD4	140,000.000	161,409.01	166,288.19
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	1,200,000.000	1,085,070.00	1,055,966.02
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	820,000.000	886,578.66	777,402.18

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MPLX LP FIXED 5.2% 12-01-2047 SEDOL: BMYNVR2	320,000.000	318,817.11	300,030.39
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	940,000.000	961,607.70	868,890.31
MPLX LP 4% 03-15-2028 SEDOL: BYZGJW5	235,000.000	236,643.35	231,762.63
MPLX LP 5.5% DUE 02-15-2049 SEDOL: BF5M0J4	300,000.000	284,922.00	292,093.55
MTN COML MTG TR FLTG RT 6.0069% DUE 03-15-2039 CUSIP: 62475WAA3	820,000.000	816,540.63	814,362.50
NABORS INDS INC NEW SR PRIORITY GTD NT 144A 7.375% 05-15-2027 SEDOL: BLGTT88	25,000.000	24,851.75	25,055.70
NABORS INDS INC NEW 9.125% 01-31-2030 SEDOL: BP39BV6	25,000.000	25,000.00	25,782.45
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	500,000.000	497,155.00	543,909.36
NATIONAL FL GAS CO 2.95% DUE 03-01-2031 SEDOL: BM8MRT9	990,000.000	868,622.10	873,821.16
NATIONAL FUEL GAS CO 5.5% DUE 01-15-2026/06-03-2020 REG SEDOL: BMGY850	175,000.000	174,156.50	176,579.00
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	300,000.000	298,524.00	239,448.71
NATL RURAL UTILS 3.4% DUE 02-07-2028 CUSIP: 637432NP6	1,330,000.000	1,264,869.60	1,300,847.49
NAVIENT CORP 5.5% 03-15-2029 SEDOL: BL0P562	50,000.000	50,011.03	48,503.53
NAVIENT CORP 6.75% 06-15-2026 CUSIP: 63938CAJ7	75,000.000	75,468.50	76,664.48
NCL CORP LTD SR NT 144A 7.75% 02-15-2029 CUSIP: 62886HBG5	25,000.000	23,750.00	26,790.08
NCL CORP LTD 5.875% DUE 03-15-2026 SEDOL: BMB5SR0	75,000.000	72,456.00	75,004.62
NCR ATLEOS ESCR 9.5% DUE 04-01-2029 SEDOL: BRCDH3	50,000.000	50,847.83	55,043.45
NELNET STUDENT LN TR 2021-A 4.93% 04-20-2062 CUSIP: 64035DAG1	420,000.000	370,174.22	367,080.46

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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			
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL: BG0QJT1	1,250,000.000	1,262,707.00	1,091,595.19
NETFLIX INC FIXED 4.875% DUE 04-15-2028 CUSIP: 64110LAS5	455,000.000	491,109.10	466,175.84
NEW RESDNTL MTG LN 6.864% DUE 10-25-2063 CUSIP: 64831HAM5	1,331,451.720	1,331,433.32	1,355,236.11
NEWFOLD DIG HLDGS 11.75% DUE 10-15-2028 SEDOL: BRBR227	300,000.000	300,000.00	295,286.87
NEWMARK GROUP INC SR NT 7.5% 01-12-2029 SEDOL: BRCBD77	700,000.000	700,000.00	756,181.59
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL: BSNR2S5	1,500,000.000	1,530,484.02	1,595,225.54
NEXTERA ENERGY CAP 3.55% DUE 05-01-2027 SEDOL: BZ3FXP2	1,355,000.000	1,353,558.20	1,336,347.88
NEXTERA ENERGY CAP 4.625% DUE 07-15-2027 SEDOL: BQ2J6R5	545,000.000	545,352.85	553,160.67
NIKE INC FIXED 3.25% DUE 03-27-2040 CUSIP: 654106AL7	90,000.000	89,436.60	75,478.50
NIKE INC 3.375% DUE 03-27-2050 CUSIP: 654106AM5	270,000.000	285,759.05	212,927.64
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	275,000.000	288,305.80	241,350.71
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	900,000.000	997,407.00	894,890.03
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 CUSIP: 655844CP1	2,068,000.000	2,046,133.56	1,877,356.95
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 CUSIP: 655844CS5	3,795,000.000	3,772,837.20	3,898,960.99
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 CUSIP: 655844CH9	1,651,000.000	1,728,804.22	1,143,866.80
NORFOLK SOUTHN CORP 3.7% 03-15-2053 CUSIP: 655844CN6	2,535,000.000	2,520,094.20	1,991,485.78
NORFOLK SOUTHN CORP 5.95% 03-15-2064 CUSIP: 655844CU0	2,770,000.000	2,762,271.70	3,067,295.49
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDLCQ5	1,100,000.000	1,058,838.00	918,006.90

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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			
NORFOLK SOUTHN 5.1% DUE 08-01-2118 CUSIP: 655844CB2	1,280,000.000	1,213,312.00	1,190,747.81
NORTHERN NAT GAS CO DEL SR BD 144A 3.4% 10-16-2051 SEDOL: BMCRW39	3,320,000.000	3,290,651.20	2,366,104.04
NORTHERN STATES POWER CO WISCONSIN 5.65%06-15-2054 SEDOL: BNSLY14	400,000.000	398,536.00	433,436.07
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 CUSIP: 665772CU1	3,000,000.000	2,988,870.00	2,186,517.24
NORTHN STS PWR CO 2.9% DUE 03-01-2050 CUSIP: 665772CR8	3,805,000.000	3,524,188.75	2,660,767.63
NORTHN STS PWR CO 4.2% 09-01-2048 CUSIP: 665789BA0	1,305,000.000	1,631,145.60	1,099,629.23
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 CUSIP: 666807BU5	500,000.000	707,300.40	510,777.47
NORTHROP GRUMMAN FIXED 7.75% DUE 02-15-2031 CUSIP: 666807CE0	200,000.000	289,536.79	234,451.21
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,460,000.000	1,613,884.20	1,256,084.78
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP: 666807BH4	120,000.000	138,314.40	115,543.43
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	400,000.000	400,000.00	318,784.45
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SEDOL: BF52DS4	2,425,000.000	2,251,216.00	2,090,719.28
NRG ENERGY INC 5.75% 01-15-2028 SEDOL: BF5J772	50,000.000	54,625.00	50,372.00
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	140,000.000	155,267.82	115,202.75
NVR INC 3% DUE 05-15-2030 SEDOL: BKY6KF8	700,000.000	758,464.00	648,344.52
OBX 2021-J2 TR FLTGT RT 2.5% DUE 07-25-2051 CUSIP: 670861AG8	3,965,000.000	2,565,795.12	2,757,248.71
OBX 2021-J3 TR FLTGT RT 2.5% DUE 10-25-2051 CUSIP: 67448XAG1	3,965,000.000	2,563,305.10	2,760,104.70
OBX 2023-NQM7 TR MTG BKD NTS CL A-1 144A6.84399986267% 04-25-2063 CUSIP: 67117XAA4	190,159.460	190,156.53	194,098.21

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	700,000.000	743,869.00	755,972.00
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	200,000.000	205,748.00	215,197.60
OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP: 674599EM3	420,000.000	427,328.40	426,405.42
OCCIDENTAL PETE FIXED 5.875% DUE 09-01-2025 SEDOL: BN15X83	25,000.000	25,000.00	25,110.58
OCCIDENTAL PETE FIXED 7.125% DUE 10-15-2027 CUSIP: 674599DQ5	330,000.000	393,382.88	351,169.17
OCCIDENTAL PETE 4.625% DUE 06-15-2045 CUSIP: 674599CF0	50,000.000	53,672.30	41,493.78
OCCIDENTAL PETE 7.95% DUE 06-15-2039 CUSIP: 674599DH5	170,000.000	230,842.43	203,904.29
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 CUSIP: 674599CX1	190,000.000	190,386.50	162,632.92
OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049 CUSIP: 674599CY9	100,000.000	99,103.20	78,929.42
OCHSNER LSU HLTH 2.51% DUE 05-15-2031 CUSIP: 67555JAA4	320,000.000	320,000.00	248,642.62
OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BR502C9	200,000.000	197,056.00	218,671.96
OHIO PWR CO 4.15% DUE 04-01-2048 SEDOL: BFYCQR5	1,500,000.000	1,489,020.00	1,252,583.64
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 SEDOL: BLH3FS1	300,000.000	302,724.00	258,160.81
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 CUSIP: 68233JBR4	30,000.000	29,943.53	21,512.41
ONEOK INC NEW 4.25% 09-15-2046 CUSIP: 682680BX0	180,000.000	139,928.40	147,880.40
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	1,547,000.000	1,590,100.72	1,444,752.89
ONEOK INC NEW 6% DUE 06-15-2035 SEDOL: B0BP4K1	450,000.000	458,842.50	481,686.12
ONEOK INC 5.85% 11-01-2064 SEDOL: BRBVND4	3,200,000.000	3,190,336.00	3,175,676.96

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Corporate Debt Instruments - Other			
United States - USD			
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	1,350,000.000	1,343,344.50	1,498,013.46
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	900,000.000	978,820.00	941,917.59
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	1,400,000.000	1,584,468.00	1,469,692.83
ORACLE CORP FIXED 4.1% DUE 03-25-2061 CUSIP: 68389XCB9	530,000.000	530,140.57	416,876.91
ORACLE CORP FIXED 6.9% DUE 11-09-2052 CUSIP: 68389XCK9	1,070,000.000	1,069,325.90	1,289,757.41
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	3,270,000.000	3,034,629.43	2,631,705.75
ORACLE CORP 4.9% 02-06-2033 CUSIP: 68389XCP8	810,000.000	809,433.00	824,995.75
ORACLE CORP 4% DUE 07-15-2046 CUSIP: 68389XBJ3	350,000.000	376,486.60	290,338.97
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	7,200,000.000	7,067,510.00	5,911,522.70
ORACLE CORP 5.375% 09-27-2054 CUSIP: 68389XCU7	450,000.000	448,735.50	449,725.15
ORACLE CORP 6.15% DUE 11-09-2029 SEDOL: BQ69734	385,000.000	392,825.70	416,491.49
ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEO SEDOL: BQ69745	640,000.000	655,000.80	708,164.06
OWL ROCK CAP CORP 2.875% SEDOL: BKP8VG1 06-11-2028	102,000.000	101,896.98	93,436.67
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	1,900,000.000	1,883,287.00	1,780,579.13
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	500,000.000	520,575.00	490,542.37
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025 SEDOL: BMTCT09	1,000,000.000	1,052,060.00	988,475.22
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 SEDOL: BMTCT6J1	1,100,000.000	1,243,253.00	1,091,502.56
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMTCT6G8	800,000.000	825,312.00	727,494.22

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United States - USD			
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 CUSIP: 694308JH1	140,000.000	131,091.40	108,737.53
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	580,000.000	570,268.20	420,026.52
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099	900,000.000	897,372.00	760,053.82
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG CUSIP: 694308JG3	200,000.000	199,792.00	175,230.37
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	800,000.000	788,496.00	629,777.70
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	200,000.000	199,000.00	228,034.49
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	650,000.000	644,487.00	543,666.60
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	1,200,000.000	1,174,584.00	1,187,556.48
PACIFICORP 5.5% 05-15-2054 CUSIP: 695114DA3	3,325,000.000	3,323,537.00	3,341,457.99
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	2,220,000.000	2,206,657.80	2,329,073.82
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	450,000.000	455,479.76	334,293.80
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	2,820,000.000	3,300,499.80	2,365,896.50
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SEDOL: BPBRR70	900,000.000	896,283.00	809,632.05
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052 CUSIP: 693304BD8	3,315,000.000	3,291,032.55	3,083,125.20
PEPSICO INC 1.95% DUE 10-21-2031 BEO CUSIP: 713448FE3	1,190,000.000	1,032,628.10	1,033,466.17
PERFORMANCE FOOD GROUP INC SR NT 144A 4.25% 08-01-2029 SEDOL: BNHT925	75,000.000	74,512.50	71,320.92
PERKINELMER INC 3.3% 09-15-2029 SEDOL: BKVJXL7	285,000.000	277,188.95	269,109.08
PFIZER INC 2.55% DUE 05-28-2040 CUSIP: 717081EZ2	50,000.000	49,689.50	37,472.59

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United States - USD			
PFIZER INC 2.625% DUE 04-01-2030 SEDOL: BKSG5R1	1,805,000.000	1,621,370.65	1,674,488.75
PFIZER INC 2.7% DUE 05-28-2050 CUSIP: 717081FA6	430,000.000	406,335.50	297,987.75
PFIZER INC 4.4% DUE 05-15-2044 CUSIP: 717081DK6	80,000.000	79,854.54	76,073.70
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 CUSIP: 716973AF9	610,000.000	597,800.00	621,072.38
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	1,775,000.000	1,782,104.75	1,836,137.68
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 CUSIP: 716973AH5	880,000.000	862,901.60	903,991.42
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	500,000.000	500,000.00	524,436.58
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 CUSIP: 718172AU3	370,000.000	379,755.60	313,219.46
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	800,000.000	797,552.00	777,278.10
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 CUSIP: 718172BL2	70,000.000	76,510.90	61,820.85
PHILIP MORRIS INTL 4.25% SNR 10/11/2044 USD SEDOL: BSHZYC3	900,000.000	902,394.00	794,839.48
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 CUSIP: 718172AP4	50,000.000	51,073.76	46,182.60
PHILIP MORRIS INTL 6.375% DUE 05-16-2038 CUSIP: 718172AC3	110,000.000	135,045.90	125,684.83
PHILLIPS EDISON GROCERY 5.75% 07-15-2034 SEDOL: BMZ0WQ8	300,000.000	295,728.00	313,359.79
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	295,334.48
PHYSICIANS RLTY LP 4.3% DUE 03-15-2027 SEDOL: BF0BD42	375,000.000	391,882.95	374,612.54
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 CUSIP: 720186AK1	270,000.000	270,418.70	207,850.83
PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029 SEDOL: BLCW561	700,000.000	696,339.00	735,664.80

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United States - USD			
PNC FINL SVCS GROUP INC 4.85% 06-06-2033 SEDOL: BQB7JT3	550,000.000	550,000.00	542,175.26
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 CUSIP: 737679DE7	5,980,000.000	6,414,757.05	5,310,023.28
PRESIDENT & 3.619% DUE 10-01-2037 CUSIP: 740816AL7	180,000.000	180,000.00	164,866.69
PRKCM 2024-HOME1 FLTG RT 6.431% DUE 05-25-2059 CUSIP: 69391XAA7	679,661.930	679,650.50	693,151.86
PROGRESS ENERGY 6% DUE 12-01-2039 CUSIP: 743263AP0	1,060,000.000	1,230,439.60	1,143,170.67
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	200,000.000	197,564.00	179,818.84
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	600,000.000	576,672.00	609,283.28
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	600,000.000	600,000.00	623,483.77
PRPM 2023-RCF2 LLC 4% 11-25-2053 CUSIP: 69380RAA3	429,632.960	398,185.67	419,834.41
PRUDENTIAL FINL 3% DUE 03-10-2040 CUSIP: 74432QCJ2	390,000.000	388,266.93	308,675.50
PUBLIC SERVICE COLORADO 5.35% 5-15-2034 SEDOL: BQD1722	400,000.000	399,004.00	419,522.50
PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031 CUSIP: 744573AU0	1,860,000.000	1,845,888.90	1,630,192.65
PUGET ENERGY INC FIXED 2.379% DUE 06-15-2028 SEDOL: BPBLVT2	75,000.000	75,000.00	69,446.54
PUGET ENERGY INC NEW 4.1% 06-15-2030 SEDOL: BN7GF17	300,000.000	299,499.00	289,009.43
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	200,000.000	200,000.00	170,942.78
PVPTL DORNOCH DEBT MERGER SUB INC 6.625% 10-15-2029 SEDOL: BMFXHX9	100,000.000	99,894.23	87,998.63
PVPTL EQM MIDSTREAM PARTNERS L P 4.75% 01-15-2031 SEDOL: BMD50V6	350,000.000	311,292.00	338,907.66
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	58,333.340	57,422.46	58,166.94

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PVTPL ACADEMY LTD SR SECD NT 144A 6% DUE11-15-2027/11-06-2020 BEO SEDOL: BLDRMG4	100,000.000	95,471.75	100,249.12
PVTPL ADIENT GLOBAL HLDGS LTD 7.0% 04-15-2028 CUSIP: 00687YAB1	50,000.000	50,801.50	51,502.35
PVTPL ADIENT GLOBAL HLDGS LTD 8.25% 04-15-2031 CUSIP: 00687YAC9	75,000.000	77,899.50	79,575.02
PVTPL AFFINITY GAMING 6.875% DUE 12-15-2028 BEO SEDOL: BMB5T00	25,000.000	24,860.50	21,492.37
PVTPL AHP HEALTH PARTNERS INC SR NT 5.75% 07-15-2029 SEDOL: BLB16Z5	100,000.000	98,144.19	97,794.37
PVTPL ALBERTSONS COS INC FIXED 5.875% 02-15-2028 SEDOL: BJQ1ZK4	50,000.000	50,233.50	50,223.25
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.5% DUE 03-15-2029/08-31-2020 BEO SEDOL: BKPMMPR2	50,000.000	49,607.14	46,621.08
PVTPL ALBERTSONS COS/SAFEWAY 6.5% DUE 02-15-2028 SEDOL: BMWSCM1	50,000.000	50,000.00	50,910.05
PVTPL ALCON FIN CORP 2.6% DUE 05-27-2030BEO SEDOL: BM9BYP0	200,000.000	202,522.00	182,494.67
PVTPL ALCON FIN CORP 3% DUE 09-23-2029 BEO SEDOL: BJLCQT8	865,000.000	859,291.85	815,381.70
PVTPL ALLIANT HOLDINGS I, LLC 7.375% 10-01-2032 SEDOL: BS6QBV5	100,000.000	100,562.50	101,385.26
PVTPL ALLIANT HOLDINGS INTERMEDIATE LLC 7.0% 01-15-2031 SEDOL: BNDQTF3	100,000.000	100,418.75	102,759.30
PVTPL ALLIED UNVL HOLDCO LLC/ALLIED UNVLFIN 7.875% 02-15-2031 SEDOL: BMCGQM3	50,000.000	50,000.00	51,074.35
PVTPL AMENTUM ESCROW CORP 7.25% 08-01-2032 SEDOL: BR2NN28	50,000.000	50,718.75	52,181.65
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	400,000.000	417,788.00	394,918.61
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	470,000.000	464,276.70	412,938.46
PVTPL AMWINS GROUP INC 4.875% DUE 06-30-2029 BEO SEDOL: BNW02Z7	150,000.000	146,196.16	143,834.03
PVTPL AMWINS GROUP INC 6.375% 02-15-2029 SEDOL: BNM6H61	50,000.000	50,000.00	51,219.85

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL ANTERO MIDSTREAM PARTNERS LP 6.625% 02-01-2032 SEDOL: BP2SNQ3	50,000.000	50,250.00	51,749.30
PVTPL ANTERO RESOURCES MIDSTRE 5.375% 06-15-2029 SEDOL: BLB14R3	100,000.000	102,077.94	98,948.71
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 SEDOL: BS4DJ70	400,000.000	399,976.00	412,085.11
PVTPL ARCHROCK PARTNERS L P/ARCHROCK PARTNER 6.25% DUE 04-01-2028 SEDOL: BL717V2	75,000.000	74,480.25	75,372.68
PVTPL ARDAGH METAL PACKAGING FIN PLC/ARDAGH 4% DUE 09-01-2029 BEO SEDOL: BNKLFF3	200,000.000	164,132.00	178,523.54
PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS SR NT 144A 5.25% 08-15-2027 CUSIP: 03969AAR1	300,000.000	269,774.61	223,618.59
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	200,000.000	199,542.00	186,657.69
PVTPL ARTERA SVCS LLC 8.5% 02-15-2031 SEDOL: BSF1V00	50,000.000	50,750.00	49,511.19
PVTPL ASCENT RES UTICA HLDGS LLC/ARU FINCOR 8.25% DUE 12-31-2028/12-17-2020 BEO SEDOL: BLH3BG1	100,000.000	106,265.00	102,447.40
PVTPL ASSURED PARTNERS INC 5.625% DUE 01-15-2029/12-10-2020 BEO SEDOL: BM8KSR8	125,000.000	126,049.11	120,339.38
PVTPL ATHENE GLOBAL FDG 5.526% 07-11-2031 SEDOL: BS6VK91	200,000.000	200,000.00	205,550.25
PVTPL AVANTOR 4.625% DUE 07-15-2028 BEO SEDOL: BMVY70	100,000.000	101,843.75	97,739.25
PVTPL AVIATION CAP GROUP CORP 4.875% 10-01-2025 SEDOL: BYQTH07	700,000.000	712,733.00	699,284.62
PVTPL AXALTA COATING SYSTEMS 7.25% 02-15-2031 SEDOL: BMG39C1	150,000.000	150,000.00	160,183.80
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	600,000.000	577,272.00	585,089.70
PVTPL BACARDI LTD SR NT 144A 2.75% DUE 07-15-2026/07-14-2016 BEO CUSIP: 067316AD1	390,000.000	391,311.80	378,386.13
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	400,000.000	396,385.00	378,188.28
PVTPL BALDWIN INS GROUP HLDGS LLC 7.125% 05-15-2031 SEDOL: BNRR1X4	100,000.000	100,625.00	105,220.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL BAUSCH HEALTH COS INC 6.125% 02-10-2027 CUSIP: 071734AP2	50,000.000	50,000.00	45,158.50
PVTPL BAUSCH HEALTH COS INC 5.25% DUE 02-15-2031 BEO CUSIP: 071734AL1	100,000.000	101,489.58	54,841.00
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3	75,000.000	79,031.25	45,924.36
PVTPL BEACON ROOFING SUPPLY INC 6.5% 08-01-2030 SEDOL: BR1W887	25,000.000	25,000.00	25,874.75
PVTPL BELLRING DISTR LLC SR NT 7.0% DUE 03-15-2030 SEDOL: BPTHKK5	125,000.000	127,028.25	130,821.00
PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL: BRF2076	700,000.000	697,998.00	718,637.39
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO CUSIP: 09256BAG2	210,000.000	216,565.45	205,830.74
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	2,630,000.000	2,622,399.30	1,878,574.71
PVTPL BLUE RACER MID LLC/FINAN 7.0% 07-15-2029 SEDOL: BPJKDC8	25,000.000	25,000.00	25,989.63
PVTPL BOEING CO 6.528% 05-01-2034 SEDOL: BQ66GR2	465,000.000	465,000.00	499,068.28
PVTPL BOEING CO 6.858% 05-01-2054 SEDOL: BQ66HN5	1,200,000.000	1,217,313.00	1,317,132.16
PVTPL BOEING CO 7.008% 05-01-2064 SEDOL: BQ66HK2	640,000.000	666,632.00	705,138.07
PVTPL BOYD GAMING CORP 4.75% DUE 06-15-2031 BEO SEDOL: BMW1BG7	100,000.000	101,968.57	95,484.48
PVTPL BRINK'S COMPANY 6.5% 06-15-2029 SEDOL: BSLSTZ6	50,000.000	50,000.00	51,797.10
PVTPL BRINKS CO 6.75% 06-15-2032 SEDOL: BSLSTW3	50,000.000	50,000.00	52,154.25
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	26,000.000	26,243.38	22,035.97
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	400,000.000	399,124.00	388,078.04
PVTPL BROADCOM INC NT 4.926% 05-15-2037 CUSIP: 11135FBV2	157,000.000	156,183.49	156,864.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	620,000.000	527,689.57	530,183.83
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL: BKMQWT8	1,300,000.000	1,315,180.00	1,181,182.83
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQWR6	1,960,000.000	1,952,212.87	1,764,972.00
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	85,000.000	84,632.80	67,563.41
PVTPL BROOKLYN UNION GAS CO 4.487% 03-04-2049 BEO SEDOL: BJLZY82	800,000.000	800,000.00	674,988.16
PVTPL BUILDERS FIRSTSOURCE INC 4.25% DUE02-01-2032/07-23-2021 BEO CUSIP:	10,000.000	9,500.00	9,243.21
PVTPL CAESARS ENTERTAINMENT INC 4.625% DUE 10-15-2029 BEO SEDOL: BP6VNC4	100,000.000	101,053.00	95,121.79
PVTPL CAESARS ENTERTAINMENT INC 6.5% 02-15-2032 SEDOL: BNTZ4D7	125,000.000	126,706.00	129,301.75
PVTPL CAESARS ENTERTAINMENT INC 7.0% DUE02-15-2030 SEDOL: BPX27Q2	25,000.000	25,000.00	26,117.40
PVTPL CALPINE CORP SR NT 144A 5.125% DUE03-15-2028/03-15-2024 BEO SEDOL: BKZMMC6	50,000.000	48,083.00	49,304.63
PVTPL CALPINE CORP 5.0% DUE 02-01-2031 SEDOL: BN30PL3	125,000.000	125,067.71	121,029.25
PVTPL CAMELOT RETURN MERGER SUB INC 8.75% DUE 08-01-2028 BEO SEDOL: BP4V0D6	25,000.000	22,574.00	25,297.95
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 CUSIP: 133434AD2	220,000.000	227,553.00	189,726.69
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	600,000.000	599,319.00	538,683.89
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 CUSIP: 133434AB6	170,000.000	177,176.59	146,710.42
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	900,000.000	898,254.00	954,678.80
PVTPL CAPSTONE BORROWER INC 8.0% 06-15-2030 SEDOL: BQ3R0L0	100,000.000	101,341.50	105,955.80
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	420,000.000	431,362.98	427,545.42

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CARNIVAL CORP GTD SR NT 6.0% 05-01-2029 CUSIP: 143658BR2	50,000.000	48,843.75	50,659.97
PVTPL CARNIVAL CORP 7.0% 08-15-2029 CUSIP: 143658BW1	75,000.000	77,514.00	79,701.83
PVTPL CARS COM INC SR NT 144A 6.375% DUE11-01-2028 BEO SEDOL: BMW6SM7	100,000.000	102,015.66	100,313.20
PVTPL CCM MERGER INC SR NT 6.375% 05-01-2026 SEDOL: BLGYW84	50,000.000	48,000.00	49,928.33
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 03-01-2030 SEDOL: BK6WV51	100,000.000	103,701.92	91,983.67
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.25% DUE 02-01-2031 SEDOL: BN2R7D1	175,000.000	175,921.05	154,302.66
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 5.375% 06-01-2029 SEDOL: BK8KJX7	225,000.000	210,967.75	216,830.94
PVTPL CENTENNIAL RESOURCE PRODTN LLC 5.375% DUE 01-15-2026/11-30-2017 SEDOL: BD823V0	50,000.000	49,500.00	49,829.99
PVTPL CENTRAL PARENT LLC/CDK GLOBAL II LLC 8.0% 06-15-2029 SEDOL: BRZRTQ3	25,000.000	25,000.00	26,002.13
PVTPL CHENIERE ENERGY INC 5.65% 04-15-2034 SEDOL: BPBJXQ7	200,000.000	199,578.00	206,922.00
PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034 SEDOL: BSQMNJ5	900,000.000	898,380.00	937,574.73
PVTPL CHS/CMNTY HEALTH SYS INC 5.625% DUE 03-15-2027/12-28-2020 BEO SEDOL: BNNTB78	50,000.000	46,568.00	49,203.41
PVTPL CHS/COMMUNITY HEALTH 5.25% 05-15-2030 SEDOL: BPVBWV1	75,000.000	75,000.00	69,022.90
PVTPL CHURCHILL DOWNS INC 6.75% 05-01-2031 SEDOL: BM9WR65	100,000.000	101,348.50	103,265.80
PVTPL CHURCHILL DOWNS 5.5% DUE 04-01-2027 SEDOL: BJ5S5W8	25,000.000	24,125.00	24,905.81
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527	50,000.000	50,531.25	51,973.45
PVTPL CIVITAS RES INC 8.625% 11-01-2030 SEDOL: BQGG520	50,000.000	51,898.00	52,973.85
PVTPL CLARIOS GLOBAL LP 8.5% 05-15-2027 SEDOL: BJ0M440	200,000.000	207,568.44	200,651.20

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL CLARIOS GLOBAL LP/CLARIOS US FINA 6.75% DUE 05-15-2028 CUSIP: 18060TAC9	100,000.000	101,147.50	103,075.40
PVTPL CLARIVATE SCIENCE HLDGS CORP SR INT 4.875% 07-01-2029 SEDOL: BMWPCY4	175,000.000	171,982.06	168,321.98
PVTPL CLEARWATER PAPER CORP 4.75% DUE 08-31-2028 BEO SEDOL: BN6Q176	75,000.000	70,715.25	70,593.75
PVTPL CLEVELAND-CLIFFS INC 6.75% 04-15-2030 SEDOL: BM9WRK9	125,000.000	126,137.75	127,106.18
PVTPL CLEVELAND-CLIFFS INC 7.0% 03-15-2032 SEDOL: BM8K6S5	25,000.000	24,812.50	25,274.77
PVTPL CLOUD SOFTWARE GROUP INC 8.25% 06-30-2032 SEDOL: BSQM7Z9	50,000.000	50,000.00	52,264.95
PVTPL CLOUD SOFTWARE GROUP INC 9.0% 09-30-2029 SEDOL: BRJQLF9	125,000.000	112,945.50	127,201.27
PVTPL CLYDESDALE ACQUISITION HLDGS INC 8.75% DUE 04-15-2030/04-13-2022 BEO SEDOL: BQ3QRD8	275,000.000	256,823.48	279,246.83
PVTPL CLYDESDALE ACQUISITION 6.875% 01-15-2030 SEDOL: BSBGBF4	50,000.000	50,000.00	51,061.65
PVTPL CMO BOCA COML MTG TR SR 24- BOCA CL A FLTG 08-15-2041 CUSIP: 096817AA9	760,000.000	758,099.77	759,999.77
PVTPL CMO CITIGROUP MORTGAGE LOAN TRUST SER 21-INV2 CL A8A VAR RT 05-25-2051 CUSIP: 17329RCY2	3,965,000.000	2,745,607.62	2,951,088.44
PVTPL CMO CROSS MORTGAGE TRUST SER 24-H2 CL A1 STEP DUE 04-25-2069 BEO CUSIP: 22757BAA2	738,889.570	738,883.35	748,571.24
PVTPL CMO FLAGSTAR MORTGAGE TRUST SER 21-12 CL A12 VAR RT 11-25-2051 CUSIP: 33853GAN3	3,965,000.000	2,523,286.35	2,748,671.62
PVTPL CMO GS MRTGAGE BACKED SEC TR SR 21-PJ8 CL A12 VAR 1-25-52 CUSIP: 36262WAP1	3,965,000.000	2,716,568.21	2,920,801.79
PVTPL CMO GS MTG SECS CORP TR 2017-375H COML MTG PASS THRU CTF CL A 09-10-2037 CUSIP: 36254JAA3	920,000.000	809,887.50	868,735.21
PVTPL CMO GS MTG-BACKED SECS TR 2021-PJ6CL A12 FLTG RT 11-25-2051 CUSIP: 36262LAP5	3,965,000.000	2,722,065.43	2,929,540.25
PVTPL CMO JP MORGAN MORTGAGE TRUST SR 21-11 CL A5 VAR RT 01-25-2052 CUSIP: 46654KAJ6	3,965,000.000	2,569,768.05	2,746,838.20
PVTPL CNX MIDSTREAM PART LP 4.75% 04-15-2030 SEDOL: BPBJK33	100,000.000	101,111.11	93,506.22

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United States - USD			
PVTPL COEUR MNG INC 5.125% DUE 02-15-2029 BEO SEDOL: BMDJYJ4	100,000.000	97,015.32	97,108.38
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054 SEDOL: BTFJ3W7	700,000.000	699,965.00	703,679.90
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 CUSIP: 19828TAC0	430,000.000	431,462.00	484,294.22
PVTPL COMMScope INC SR NT 4.75% 09-01-2029 CUSIP: 203372AX5	10,000.000	9,025.00	8,400.00
PVTPL COMMUNITY HEALTH SYSTEMS INC(NEW) 6.125% DUE 04-01-2030 BEO SEDOL: BMTQPY1	125,000.000	116,459.77	106,877.89
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-15-2030 BEO SEDOL: BNKCJP4	25,000.000	21,766.50	23,377.19
PVTPL COMSTOCK RES INC 6.75% DUE 03-01-2029 SEDOL: BMW2W01	75,000.000	76,578.13	73,222.58
PVTPL CONCENTRA ESCROW ISSUER 6.875%07-15-2032 SEDOL: BR2NND9	50,000.000	50,000.00	52,575.65
PVTPL CONSENSUS CLOUD SOLUTIONS INC 6.0% 10-15-2026 SEDOL: BMYTH27	75,000.000	71,424.00	74,794.82
PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030 SEDOL: BKDS163	500,000.000	499,660.00	503,224.74
PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	200,000.000	233,193.50	204,623.89
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO CUSIP: 212015AV3	360,000.000	359,719.20	304,079.05
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL: BMBQ141	200,000.000	199,842.00	180,182.18
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050 SEDOL: BM8TGT3	600,000.000	595,140.00	377,129.47
PVTPL CRH AMER FIN INC GTD NT 144A 4.5% DUE 04-04-2048/04-04-2018 BEO CUSIP: 12636YAD4	300,000.000	281,540.00	262,763.94
PVTPL CSC HLDGS LLC 4.625% 12-01-2030 SEDOL: BM9M1M9	225,000.000	218,812.50	114,185.96
PVTPL CSC HOLDINGS LLC SR GTD NT 4.5%11-15-2031 CUSIP: 126307BH9	270,000.000	270,000.00	196,557.65
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 CUSIP: 126650BY5	125,219.780	138,792.78	127,317.27

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United States - USD			
PVTPL DIRECTV HOLDINGS/FING 5.87% DUE 08-15-2027 BEO SEDOL: BN765Z1	400,000.000	400,000.00	392,732.94
PVTPL DT MIDSTREAM INC 4.375% DUE 06-15-2031 BEO SEDOL: BLN9LB8	125,000.000	121,927.00	118,325.43
PVTPL DUN & BRADSTREET CORP 5.0% 12-15-2029 SEDOL: BMV7VT9	100,000.000	94,941.00	99,576.01
PVTPL EDGEWELL PERS CARE CO SR NT 144A 5.5% DUE 06-01-2028/05-22-2020 BEO SEDOL: BJK0G59	100,000.000	96,494.00	99,414.22
PVTPL ELASTIC N V 4.125% DUE 07-15-2029/07-15-2024 BEO SEDOL: BNM4ZJ4	100,000.000	100,168.75	93,426.19
PVTPL ELDORADO RESORTS INC SR NT 144A 8.125% DUE 07-01-2027/07-06-2020 BEO SEDOL: BLFBXK5	50,000.000	51,602.50	51,029.55
PVTPL ELEMENT SOLUTIONS INC SR NT 3.875% 09-01-2028 SEDOL: BMDNW03	100,000.000	95,960.72	95,328.71
PVTPL EMBECTA CORP SR SECD NT 5.0% 02-15-2030 SEDOL: BN7J6G8	50,000.000	50,000.00	46,037.64
PVTPL EMBECTA CORPORATION 6.75% DUE 02-15-2030 BEO SEDOL: BQ2H204	25,000.000	24,629.25	23,674.81
PVTPL EMERALD DEBT MERGER 6.625% 12-15-2030 SEDOL: BPLP3M1	175,000.000	175,687.50	180,441.63
PVTPL EMRLD BORROWER LP / EMERALD CO-ISSUER INC 6.75% 07-15-2031 SEDOL: BPPBPB5	25,000.000	25,000.00	26,071.43
PVTPL ENERGIZER HLDGS INC NEW SR NT 144A4.375% DUE 03-31-2029 BEO SEDOL: BMD3QC3	100,000.000	99,278.29	94,700.00
PVTPL ENERGIZER HLDGS INC NEW SR NT 144A4.75% DUE 06-15-2028/07-01-2020 BEO SEDOL: BLB2XY6	75,000.000	70,159.50	72,776.20
PVTPL ENERGIZER HLDGS INC 6.5% 12-31-2027 SEDOL: BM8HR61	50,000.000	44,375.00	50,797.40
PVTPL ENTEGRIS ESCROW CORP SR SECD NT 144A 4.75% DUE 04-15-2029/04-14-2022 BEO SEDOL: BPVCP60	25,000.000	23,468.75	24,636.26
PVTPL EQM MIDSTREAM PARTNERS L P SR NT 144A 6.5% DUE 07-01-2027/06-18-2020 BEO SEDOL: BMYXXY3	125,000.000	136,593.23	128,763.00
PVTPL EQM MIDSTREAM PARTNERS L P 6.375% 04-01-2029 SEDOL: BMG9FH6	25,000.000	25,000.00	25,812.93
PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2027/06-07-2022 BEO SEDOL: BN95KX9	75,000.000	77,127.50	77,194.65

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United States - USD			
PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2030/06-07-2022 BEO SEDOL: BNK93M0	50,000.000	51,750.00	54,911.75
PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO CUSIP: 26882PBE1	4,850,000.000	6,689,427.67	5,786,923.97
PVTPL ERAC USA FINANCE LLC 5.2% 10-30-2034 SEDOL: BR1WPT7	700,000.000	699,377.00	729,806.31
PVTPL EXPAND ENERGY CORP 5.5% 02-01-2026 SEDOL: BMD83B6	25,000.000	24,187.50	24,954.06
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL: BMNDL73	300,000.000	323,280.00	303,595.66
PVTPL FORTRESS INTER 3 INC 7.5% 06-01-2031 SEDOL: BM8JVV1	50,000.000	50,000.00	52,751.35
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	500,000.000	496,665.00	538,659.00
PVTPL FOUNDATION BLDG MATLS INC 6.0% DUE 03-01-2029 SEDOL: BN49FV9	150,000.000	143,251.50	132,090.91
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 CUSIP: 350930AE3	230,000.000	229,369.80	242,188.76
PVTPL GARDEN SPINCO CORP SR NT 8.625% 07-20-2030 SEDOL: BQGD8Z5	75,000.000	78,716.00	83,012.33
PVTPL GATES CORPORATION 6.875% 07-01-2029 SEDOL: BS449P1	50,000.000	50,000.00	51,792.70
PVTPL GFL ENVIRONMENTAL INC 6.75% 01-15-2031 CUSIP: 36168QAQ7	140,000.000	144,125.00	146,836.50
PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO SEDOL: BN8XDL3	400,000.000	399,252.00	351,440.12
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	200,000.000	200,252.00	212,802.68
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 SEDOL: BRDZX12	300,000.000	300,000.00	313,149.60
PVTPL GO DADDY OPER CO LLC/GD FIN CO INC 5.25% 12-01-2027 SEDOL: BJLPZ45	50,000.000	47,625.00	49,816.56
PVTPL GOTO GROUP INC 5.5% DUE 05-01-2028 SEDOL: BRC00B7	24,255.000	51,747.12	18,662.28
PVTPL GOTO GROUP INC 5.5% 05-01-2028 SEDOL: BRC0051	33,495.000	24,991.00	10,135.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL GRAPHIC PACKAGING INTL LLC 3.5% DUE 03-01-2029 BEO SEDOL: BMPRK10	75,000.000	74,817.49	70,468.97
PVTPL GRAY ESCROW II INC SR NT 5.375% 11-15-2031 SEDOL: BM93J39	50,000.000	50,000.00	31,271.06
PVTPL GROUP 1 AUTOMOTIVE INC 6.375% 01-15-2030 SEDOL: BQ2JQ08	50,000.000	50,000.00	50,794.30
PVTPL GTCR AP FIN INC 8% DUE 05-15-2027 SEDOL: BJK3Y21	100,000.000	99,616.25	99,981.53
PVTPL GTCR W-2 MERGER SUB LLC 7.5% 01-15-2031 SEDOL: BL6CM66	200,000.000	200,000.00	214,609.40
PVTPL GYP HOLDINGS III CORP 4.625% DUE 05-01-2029 BEO SEDOL: BKKVRH4	125,000.000	124,371.87	119,161.01
PVTPL HANNON ARMSTRONG SUSTAINABLE INFL 6.375% 07-01-2034 SEDOL: BSMNWR3	700,000.000	694,855.00	716,541.81
PVTPL HEALTHEQUITY INC 4.5% 09-30-2029 SEDOL: BM8SKG5	100,000.000	99,416.67	96,643.77
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	800,000.000	975,536.00	955,653.56
PVTPL HERENS HOLDCO S A R L 4.75% DUE 05-15-2028 BEO CUSIP: 427169AA5	200,000.000	200,666.67	174,555.08
PVTPL HESS MIDSTREAM OPERATIONS LP 6.5% 06-01-2029 SEDOL: BSQDL4	50,000.000	50,000.00	51,752.35
PVTPL HILTON DOMESTIC OPER CO INC 5.875% 03-15-2033 SEDOL: BPMPP02	100,000.000	100,000.00	101,895.17
PVTPL HOWARD MIDSTREAM ENERGY PARTNERS LLC 8.875% 07-15-2028 SEDOL: BLCY578	300,000.000	300,000.00	318,180.90
PVTPL HSBC CAP FDG LP REGS VAR RTDUE 12-31-2049 BEO CUSIP: G4637HAB4	683,000.000	1,074,017.50	886,935.60
PVTPL HUB INTL LTD SR NT 7.375% 01-31-2032 SEDOL: BQ67HZ0	50,000.000	50,000.00	51,629.75
PVTPL HUB INTL LTD 5.625% DUE 12-01-2029 SEDOL: BLGTST2	300,000.000	296,730.75	294,237.57
PVTPL HYUNDAI CAP AMER 5.25% 01-08-2027 SEDOL: BQS6YC1	700,000.000	700,014.00	712,482.88
PVTPL IHEARTCOMMUNICATIONS INC 4.75% DUE 01-15-2028/11-22-2019 BEO SEDOL: BKM81Q4	25,000.000	22,000.00	16,239.76

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL II-VI INC SR NT 144A 5% DUE 12-15-2029/12-10-2021 BEO SEDOL: BMGK4Y9	100,000.000	100,075.00	97,776.92
PVTPL ILLUMINATE BUYER LLC/ILLUMINATE HLDGS SR NT 144A 9.0% DUE 07-01-2028 SEDOL: BMY7CN7	75,000.000	72,250.00	75,825.15
PVTPL INDPLS PWR & LT CO 1ST MTG BD 144A4.65 DUE 06-01-2043/06-06-2013 BEO CUSIP: 455434BQ2	330,000.000	360,643.80	293,800.77
PVTPL INSIGHT ENTERPRISE INC 6.625% 05-15-2032 SEDOL: BPZRNW3	50,000.000	50,000.00	52,189.20
PVTPL INTERFACE INC 5.5% 12-01-2028 SEDOL: BM8RXG3	75,000.000	78,307.03	73,200.49
PVTPL IRON MOUNTAIN INC 7.0% DUE 02-15-2029 SEDOL: BLB3TG3	150,000.000	150,634.75	156,346.80
PVTPL J B POINDEXTER & CO INC 8.75% 12-15-2031 SEDOL: BMW67M0	75,000.000	76,522.25	79,294.80
PVTPL JACK IN THE BOX FDG LLC SR SECD NTSER 2019-1 144A 4.476 DUE 08-25-2049 BEO CUSIP: 466365AB9	434,250.000	410,298.39	426,357.25
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	400,000.000	398,904.00	350,229.42
PVTPL KFC HLDG / PIZZA HUT / TACO 4.75% DUE 06-01-2027 SEDOL: BDFZC60	75,000.000	75,706.50	74,569.88
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO CUSIP: 48250AAA1	610,000.000	665,346.70	590,430.79
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 CUSIP: 48255BAA4	80,000.000	79,740.80	56,449.75
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	300,000.000	298,027.00	227,300.19
PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 SEDOL: BL9ZCX9	700,000.000	429,471.00	512,879.40
PVTPL KODIAK GAS SVCS LLC 7.25% 02-15-2029 SEDOL: BS2G1G4	125,000.000	126,281.75	129,362.88
PVTPL LCM INVTS HLDGS II LLC 8.25% 08-01-2031 SEDOL: BNTDWN7	125,000.000	127,551.00	132,727.50
PVTPL LIFEPOINT HEALTH INC 9.875% DUE 08-15-2030 CUSIP: 53219LAV1	30,000.000	30,225.00	33,030.13
PVTPL LIGHT & WONDER INC 7.5% 09-01-2031 SEDOL: BPLVRB6	25,000.000	25,000.00	26,222.00

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL MARS INC DEL FIXED 3.95% 04-01-2049 BEO CUSIP: 571676AF2	30,000.000	30,324.60	25,019.97
PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO CUSIP: 571676AH8	180,000.000	178,824.60	152,174.36
PVTPL MARS INC DEL 3.875% 04-01-2039 CUSIP: 571676AD7	350,000.000	351,235.10	313,748.74
PVTPL MASS MUT LIFE INS CO 5.375 12-1-41 SEDOL: B7C6F10	250,000.000	294,054.45	238,381.67
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 CUSIP: 575767AL2	310,000.000	309,008.80	275,966.76
PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054 SEDOL: BSNSBY7	200,000.000	200,000.00	215,378.61
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 CUSIP: 575767AQ1	300,000.000	301,252.00	221,365.73
PVTPL MASTERBRAND INC SR NT 144A 7% DUE 07-15-2032 BEO SEDOL: BS84JR9	50,000.000	50,000.00	52,391.85
PVTPL MATADOR RES CO 6.25% 04-15-2033 SEDOL: BRYQD14	25,000.000	25,000.00	24,580.70
PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032 SEDOL: BRT4R77	75,000.000	74,843.75	74,892.86
PVTPL MATCH GROUP INC SR NT 144A 4.625% DUE 06-01-2028/05-19-2020 BEO SEDOL: BMF6PQ7	100,000.000	102,753.33	97,227.93
PVTPL MAUSER PACKAGING SOLUTIONS HLDG CO 9.25% DUE 04-15-2027 BEO SEDOL: BNHV2Z5	75,000.000	72,849.33	76,903.05
PVTPL MAUSER PACKAGING SOLUTIONS 7.875% 04-15-2027 SEDOL: BSMMD99	50,000.000	49,370.00	51,658.88
PVTPL MCAFEE CORP SR NT 144A 7.375% DUE 02-15-2030/02-17-2022 BEO SEDOL: BNNPV76	300,000.000	286,836.00	292,607.31
PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029 SEDOL: BQV0HY3	50,000.000	49,937.50	51,516.56
PVTPL MIDWEST GAMING BORROWER 4.875% 05-01-2029 SEDOL: BM8F7J8	75,000.000	73,708.00	71,937.85
PVTPL MINERVA MERGER SUB INC 6.50% DUE 02-15-2030 SEDOL: BN7SNC0	250,000.000	237,834.50	240,146.38
PVTPL MITER BRAND/MIWD BORR 6.75% 04-01-2032 SEDOL: BR86YY0	25,000.000	25,000.00	25,915.65

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United States - USD			
PVTPL MIWD HOLDCO II LLC/MIWD FIN CORP 5.5% DUE 02-01-2030/01-19-2022 BEO SEDOL: BMX58V2	50,000.000	48,093.75	48,566.45
PVTPL MOHEGAN TRIBAL GAMING 8% 02-01-2026 SEDOL: BMYW168	100,000.000	101,855.26	98,897.50
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO CUSIP: 610202BP7	12,820,000.000	13,661,528.00	12,795,007.67
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2029 BEO SEDOL: BMW4P42	50,000.000	45,501.50	47,338.23
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029 BEO SEDOL: BMWDGR9	275,000.000	264,060.17	269,825.24
PVTPL NABORS INDUSTRIES INC 8.875% 08-15-2031 SEDOL: BRCBLP1	50,000.000	50,000.00	47,563.75
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG CUSIP: 638671AK3	1,718,000.000	2,199,057.18	2,311,624.75
PVTPL NCL CORP LTD 8.125% 01-15-2029 CUSIP: 62886HBN0	170,000.000	177,518.75	181,763.83
PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO SEDOL: BL6KR10	22,000.000	19,260.34	21,527.85
PVTPL NCR CORP NEW 5% DUE 10-01-2028/08-20-2020 BEO SEDOL: BMTV977	75,000.000	72,690.97	73,613.04
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	600,000.000	599,743.00	520,040.99
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 CUSIP: 64952GAT5	190,000.000	188,839.10	152,270.48
PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033 SEDOL: BS0FMX7	1,800,000.000	1,797,138.00	1,906,520.76
PVTPL NEXSTAR ESCROW INC SR NT 144A 5.625% DUE 07-15-2027/07-03-2019 BEO SEDOL: BJXR8L7	50,000.000	51,266.45	49,526.35
PVTPL NEXTERA ENERGY OPER PARTNERS LP 7.25% 01-15-2029 SEDOL: BS4CSC5	75,000.000	76,714.25	79,078.45
PVTPL NIAGARA MOHAWK POWER CORP 5.664% 01-17-2054 SEDOL: BP2T7V9	500,000.000	500,000.00	518,477.23
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049 CUSIP: 665501AL6	1,400,000.000	1,452,612.00	1,193,456.46
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	510,000.000	507,884.10	378,731.68

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United States - USD			
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 CUSIP: 668138AA8	4,635,000.000	3,899,875.29	3,733,069.84
PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO CUSIP: 668138AE0	430,000.000	448,258.60	320,397.65
PVTPL NRG ENERGY INC FIXED 5.25% 06-15-2029 BEO SEDOL: BK5NCB8	50,000.000	48,279.50	49,834.00
PVTPL NRG ENERGY INC 3.375% DUE 02-15-2029/12-02-2020 BEO SEDOL: BNM51Z5	25,000.000	25,000.00	23,304.63
PVTPL OASIS PETE INC NEW SR NT 6.375% 06-01-2026 SEDOL: BN0Z599	75,000.000	75,333.00	75,159.45
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 SEDOL: BPLQFF1	600,000.000	598,416.00	630,894.14
PVTPL OI EUROPEAN GROUP B.V. 4.75% DUE 02-15-2030 BEO CUSIP: 67777LAD5	75,000.000	75,000.00	70,916.34
PVTPL ORGANON CO/ORGANON FOREIGN DEBT C 6.75% 05-15-2034 SEDOL: BSD4FK9	200,000.000	200,000.00	206,554.00
PVTPL OUTFRONT MEDIA CAP LLC / OUTFRONT MEDIA CAP CORP 5.0% 08-15-2027 SEDOL: BK6WVJ5	50,000.000	44,437.50	49,714.91
PVTPL OUTFRONT MEDIA CAP LLC 4.25% 01-15-2029 SEDOL: BM9YRT4	50,000.000	44,802.50	47,607.43
PVTPL OUTFRONT MEDIA CAPITAL LLC 7.375% 02-15-2031 SEDOL: BLDCV7	25,000.000	25,000.00	26,687.25
PVTPL OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 05-13-2027 SEDOL: BMV7843	100,000.000	102,649.30	100,470.30
PVTPL PACTIVE EVERGREEN GROUP 4.375% DUE 10-15-2028 BEO SEDOL: BMV1ZP5	400,000.000	400,000.00	383,135.80
PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125% 06-01-2031 SEDOL: BS2FMQ8	150,000.000	150,187.50	157,336.35
PVTPL PENN NATIONAL GA INC 4.125% DUE 07-01-2029 BEO SEDOL: BLNB404	100,000.000	93,150.40	91,110.65
PVTPL PERFORMANCE FOOD GROUP CO 6.125% 09-15-2032 SEDOL: BP4YGK4	25,000.000	25,000.00	25,546.38
PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033 SEDOL: BP091F3	50,000.000	50,000.00	50,806.75
PVTPL PFG ESCROW CORP 5.5% DUE 10-15-2027/09-27-2019 BEO SEDOL: BKWG6T6	75,000.000	74,104.50	74,787.14

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United States - USD			
PVTPL POST HLDGS INC SR NT 144A 5.5% DUE12-15-2029/07-03-2019 BEO SEDOL: BJ7HPV2	50,000.000	48,185.00	49,637.24
PVTPL POST HLDGS INC 6.25% 02-15-2032 SEDOL: BPSQQR3	75,000.000	75,000.00	77,228.10
PVTPL POST HLDGS INC 6.25% 10-15-2034 SEDOL: BL54JH3	25,000.000	25,000.00	25,157.60
PVTPL POST HLDGS INC 6.375% 03-01-2033 SEDOL: BP812N6	50,000.000	50,000.00	50,815.90
PVTPL QUICKEN LNS LLC/QUICKEN LNS CO-ISSUER IN 3.625% 03-01-2029 SEDOL: BN7NDB4	75,000.000	67,349.25	70,520.71
PVTPL REAL HERO MERGER SUB 2 INC 6.25% DUE 02-01-2029 BEO SEDOL: BMF88D1	100,000.000	96,773.40	86,985.36
PVTPL REDWOOD STAR MERGER SUB INC 8.75% DUE 04-01-2030/04-05-2022 BEO SEDOL: BMFTGY1	125,000.000	122,208.28	131,129.75
PVTPL RHP HOTEL PPTYS LP & RHP FIN CORP 7.25% 07-15-2028 SEDOL: BRXDCH5	75,000.000	77,061.00	78,478.43
PVTPL ROBLOX CORP 3.875% DUE 05-01-2030/10-29-2021 BEO SEDOL: BNHW2C5	50,000.000	50,000.00	46,551.96
PVTPL ROCKCLIFF ENERGY II LLC SR NT 144A5.5% DUE 10-15-2029/10-15-2024 BEO SEDOL: BP48640	50,000.000	49,150.00	47,505.92
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	25,000.000	21,162.50	24,001.93
PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	150,000.000	149,658.75	133,992.83
PVTPL ROCKET SOFTWARE INC 9% 11-28-2028 SEDOL: BSLQN92	25,000.000	25,000.00	26,089.63
PVTPL ROYAL CARIBBEAN CRUISES LIMITED 5.5% 08-31-2026 SEDOL: BLDBLX6	25,000.000	23,875.00	25,244.75
PVTPL ROYAL CARIBBEAN CRUISES LTD 5.375%DUE 07-15-2027 BEO CUSIP: 780153BK7	50,000.000	46,062.50	50,448.20
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3	75,000.000	75,000.00	76,888.80
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5	50,000.000	50,000.00	51,866.95
PVTPL RYAN SPECIALTY GROUP HLDGS INC 4.375% 02-01-2030 SEDOL: BP4Z8C3	50,000.000	50,000.00	48,185.00

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PVTPL RYAN SPECIALTY LLC 5.875% 08-01-2032 SEDOL: BPLPFQ9	50,000.000	50,000.00	50,833.05
PVTPL SCI APPLICATIONS INTL CORP NEW SR NT 144A 4.875 DUE 04-01-2028 SEDOL: BLG5BY6	75,000.000	71,048.00	73,442.19
PVTPL SCIENTIFIC GAMES HOLDIN 6.625% DUE 03-01-2030 BEO SEDOL: BNK9CD4	75,000.000	74,512.50	74,433.77
PVTPL SCIENTIFIC GAMES INTL INC 7.25% DUE 11-15-2029 SEDOL: BJLPYT3	100,000.000	105,746.33	103,462.40
PVTPL SEALED AIR CORP 6.125% DUE 02-01-2028 SEDOL: BL0NTS6	25,000.000	25,000.00	25,418.55
PVTPL SEALED AIR CORP 6.5% 07-15-2032 SEDOL: BSY15B0	50,000.000	50,000.00	51,558.30
PVTPL SEALED AIR CORP 7.25% 02-15-2031 SEDOL: BMVR9N9	50,000.000	50,000.00	52,919.40
PVTPL SENSATA TECHNOLOGIES INC 6.625% 07-15-2032 SEDOL: BS3G0G6	200,000.000	200,000.00	208,512.40
PVTPL SINCLAIR TELEVISION GROUP INC 5.5% DUE 03-01-2030 BEO SEDOL: BKWCW18	100,000.000	94,684.60	72,250.00
PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027 SEDOL: BDZVVB6	50,000.000	47,178.75	49,188.79
PVTPL SIRIUS XM RADIO INC 3.875% DUE 09-01-2031 BEO SEDOL: BM9SD09	50,000.000	49,014.58	43,563.48
PVTPL SIRIUS XM RADIO INC 4.0% DUE 07-15-2028 BEO SEDOL: BMBJY0	100,000.000	100,000.00	94,344.45
PVTPL SIRIUS XM RADIO INC 5.5% DUE 07-01-2029 SEDOL: BJYHK54	50,000.000	47,828.50	48,846.31
PVTPL SITIO ROYALTIES OPER PARTNERSHIP LP/S 7.875% 11-01-2028 SEDOL: BRRHSW0	50,000.000	50,779.25	52,305.20
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 CUSIP: 830867AA5	99,978.750	102,177.34	99,370.34
PVTPL SM ENERGY CO 6.75% 08-01-2029 SEDOL: BRT6LY8	25,000.000	25,000.00	25,103.23
PVTPL SMITHFIELD FOODS INC SMITHFIELD FOODS INC 2.0% DUE 09-13-2031 SEDOL: BNBYPH77	450,000.000	441,512.25	381,316.99
PVTPL SMITHFIELD FOODS INC 3.0% DUE 10-15-2030 BEO SEDOL: BM8PR43	350,000.000	349,967.25	313,701.83

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United States - USD			
PVTPL SOLARIS MIDSTREAM HLDGS LLC 7.625%DUE 04-01-2026/04-01-2021 BEO SEDOL: BN2D5R9	75,000.000	78,592.50	75,567.45
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 CUSIP: 83444MAJ0	730,000.000	726,897.50	756,198.65
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 CUSIP: 83444MAL5	130,000.000	129,396.80	134,242.52
PVTPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019 SEDOL: BJQ1YJ6	150,000.000	143,911.00	149,935.04
PVTPL SS&C TECHNOLOGIES INC 6.5% 06-01-2032 SEDOL: BNZHS79	50,000.000	50,000.00	51,690.25
PVTPL STANDARD INDUSTRIES INC 6.5% 07-30-2032 SEDOL: BR2NXL7	50,000.000	50,000.00	51,772.70
PVTPL STATION CASINOS LLC 6.625% 03-15-2032 SEDOL: BQKN1V8	50,000.000	50,000.00	51,112.25
PVTPL STELLANTIS FINANCE US INC 2.0% DUE01-29-2027 CUSIP: 85855CAA8	600,000.000	582,540.00	562,894.76
PVTPL STORE MASTER FDG I LLC SER 24-1A CL A2 5.7% 05-20-2054 CUSIP: 86212XAM2	898,125.000	897,423.33	919,433.82
PVTPL SUBWAY FDG LLC SER 24-1A CL A23 6.505% 07-30-2054 CUSIP: 864300AE8	800,000.000	812,781.25	832,173.60
PVTPL SUNRUN ATLAS ISSUER 2019-2 LLC SER19-2 CLS A 3.61% DUE 01-30-2055 BEO CUSIP: 86772FAA9	1,521,928.950	1,420,031.05	1,424,225.83
PVTPL SYNAPTICS INC 4% DUE 06-15-2029/03-11-2021 BEO SEDOL: BLH2QJ6	50,000.000	44,065.25	47,363.09
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 CUSIP: 878091BD8	2,790,000.000	2,448,008.37	2,666,604.97
PVTPL TENET HEALTHCARE CORP 6.75% 05-15-2031 SEDOL: BPLYXF1	50,000.000	50,000.00	52,118.55
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	350,000.000	349,303.50	320,537.91
PVTPL TRANSDIGM INC 6.375% 03-01-2029 SEDOL: BNM6H94	75,000.000	74,937.50	77,379.00
PVTPL TRANSDIGM INC 6.625% 03-01-2032 SEDOL: BNM6HC7	150,000.000	150,000.00	156,201.30
PVTPL TRANSDIGM INC 6.75% 08-15-2028 SEDOL: BNC3FJ1	25,000.000	25,000.00	25,732.20

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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 TRANSDIGM INC 6.875% 12-15-2030 SEDOL: BRF2P71	200,000.000	200,000.00	209,435.20
PVTPL TRANSDIGM INC 7.125% 12-01-2031 CUSIP: 893647BT3	120,000.000	125,575.00	126,919.37
PVTPL UKG INC 6.875% 02-01-2031 SEDOL: BS2FZM5	175,000.000	177,034.50	180,827.68
PVTPL UNITED RENTALS INC 6.125% 03-15-2034 SEDOL: BS9C5X0	50,000.000	50,000.00	51,672.35
PVTPL UNITED RENTALS NORTH AMER INC 6.0% DUE 12-15-2029 BEO SEDOL: BP4TZD5	25,000.000	25,000.00	25,806.43
PVTPL UNITED WHOLESALE MTGE LL CORP 5.5% 04-15-2029 SEDOL: BNG46T7	100,000.000	92,857.60	97,400.09
PVTPL UNITED WHSL MTG LLC 5.75% 06-15-2027 SEDOL: BMV9V95	50,000.000	48,725.00	49,674.82
PVTPL UNIVISION COMMUNICATIONS INC 8.0% 08-15-2028 SEDOL: BM8K1F7	75,000.000	75,861.25	76,684.88
PVTPL US FOODS INC 4.75% DUE 02-15-2029 BEO SEDOL: BLBNHR0	75,000.000	75,412.50	73,120.18
PVTPL US FOODS INC 5.75% 04-15-2033 SEDOL: BSML619	25,000.000	25,000.00	25,026.83
PVTPL US FOODS INC 6.875% DUE 09-13-2028 SEDOL: BN4JPG4	75,000.000	76,743.50	78,170.78
PVTPL USA COMPRESSION PARTNERS LP/USA 7.125% 03-15-2029 SEDOL: BM8SW92	150,000.000	150,000.00	154,492.80
PVTPL USI INC SR NT 7.5% 01-15-2032 CUSIP: 90346KAB5	175,000.000	176,849.25	181,291.08
PVTPL VELOCITY VEH GROUP LLC 8.0% 06-01-2029 SEDOL: BSWYL35	50,000.000	50,843.75	52,060.30
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO SEDOL: BP9SCV4	700,000.000	525,000.00	627,804.80
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	1,200,000.000	1,228,875.00	1,225,940.40
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL: BRK4301	800,000.000	786,250.00	844,740.80
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69	500,000.000	501,250.00	555,595.92

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL VIAVI SOLUTIONS INC INC 3.75% 10-01-2029 SEDOL: BMXJTR7	75,000.000	65,321.00	68,055.84
PVTPL VICI PPTYS L P/VICI NT CO INC 4.625% 06-15-2025 SEDOL: BMH6ZL0	100,000.000	98,976.00	99,389.46
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	1,000,000.000	1,097,500.00	1,017,233.00
PVTPL VISTRA OPERATIONS CO LLC SR NT 144A 5.625% 02-15-2027 SEDOL: BHQTTK2	150,000.000	151,261.26	149,772.23
PVTPL VISTRA OPERATIONS CO LLC SR NT 7.75% 10-15-2031 SEDOL: BNQQSS6	50,000.000	50,500.00	53,829.90
PVTPL VISTRA OPERATIONS CO LLC 5.5% DUE 09-01-2026 BEO SEDOL: BFXKZR3	25,000.000	24,593.75	24,991.34
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE 10-15-2033 BEO SEDOL: BNNJDS3	200,000.000	204,354.00	225,479.20
PVTPL W R GRACE HLDGS LLC SR NT 5.625% 08-15-2029 SEDOL: BLDBLN6	75,000.000	73,548.75	70,453.74
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	570,000.000	578,963.91	476,041.10
PVTPL WESCO DISTRIBUTION INC 6.375% 03-15-2029 SEDOL: BQBCWX3	50,000.000	50,000.00	51,655.45
PVTPL WILLIAM CARTER CO SR NT 5.625% 03-15-2027 SEDOL: BHL3SB3	75,000.000	73,434.51	74,842.84
PVTPL WISCO DISTRIBUTION INC 6.625% 03-15-2032 SEDOL: BQBBHB3	100,000.000	100,000.00	104,160.20
PVTPL WR GRACE HOLDING LLC 7.375% 03-01-2031 SEDOL: BMX7HD3	25,000.000	25,000.00	26,193.40
PVTPL WYNDHAM HOTELS & RESORTS INC 4.375% DUE 08-15-2028/08-13-2020 BEO SEDOL: BMG3802	100,000.000	92,506.25	96,461.68
PVTPL WYNN RESORTS FIN LLC / WYNN RESORTS CAP CORP 6.25% 03-15-2033 SEDOL: BRBQDX9	125,000.000	125,000.00	126,630.80
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1	205,000.000	206,562.50	221,174.04
PVTPL ZEBRA TECHNOLOGIES CORP 6.5% 06-01-2032 SEDOL: BS3FNT7	50,000.000	50,000.00	52,202.40
PVTPL ZIPRECRUITER INC 5.0% 01-15-2030 SEDOL: BMZPC07	75,000.000	66,478.25	67,870.61

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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 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL: BMG20L4	600,000.000	597,702.00	384,415.52
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	1,000,000.000	894,195.00	700,948.17
PVTPLDISH DBS CORP SR SECD NT 5.75% 12-01-2028 SEDOL: BNRLZ34	600,000.000	600,000.00	524,232.59
PVTPLNEXTERA ENERGY OPER PARTNERS LP SR NT 4.5% 09-15-2027 SEDOL: BZ6CT29	25,000.000	23,281.25	24,425.00
PVTPLYOLYMPUS WTR US HLDG CORP SR NT 6.25% 10-01-2029 SEDOL: BNQN3H1	225,000.000	221,953.25	217,713.22
QUALCOMM INC NT 1.65% 05-20-2032 SEDOL: BNBTHV6	465,000.000	366,648.30	386,423.88
QUALCOMM INC 3.25% DUE 05-20-2027 CUSIP: 747525AU7	1,290,000.000	1,240,893.50	1,269,542.66
QUALCOMM INC 4.5% 05-20-2052 CUSIP: 747525BR3	120,000.000	117,385.20	110,497.48
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	900,000.000	895,320.00	684,793.39
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	50,000.000	51,691.09	49,748.26
RANGE RES CORP 8.25% 01-15-2029 BEO SEDOL: BPG5F64	50,000.000	52,240.00	51,753.90
RAPTOR ACQSTN CORP 4.875% DUE 11-01-2026 SEDOL: BMBN829	150,000.000	149,067.75	145,598.85
RAYMOND JAMES FINL INC 3.75% 04-01-2051 CUSIP: 754730AH2	170,000.000	168,968.10	133,486.96
REGENCY CTRS L P 4.125% 03-15-2028 SEDOL: BDD1H65	355,000.000	369,614.55	352,399.60
REGENCY CTRS L P 4.65% DUE 03-15-2049 CUSIP: 75884RAY9	1,400,000.000	1,395,254.00	1,257,713.52
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4	472,000.000	427,941.95	310,632.05
REGENERON 1.75% DUE 09-15-2030 SEDOL: BMFNFN5	355,000.000	330,251.40	306,738.55
ROCKET SOFTWARE INC SR NT 144A 6.5% 02-15-2029 SEDOL: BMH4SY8	175,000.000	167,592.87	166,531.92

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ROPER TECHNOLOGIES INC 4.2% 09-15-2028 SEDOL: BGLFKF0	215,000.000	233,735.30	214,868.00
ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 SEDOL: BK4H0F1	435,000.000	410,525.45	408,295.07
ROPER TECHNOLOGIES 3.85% DUE 12-15-2025 SEDOL: BZ6F854	300,000.000	322,146.00	298,487.00
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	950,000.000	909,399.00	831,918.06
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	1,100,000.000	1,036,310.00	797,083.53
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	900,000.000	860,004.00	696,882.57
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	3,650,000.000	4,428,516.04	3,240,719.04
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	2,500,000.000	2,488,253.33	2,381,074.75
RTX CORPORATION 4.5% 06-01-2042 CUSIP: 913017BT5	400,000.000	445,699.37	372,077.30
RTX CORPORATION 4.625% 11-16-2048 CUSIP: 913017CX5	3,940,000.000	4,029,949.82	3,643,950.29
RTX CORPORATION 6.4% 03-15-2054 CUSIP: 75513ECX7	730,000.000	727,262.50	861,916.88
RYDER SYSTEM INC FIXED 2.9% DUE 12-01-2026 SEDOL: BKSZ9B0	540,000.000	541,772.00	524,112.80
S&P GLOBAL INC 2.9% 03-01-2032 SEDOL: BQXJJX1	1,005,000.000	902,162.15	914,026.44
S&P GLOBAL INC 3.25% DUE 12-01-2049 CUSIP: 78409VAQ7	270,000.000	271,780.00	204,999.07
S&P GLOBAL INC 4.25% 05-01-2029 SEDOL: BPJLZM5	315,000.000	344,812.42	316,701.80
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	1,900,000.000	1,891,293.00	1,889,974.08
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	300,000.000	299,232.00	299,204.24
SABRA HEALTH CARE LP 3.2% DUE 12-01-2031 SEDOL: BP0TWJ4	800,000.000	792,050.00	704,102.44

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Corporate Debt Instruments - Other			
United States - USD			
SALESFORCE.COM INC 1.95% DUE 07-15-2031 BEO SEDOL: BN466R3	1,945,000.000	1,619,581.90	1,688,644.43
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL: BNBW867	2,100,000.000	2,095,212.00	1,830,735.29
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052 SEDOL: BNSLTD1	1,300,000.000	1,292,759.00	1,014,688.45
SBA COMMUNICATIONS CORP NEW SR NT 3.875%02-15-2027 SEDOL: BNBTL14	500,000.000	500,000.00	487,284.30
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	2,000,000.000	2,024,625.00	1,788,584.00
SEAGATE HDD CAYMAN 8.25% 12-31-2049 CUSIP: 81180WBN0	50,000.000	54,083.50	54,277.83
SEAGATE HDD CAYMAN 8.5% 12-31-2049 CUSIP: 81180WBP5	25,000.000	25,000.00	27,282.26
SEAGATE HDD CAYMAN 9.625% 12-01-2032 CUSIP: 81180WBM2	58,500.000	73,837.50	67,926.69
SEAWORLD PKS & 5.25% DUE 08-15-2029 SEDOL: BNC0P25	125,000.000	123,061.54	121,982.19
SEMPRA ENERGY 3.3% 04-01-2025 SEDOL: BMFCZK9	550,000.000	543,636.50	545,265.58
SEMPRA ENERGY 3.7% DUE 04-01-2029 BEO SEDOL: BMD3T57	980,000.000	953,601.60	950,346.20
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	435,000.000	563,347.71	463,777.34
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG CUSIP: 822582AY8	7,959,000.000	9,787,502.44	7,502,393.36
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040 CUSIP: 822582AN2	170,000.000	169,184.00	180,668.48
SHELL INTL FIN B V 3.75% DUE 09-12-2046 CUSIP: 822582BY7	3,163,000.000	3,662,121.40	2,594,559.43
SHELL INTL FIN B V 4% DUE 05-10-2046 CUSIP: 822582BQ4	740,000.000	790,360.20	632,771.84
SHELL INTL FIN B V 6.375% DUE 12-15-2038 CUSIP: 822582AD4	130,000.000	129,309.70	150,834.64
SIX FLAGS ENTMT CORP NEW 7.25% 05-15-2031 SEDOL: BRJTRF0	125,000.000	125,948.50	129,465.00

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United States - USD			
SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	199,306.450	209,147.21	202,844.14
SM ENERGY CO 6.5% DUE 07-15-2028 REG SEDOL: BL98722	25,000.000	25,000.00	24,972.52
SM ENERGY CO 6.75% DUE 09-15-2026 SEDOL: BDJ0GW5	75,000.000	74,599.25	74,962.10
SONOCO PRODS CO FIXED 3.125% DUE 05-01-2030 CUSIP: 835495AL6	1,575,000.000	1,716,126.25	1,467,202.04
SONOCO PRODS CO NT 2.85% 02-01-2032 CUSIP: 835495AP7	5,000.000	4,990.90	4,370.08
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	700,000.000	698,362.00	537,139.43
SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032 SEDOL: BP4ZDJ5	300,000.000	299,892.00	266,883.18
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	500,000.000	498,320.00	372,050.04
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 CUSIP: 842400GT4	330,000.000	342,922.90	256,924.11
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	1,745,000.000	1,646,770.49	1,473,735.49
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	1,660,000.000	1,869,642.38	1,548,908.50
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	300,000.000	298,590.00	316,554.16
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	1,200,000.000	1,197,660.00	1,247,377.26
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL: BDVJYL5	3,400,000.000	3,323,610.00	2,954,427.42
SOUTHERN CO 3.25% DUE 07-01-2026 SEDOL: BYT1506	920,000.000	912,728.50	904,070.60
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	700,000.000	643,573.00	585,774.55
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 SEDOL: B469DS7	770,000.000	779,825.74	718,378.05
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	5,220,000.000	5,182,148.42	4,363,261.76

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Corporate Debt Instruments - Other			
United States - USD			
SOUTHN CAL EDISON 5.75% DUE 04-01-2035 SEDOL: B00KKK2	200,000.000	200,310.00	214,387.29
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	500,000.000	655,660.00	547,416.08
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	350,000.000	343,469.50	288,405.16
SOUTHN NAT GAS CO 8% DUE 03-01-2032 CUSIP: 843452AZ6	168,000.000	184,725.90	197,415.74
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5HOM2	340,000.000	339,021.60	323,356.08
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032 SEDOL: BMH4406	115,000.000	115,644.70	110,011.29
SOUTHWESTERN ENERGY CO 8.375% DUE 11-15-2028 REG SEDOL: BN73B32	25,000.000	27,421.87	25,717.78
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4	920,000.000	913,782.50	1,006,566.46
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	1,700,000.000	1,535,355.00	1,345,744.48
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 CUSIP: 845743BT9	1,140,000.000	826,864.80	894,679.30
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 CUSIP: 845743BQ5	1,365,000.000	1,226,252.42	1,010,656.52
SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030 SEDOL: BR1YST4	900,000.000	900,000.00	1,003,500.00
SPRINGLEAF FIN 5.375% DUE 11-15-2029 SEDOL: BKTMDH8	500,000.000	500,000.00	480,486.09
STA CASINOS LLC 4.5% DUE 02-15-2028 SEDOL: BHKD706	125,000.000	123,116.38	120,703.65
STANFORD HLTH CARE 3.31% DUE 08-15-2030 CUSIP: 85434VAB4	110,000.000	110,000.00	105,424.86
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	600,000.000	622,120.00	457,292.52
STATE STR CORP 4.421% 05-13-2033 SEDOL: BLDB0D9	515,000.000	509,393.90	512,008.15
STATE STREET CORP 6.7% 12-31-2049 SEDOL: BNRPV50	700,000.000	700,000.00	725,190.90

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United States - USD			
STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031 CUSIP: 85769EBB6	398,000.000	396,010.00	396,081.64
STD INDS INC DEL 4.375% DUE 07-15-2030 SEDOL: BMYXXP4	25,000.000	25,269.37	23,662.57
STD INDS INC DEL 5% DUE 02-15-2027 SEDOL: BDVPXC7	200,000.000	189,528.50	198,309.60
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	192,088.82
STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031 SEDOL: BM9HMH6	1,000,000.000	998,770.00	849,368.87
STRYKER CORP 2.9% DUE 06-15-2050 REG SEDOL: BMW7ND6	1,200,000.000	1,002,328.00	845,011.98
STRYKER CORP 4.625% DUE 03-15-2046 SEDOL: BZ78L86	200,000.000	177,234.00	188,978.59
STRYKER CORP 4.625% 09-11-2034 SEDOL: BP4YHD4	400,000.000	397,880.00	401,744.13
SUBN PROPANE 5.875% DUE 03-01-2027 SEDOL: BYXT829	125,000.000	123,366.61	124,787.59
SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031 SEDOL: BMDRCH2	600,000.000	596,802.00	524,657.95
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 CUSIP: 86765BAV1	150,000.000	165,760.80	142,837.04
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	1,520,000.000	1,688,893.20	1,453,662.48
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	640,000.000	681,022.25	564,731.71
T-MOBILE US INC 5.5% 01-15-2055 SEDOL: BR876T2	900,000.000	909,420.30	932,302.26
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	160,000.000	176,834.72	147,539.53
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	700,000.000	695,254.00	742,724.54
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	960,000.000	900,989.70	696,908.61
T-MOBILE USA INC 2.25% 11-15-2031 CUSIP: 87264ABX2	270,000.000	267,690.00	232,955.83

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9	300,000.000	299,379.00	267,391.40
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	3,440,000.000	3,334,781.13	2,641,910.41
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	2,600,000.000	2,446,998.13	1,903,161.00
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	200,000.000	219,050.00	194,494.13
T-MOBILE USA INC 5.15% 04-15-2034 SEDOL: BR875P1	880,000.000	882,291.30	906,565.84
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	500,000.000	498,905.00	497,526.71
TANGER PPTYS LTD 3.125% DUE 09-01-2026 SEDOL: BDCCRQ9	630,000.000	618,939.35	611,038.58
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	850,000.000	832,378.40	804,858.49
TARGA RES CORP 4.95% 04-15-2052 CUSIP: 87612GAB7	70,000.000	68,880.00	63,000.85
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	950,000.000	929,508.50	1,054,279.32
TARGA RES CORP 6.5% 03-30-2034 SEDOL: BN12KV6	2,000,000.000	1,998,980.00	2,210,475.36
TARGA RES FIXED 6.25% DUE 07-01-2052 CUSIP: 87612KAC6	410,000.000	409,069.30	441,271.98
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	400,000.000	404,188.89	407,319.41
TC PIPELINES LP 3.9% DUE 05-25-2027 SEDOL: BF2KDG9	375,000.000	390,184.95	369,278.87
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	700,000.000	700,000.00	645,366.67
TEACHERS INS & 3.3% DUE 05-15-2050 CUSIP: 878091BG1	820,000.000	833,452.40	599,865.41
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	4,558,000.000	3,987,167.32	3,961,311.85
TEACHERS INS & 6.85% DUE 12-16-2039 CUSIP: 878091BC0	44,000.000	48,415.20	52,521.73

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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			
TELEDYNE TECHNOLOGIES INC NT 1.6% SEDOL: BKP8KN1 04-01-2026	425,000.000	416,892.75	407,177.89
TENET HEALTHCARE CORP 6.25% DUE SEDOL: BMW24K5 02-01-2027	50,000.000	50,143.00	50,066.45
TENET HEALTHCARE FIXED 4.25% DUE SEDOL: BPVCFV5 01-06-2029	100,000.000	100,000.00	96,417.33
TENET HEALTHCARE FIXED 5.125% DUE SEDOL: BPTJRF6 01-11-2027	75,000.000	74,133.50	74,716.51
TENET HEALTHCARE FIXED 6.125% DUE SEDOL: BPVDS42 10-01-2028	75,000.000	78,051.25	75,598.88
TERRAFORM PWR OPER 5% DUE 01-31-2028 SEDOL: BD2BVC0	125,000.000	120,658.38	123,667.83
TERRIER MEDIA 8.875% DUE 12-15-2027 SEDOL: BK7CY84	50,000.000	51,008.93	29,250.00
TEXAS INSTRS INC 3.875% CUSIP: 882508BF0 03-15-2039	1,440,000.000	1,532,507.03	1,336,112.41
TEXTRON INC 3.9% SEDOL: BK62T79 09-17-2029	465,000.000	470,064.00	454,260.29
TEXTRON INC 4% DUE 03-15-2026 SEDOL: BYXVC23	300,000.000	313,284.56	298,388.80
THERMO FISHER SCIENTIFIC INC 2.8% SEDOL: BPCHD15 10-15-2041	2,125,000.000	1,605,913.75	1,622,133.56
TIBCO SOFTWARE INC SR SECD NT 144A 6.5% 03-31-2029 SEDOL: BN2QTP4	125,000.000	110,176.00	124,370.80
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	600,000.000	632,016.00	520,240.32
TIME WARNER CABLE 5.875% DUE 11-15-2040 CUSIP: 88732JAY4	420,000.000	486,469.79	380,869.79
TIME WARNER CABLE 6.55% DUE 05-01-2037 CUSIP: 88732JAJ7	90,000.000	106,590.20	89,082.59
TIME WARNER CABLE 6.75% DUE 06-15-2039 CUSIP: 88732JAU2	1,370,000.000	1,593,527.02	1,371,991.99
TIME WARNER CABLE 7.3% DUE 07-01-2038 CUSIP: 88732JAN8	510,000.000	537,770.50	535,763.48
TIME WARNER ENTMT 8.375% DUE 07-15-2033 CUSIP: 88731EAJ9	6,141,000.000	8,142,771.82	7,067,734.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TOTAL SYS SVCS INC 4.45% 06-01-2028 SEDOL: BG0Q4X0	185,000.000	193,116.48	184,299.42
TOTAL SYS SVCS INC 4.8% DUE 04-01-2026 SEDOL: BD1DGGK0	390,000.000	419,658.71	390,829.37
TRACTOR SUPPLY CO 1.75% DUE 11-01-2030 SEDOL: BN2B8H4	410,000.000	382,864.70	353,443.76
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 CUSIP: 893574AM5	300,000.000	325,734.20	263,397.65
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	620,000.000	627,900.62	492,800.25
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG CUSIP: 893574AF0	940,000.000	983,616.00	854,042.82
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	500,000.000	605,725.00	517,144.10
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	200,000.000	199,686.00	215,869.45
TRUIST FINL CORP SR MED TERM NTS BOOK EN4.123% 06-06-2028 SEDOL: BNM7P71	780,000.000	773,964.80	774,380.69
TTM TECHNOLOGIES 4% DUE 03-01-2029 SEDOL: BMZB142	75,000.000	73,375.00	71,066.31
TUCSON ELEC PWR CO 5.5% 04-15-2053 SEDOL: BNKC7F0	500,000.000	498,605.00	511,973.35
U S BANCORP 2.215% 01-27-2028 SEDOL: BPNXHW1	500,000.000	500,000.00	477,410.91
UDR INC 2.95% DUE 09-01-2026 SEDOL: BZBZ4J5	425,000.000	422,302.08	412,317.45
UNION ELEC CO 5.45% 03-15-2053 SEDOL: BMXMYJ3	500,000.000	498,970.00	521,917.91
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WWV0	700,000.000	699,167.00	701,421.00
UNION ELECTRIC COMPANY 5.25% 01-15-2054 SEDOL: BPRC4Z6	600,000.000	595,602.00	608,340.56
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 CUSIP: 907818FN3	280,000.000	266,834.72	180,901.91
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 CUSIP: 907818FL7	120,000.000	120,204.00	90,852.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 CUSIP: 907818FS2	490,000.000	555,595.36	377,112.82
UNION PAC CORP 2.4% DUE 02-05-2030 SEDOL: BKDML98	560,000.000	543,543.25	513,739.87
UNION PAC CORP 3.25% DUE 02-05-2050 CUSIP: 907818FK9	720,000.000	742,307.60	543,407.57
UNION PAC CORP 3.5% 02-14-2053 CUSIP: 907818FZ6	3,230,000.000	3,222,700.20	2,516,526.50
UNION PAC CORP 3.839% DUE 03-20-2060 BEO CUSIP: 907818FG8	360,000.000	399,249.20	287,636.78
UNION PAC CORP 4.1% DUE 09-15-2067 CUSIP: 907818ER5	2,965,000.000	2,893,705.86	2,430,127.11
UNION PACIFIC CORP 2.8% 02-14-2032 SEDOL: BNYF3T1	1,875,000.000	1,730,899.75	1,705,885.31
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036 CUSIP: 90932LAJ6	5,430,884.690	5,460,312.17	5,699,755.84
UNITED PARCEL SVC INC 3.05% 11-15-2027 SEDOL: BNLYZD9	780,000.000	760,539.10	758,694.47
UNITED RENTALS INC 3.875% DUE 02-15-2031 REG SEDOL: BLFGYK7	50,000.000	50,000.00	46,509.07
UNITEDHEALTH GROUP INC 2.3% DUE 05-15-2031 BEO SEDOL: BLPK6Q9	920,000.000	869,529.30	815,724.21
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	570,000.000	580,407.90	436,294.68
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG CUSIP: 91324PDZ2	450,000.000	447,884.10	315,206.18
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG CUSIP: 91324PDQ2	20,000.000	26,457.80	18,186.35
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	880,000.000	866,957.25	839,172.09
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 CUSIP: 91324PEL2	390,000.000	386,178.00	377,228.75
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	100,000.000	99,124.00	100,092.93
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 CUSIP: 91324PFC1	130,000.000	129,628.20	135,142.91

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	6,290,000.000	6,564,816.10	6,747,921.62
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	740,000.000	733,199.40	783,133.16
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060 CUSIP: 91324PEA6	20,000.000	21,129.84	13,650.10
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 CUSIP: 91324PDT6	90,000.000	90,071.10	77,578.01
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	1,720,000.000	1,780,567.20	1,385,234.41
UNITEDHEALTH GROUP 3.75% DUE 07-15-2025 SEDOL: BYTRVX9	570,000.000	563,742.50	568,340.43
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	1,800,000.000	1,703,934.00	1,477,371.58
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	755,000.000	706,013.35	602,171.12
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP: 91324PCR1	40,000.000	45,715.13	38,781.14
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	100,000.000	99,397.00	107,950.65
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	600,000.000	666,072.00	679,294.06
UNIV SOUTHN CAL 3.226% DUE 10-01-2120 CUSIP: 914886AD8	90,000.000	90,000.00	59,098.93
UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053 SEDOL: BMTTKH8	1,500,000.000	1,500,000.00	1,549,291.68
UNIVISION 7.375% DUE 06-30-2030 SEDOL: BN33NL8	75,000.000	75,002.50	72,584.90
UNUM GROUP 6% 06-15-2054 SEDOL: BSLT313	300,000.000	293,706.00	312,478.55
UPMC 5.035% DUE 05-15-2033 SEDOL: BPK29H0	800,000.000	782,160.00	816,770.69
US BANCORP 5.1% 07-23-2030 SEDOL: BRXM335	165,000.000	165,000.00	169,836.40
USA COMPRESSION PARTNERS LP/USA 6.875% DUE 09-01-2027 SEDOL: BKWC8B0	25,000.000	25,031.25	25,211.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 CUSIP: 927804FG4	380,000.000	474,980.26	524,614.51
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	1,800,000.000	1,626,642.00	1,462,052.07
VALERO ENERGY CORP FIXED 4% DUE 04-01-2029 SEDOL: BJVKHJ9	395,000.000	402,649.45	390,434.28
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	460,000.000	423,956.60	335,420.00
VALMONT INDS INC 5.25% DUE 10-01-2054 SEDOL: BQRX166	835,000.000	832,142.95	801,717.59
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	500,000.000	498,850.00	466,040.48
VENTURE GLOBAL 4.125% DUE 08-15-2031 SEDOL: BMY9R27	300,000.000	245,000.00	278,918.88
VERISIGN INC FIXED 2.7% 06-15-2031 CUSIP: 92343EAM4	405,000.000	391,629.45	354,072.98
VERISK ANALYTICS INC 5.5% DUE 06-15-2045 SEDOL: BXPB5K3	530,000.000	603,420.00	537,852.76
VERISK ANALYTICS 4% DUE 06-15-2025 SEDOL: BXPB5D6	350,000.000	363,220.69	347,734.66
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG CUSIP: 92343VDU5	2,090,000.000	2,261,723.65	2,173,081.66
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	5,248,000.000	3,716,161.25	3,442,255.93
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	1,365,000.000	1,331,540.31	1,114,778.61
VERIZON COMMUNICATIONS 5.5% 02-23-2054 CUSIP: 92343VGW8	5,330,000.000	5,491,605.60	5,587,541.18
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43	1,190,000.000	1,147,672.90	1,062,571.17
VERIZON 2.65% DUE 11-20-2040 CUSIP: 92343VFT6	1,490,000.000	1,369,879.30	1,097,849.46
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	780,000.000	736,054.11	672,008.41
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050 SEDOL: BMF32K1	175,000.000	196,718.25	134,001.34

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VIRGINIA ELEC & PWR CO 3.75% 05-15-2027 SEDOL: BP5H602	530,000.000	525,249.50	525,913.45
VIRGINIA ELEC & PWR CO 5.35% 01-15-2054 SEDOL: BPCCTH9	300,000.000	299,238.00	306,773.72
VISA INC 2.7% DUE 04-15-2040 CUSIP: 92826CAK8	110,000.000	109,190.40	86,526.11
VISA INC 4.15% DUE 12-14-2035 CUSIP: 92826CAE2	190,000.000	189,743.50	187,093.87
VISA INC 4.3% DUE 12-14-2045 CUSIP: 92826CAF9	1,470,000.000	1,669,770.10	1,369,618.54
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	2,055,000.000	2,004,824.90	1,765,130.52
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	300,000.000	283,377.00	296,896.59
VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG CUSIP: 45685EAJ5	390,000.000	414,414.38	397,519.87
VOYA FINL INC 5.346% 09-20-2034 SEDOL: BSNR456	300,000.000	299,508.00	298,325.36
W P CAREY INC 2.4% DUE 02-01-2031 SEDOL: BNGKF43	435,000.000	401,507.65	379,471.77
W VA UNIV HLTH SYS 3.129% DUE 06-01-2050 CUSIP: 956708AB7	60,000.000	60,000.00	41,625.31
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0	3,960,000.000	4,576,888.80	4,573,230.51
WALMART INC NT 2.65% 09-22-2051 CUSIP: 931142EV1	460,000.000	458,298.00	316,205.40
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	1,630,000.000	1,537,365.26	1,257,177.63
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7	1,825,000.000	1,625,729.20	1,489,770.66
WASTE CONNECTIONS INC 4.2% DUE 01-15-2033 BEO CUSIP: 94106BAF8	800,000.000	797,824.00	777,657.09
WATCO COS L L C / WATCO FIN CORP 7.125% 08-01-2032 SEDOL: BSF1V77	75,000.000	75,687.50	78,170.40
WELLS FARGO & CO FLTG 04-22-2028 SEDOL: BQKVS11	1,400,000.000	1,400,000.00	1,406,029.80

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Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO FLTG RT 3.908% DUE 04-25-2026 SEDOL: BPBPKJ7	735,000.000	731,448.20	730,341.92
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 SEDOL: BLD7GV7	7,870,000.000	7,802,578.16	7,194,561.97
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP: 95000U2V4	920,000.000	908,965.10	902,578.95
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	3,150,000.000	3,771,062.71	3,088,525.23
WELLS FARGO & CO NEW 7.625% 12-31-2049 SEDOL: BR1W898	400,000.000	400,000.00	435,613.60
WELLS FARGO & CO STEP CPN 5.875% DUE 12-29-2049 CUSIP: 949746RN3	40,000.000	40,563.55	40,119.08
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMGDBG9	800,000.000	800,000.00	760,653.58
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	1,200,000.000	1,200,000.00	1,089,684.61
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,113,010.18
WELLS FARGO & CO 3.068% 04-30-2041 CUSIP: 95000U2Q5	910,000.000	935,635.00	717,654.78
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL: BJ84B25	710,000.000	753,745.70	696,343.90
WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL: BYQ74R7	580,000.000	588,093.70	566,867.92
WELLS FARGO & CO 4.478% 04-04-2031 CUSIP: 95000U2L6	730,000.000	829,585.82	730,826.53
WELLS FARGO & CO 4.611% 04-25-2053 CUSIP: 95000U2Z5	630,000.000	630,000.00	582,298.84
WELLS FARGO & CO 4.75% DUE 12-07-2046 CUSIP: 94974BGU8	1,140,000.000	1,236,774.65	1,045,176.37
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	320,000.000	330,647.35	300,189.48
WELLS FARGO & CO 5.375% DUE 11-02-2043 CUSIP: 94974BFP0	510,000.000	517,599.93	514,190.26
WELLS FARGO & CO 5.606% DUE 01-15-2044 CUSIP: 949746RF0	570,000.000	696,825.00	589,008.43

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	2,855,000.000	2,810,114.21	2,799,636.67
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	400,000.000	400,000.00	419,315.69
WELLS FARGO & COMPANY 5.557% 07-25-2034 SEDOL: BNFZXQ7	2,420,000.000	2,442,202.20	2,538,991.69
WELLS FARGO CO 3.9% 12-31-2049 CUSIP: 949746TD3	500,000.000	506,218.75	485,952.90
WELLTOWER INC 4% DUE 06-01-2025 SEDOL: BYMSY74	475,000.000	494,852.69	472,173.38
WELLTOWER INC FIXED 4.25% DUE 04-15-2028 SEDOL: BFY3CZ8	1,000,000.000	1,001,290.00	1,001,013.15
WELLTOWER INC 2.75% 01-15-2032 SEDOL: BMHYK20	710,000.000	678,891.40	629,472.66
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	300,000.000	292,719.00	303,804.77
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	270,000.000	255,468.30	245,193.02
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 CUSIP: 958254AD6	300,000.000	288,545.60	283,957.98
WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050 SEDOL: BKRMRB8	1,410,000.000	1,288,125.80	1,278,695.92
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	254,000.000	337,910.31	293,994.81
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	300,000.000	339,426.00	293,987.19
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	600,000.000	598,032.00	603,809.30
WEYERHAEUSER CO 4% DUE 11-15-2029 SEDOL: BMFDHK6	1,500,000.000	1,492,219.20	1,470,581.34
WHITE CAP BUYER 6.875% DUE 10-15-2028 SEDOL: BL68NC7	150,000.000	154,885.36	151,399.05
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	400,000.000	399,540.00	295,831.44
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMYDW35	2,500,000.000	2,494,600.00	2,584,284.95

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WILLIAMS COS INC 7.5% DUE 01-15-2031 CUSIP: 969457BB5	119,000.000	136,673.51	135,617.97
WILLIAMS COS INC 8.75% DUE 03-15-2032 CUSIP: 969457BM1	279,000.000	325,158.71	341,414.07
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 CUSIP: 96949LAE5	210,000.000	215,917.80	191,526.38
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	495,000.000	512,155.20	458,059.50
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 CUSIP: 96949LAC9	370,000.000	460,724.60	352,259.52
WMG ACQUISITION CORP SR SECD NT 144A 3.75% 12-01-2029 SEDOL: BP39LW7	75,000.000	68,143.50	70,600.20
WORTHINGTON INDS INC 4.3% 08-01-2032 SEDOL: BDFGDZ9	345,000.000	370,802.45	309,883.56
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO CUSIP: 983024AN0	390,000.000	407,700.26	432,008.42
XCEL ENERGY INC 4.6% 06-01-2032 SEDOL: BMYP1W3	560,000.000	555,915.60	554,782.69
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL: BWC5244	1,000,000.000	932,906.00	940,698.27
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	1,100,000.000	1,072,472.00	996,874.00
Total United States - USD		1,164,649,686.07	1,081,750,448.28
Total Corporate Debt Instruments - Other		1,328,449,570.78	1,234,853,792.60
<i>Corporate Stock - Preferred</i>			
Brazil - BRL			
CIA ENERG MG-CEMIG PRF BRL5.00 SEDOL: B1YBRG0	42,510.000	77,752.86	88,988.58
Total Brazil - BRL		77,752.86	88,988.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Preferred</i>			
Germany - EUR			
SARTORIUS AG NON VTG PRF NPV SEDOL: 5843329	1,822.000	376,339.78	512,834.35
Total Germany - EUR		376,339.78	512,834.35
Total Corporate Stock - Preferred		454,092.64	601,822.93
<i>Corporate Stock - Common</i>			
Australia - AUD			
ANZ GROUP HOLDINGS LTD NPV SEDOL: 6065586	13,226.000	248,871.23	279,670.39
BANK OF QUEENSLAND NPV SEDOL: 6076243	19,800.000	94,161.76	84,890.03
BLUESCOPE STEEL NPV SEDOL: 6533232	6,000.000	38,904.40	92,407.50
HELIA GROUP LTD NPV SEDOL: BP5HL07	58,700.000	130,117.28	165,335.89
JB HI-FI NPV SEDOL: 6702623	2,200.000	71,380.79	122,008.43
METCASH LIMITED NPV SEDOL: B0744W4	52,600.000	127,839.53	130,638.68
QBE INS GROUP NPV SEDOL: 6715740	17,100.000	202,473.24	196,216.09
RIO TINTO LIMITED NPV SEDOL: 6220103	3,200.000	251,132.44	286,668.61
SUPER RETAIL GROUP LTD G NPV SEDOL: B01C7R0	17,500.000	114,525.71	220,595.16
WISETECH GLOBAL LT NPV SEDOL: BZ8GX83	11,444.000	490,188.13	1,089,189.17
Total Australia - AUD		1,769,594.51	2,667,619.95
Austria - EUR			
BAWAG GROUP AG COMMON STOCK SEDOL: BZ1GZ06	2,300.000	63,614.01	178,528.94
OMV AG NPV SEDOL: 4651459	2,500.000	122,081.40	107,029.20

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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>			
Austria - EUR			
VIENNA INS GRP AG NPV (BR) SEDOL: B0BKSS2	6,300.000	261,419.18	209,878.78
Total Austria - EUR		447,114.59	495,436.92
Belgium - EUR			
ANHEUSER-BUSCH INB NPV SEDOL: BYYHL23	1,386.000	73,133.64	91,851.67
ARGEN X SE SEDOL: BNHKYX4	3,615.000	1,093,113.50	1,959,163.28
BPOST SA NPV SEDOL: BBH7K66	15,800.000	403,437.71	45,230.16
MELEXIS NPV SEDOL: 7370063	1,400.000	120,739.03	115,857.15
SOLVAY SA NPV SEDOL: 4821100	2,300.000	51,065.86	90,355.41
SYENSQO SA NPV SEDOL: BPSLYH4	900.000	80,465.62	79,963.87
UMICORE NPV SEDOL: BF44466	16,840.000	862,463.45	219,141.33
Total Belgium - EUR		2,684,418.81	2,601,562.87
Brazil - BRL			
BCO DO BRASIL SA COM NPV SEDOL: 2328595	46,000.000	302,196.63	229,586.10
CIA SANEAMENTO MIN COM NPV SEDOL: B0YBZJ2	17,100.000	81,818.69	72,346.40
JBS SA COM NPV SEDOL: B1V74X7	15,700.000	62,438.31	91,187.89
Total Brazil - BRL		446,453.63	393,120.39
Brazil - USD			
ADR GERDAU S A SPONSORED ADR SHS SEDOL: 2297606	20,176.000	73,143.54	70,616.00
ADR VALE S A ADR SEDOL: 2857334	5,204.000	67,464.31	60,782.72

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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>			
Brazil - USD			
NU HOLDINGS LTD SEDOL: BN6NP19	83,728.000	663,627.27	1,142,887.20
Total Brazil - USD		804,235.12	1,274,285.92
Canada - CAD			
BAUSCH HEALTH COMP COM NPV SEDOL: BFFY852	10,300.000	257,792.90	84,171.88
BRP INC SUB VTG NPV SEDOL: B9B3FG1	1,200.000	54,601.84	71,496.35
B2 GOLD CORP COMMON STOCK SEDOL: B29VFC4	28,900.000	134,495.48	89,420.04
CANADIAN IMP BANK COM NPV SEDOL: 2170525	2,500.000	121,615.26	153,521.60
CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV SEDOL: 2172286	1,500.000	125,071.68	179,973.35
CDN NATL RAILWAYS COM NPV SEDOL: 2180632	667.000	80,942.97	78,191.49
CDN NATURAL RESOURCES COMMON STOCK SEDOL: 2171573	3,613.000	121,724.61	120,107.95
CDN WESTERN BANK COM NPV SEDOL: 2188283	2,700.000	49,034.12	107,584.29
CELESTICA INC NPV SEDOL: BSCB6L9	3,700.000	150,366.82	189,361.56
CENOVUS ENERGY INC COM NPV SEDOL: B57FG04	10,216.000	190,001.20	171,054.38
CI FINANCIAL CORP COMSTK SEDOL: B3KT0S5	11,870.000	178,239.13	161,757.80
COGECO COMMUNICATI SUB VTG SHS SEDOL: BZCDFX9	3,400.000	170,249.06	179,947.44
EMPIRE CO CLASS'A'N/VTG COM NPV SEDOL: 2314000	8,400.000	278,298.48	256,983.60
FINNING INTL INC COM NPV SEDOL: 2339177	6,300.000	184,564.00	207,007.66
FIRST QUANTUM MINERALS LTD COM NPV SEDOL: 2347608	8,476.000	99,055.45	115,694.47
INTACT FINL CORP COM NPV SEDOL: B04YJV1	76.000	12,322.50	14,609.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - CAD			
LINAMAR CORP COMMON STOCK SEDOL: 2516022	1,600.000	85,180.83	74,732.60
MAGNA INTL INC COM NPV SEDOL: 2554475	4,900.000	255,795.91	201,230.25
MULLEN GROUP LTD COM NPV SEDOL: B4MMW16	13,700.000	132,142.13	144,306.60
POWER CORP CANADA SUB-VTG NPV SEDOL: 2697701	2,600.000	73,938.77	82,102.22
TC ENERGY CORPORAT COM NPV SEDOL: BJMY6G0	2,761.000	105,560.81	131,392.49
TMX GROUP LIMITED COM NPV SEDOL: B8KH5G7	2,439.000	51,048.01	76,530.75
TOURMALINE OIL CP COM NPV SEDOL: B3QJ0H8	1,195.000	63,354.31	55,559.38
WHITECAP RESOURCES INC COMMON STOCK SEDOL: B418WK4	11,900.000	79,783.26	88,967.02
Total Canada - CAD		3,055,179.53	3,035,705.04
Canada - USD			
BLACKBERRY LTD COM SEDOL: BCBHZ42	2,500.000	21,644.29	6,550.00
BROOKFIELD ASSET MGMT LTD CL A LTD VTG SHS SEDOL: BP95GD5	2,422.000	77,494.97	114,536.38
BROOKFIELD CORP VTG SHS CL A SEDOL: BP95GG8	1,584.000	49,549.96	84,189.60
CANADIAN NAT RES LTD COM CANADIAN NATURAL RESOURCE COM STK CUSIP: 136385101	6,544.000	78,385.35	217,326.24
CANADIAN PAC KANS CITY LTD SEDOL: BNVTFQ7	15,274.000	1,257,822.93	1,306,537.96
CENOVUS ENERGY INC COM SEDOL: B5BQMT4	1,967.000	38,712.48	32,907.91
DESCARTES SYS GROUP INC COM SEDOL: 2528834	1,400.000	16,212.84	144,144.00
ENERFLEX LTD CUSIP: 29269R105	35.000	175.00	208.60
RESTAURANT BRANDS INTL INC COM NPV SEDOL: BTF8CG1	2,309.000	154,703.47	166,525.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - USD			
SHOPIFY INC CL A SHOPIFY INC SEDOL: BXDZ9Z0	23,496.000	1,487,553.49	1,882,969.44
Total Canada - USD		3,182,254.78	3,955,895.21
China - CNH			
CONTEMPORARY A CNY1 (STOCK CONNECT) SEDOL: BHQPSY7	1,800.000	41,397.59	64,784.21
Total China - CNH		41,397.59	64,784.21
China - HKD			
ALIBABA GROUP HOLDING LTD SEDOL: BK6YZP5	17,900.000	192,596.91	253,492.11
BAIDU INC USD0.000000625 A CLASS SEDOL: B0J2D41	5,700.000	81,293.50	77,492.11
BANK OF CHINA LTD 'H'CNY1 SEDOL: B154564	205,000.000	80,013.79	96,858.71
BEIGENE LTD COMN STOCK SEDOL: BGDY260	1,200.000	17,392.81	22,354.68
BYD COMPANY LTD 'H'CNY1 SEDOL: 6536651	33,500.000	933,236.04	1,223,984.55
CHINA MEDICAL SYS USD0.005 SEDOL: B6WY993	50,000.000	60,175.77	57,611.84
CHINA MERCHANTS PO NPV SEDOL: 6416139	58,000.000	104,498.79	92,441.58
CHINA PETROLEUM & CHEMICAL CORP CNY1'H'SHS SEDOL: 6291819	192,000.000	169,199.45	119,636.95
CHINA REINS 'H' CNY1 SEDOL: BYYN347	2,039,000.000	196,851.76	220,503.38
CHINA SUNTIEN GREE 'H'CNY1 SEDOL: B3ZXLP6	222,000.000	62,249.88	104,319.28
CSPC PHARMACEUTICAL GROUP LTD HKD0.10 SEDOL: 6191997	134,000.000	115,313.20	104,370.78
FAR EAST HORIZON NPV SEDOL: B63DLB5	139,000.000	136,671.75	101,822.98
FUFENG GROUP LTD SEDOL: B1P1JS5	141,000.000	66,933.85	87,495.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - HKD			
GANFENG LITHIUM GROUP CO LTD SEDOL: BZ9NS11	21,000.000	177,577.49	60,560.03
HENGAN INTL HKD0.10 SEDOL: 6136233	23,500.000	165,167.06	81,081.43
HORIZON CONSTR DEV USD0.00002 SEDOL: BMCX2J3	25,740.000	8,441.73	5,368.37
JD.COM INC USD0.00002 A CLASS SEDOL: BKPQZT6	9,600.000	129,773.04	206,522.05
JIANGXI COPPER CO 'H'CNY1 SEDOL: 6000305	56,000.000	100,568.74	114,054.72
KINGBOARD LAMINATE HKD0.10 SEDOL: B1HHFV6	107,500.000	125,960.91	103,521.08
LONKING HOLDINGS HKD0.1 SEDOL: B0MSW50	966,000.000	388,391.91	206,444.80
MEITUAN USD0.00001 B CLASS SEDOL: BGJW376	80,050.000	1,038,918.75	1,772,590.92
NETDRAGON WEBSOFT HOLDINGS LIMITED SEDOL: B28SXZ5	53,000.000	118,012.42	79,559.70
SHANGHAI INDUSTRIAL HOLDINGS HKD0.10 SEDOL: 6810010	102,000.000	288,533.60	159,155.46
SHANGHAI PHARMACEUTICALS-H SEDOL: B4Q4CJ6	55,100.000	125,593.68	89,947.60
SINOPHARM GROUP CO. LTD. 'H'SHS CNY1 SEDOL: B3ZVDV0	33,600.000	81,147.20	89,974.90
SINOTRANS LIMITED 'H'CNY1 SEDOL: 6579010	288,000.000	134,178.87	147,568.72
SINOTRUK (HK) LTD NPV SEDOL: B296ZH4	34,500.000	53,251.54	103,710.98
SSY GROUP LIMITED HKD0.02 SEDOL: BYP9J68	132,000.000	63,378.63	73,073.70
TENCENT HLDGS LTD HKD0.00002 SEDOL: BMMV2K8	63,895.000	2,317,803.15	3,657,253.56
WASION HOLDINGS LTD SEDOL: B0T4J94	204,000.000	197,088.11	168,872.87
WUXI BIOLOGICS (CA USD0.0000083 SEDOL: BL6B9P1	79,500.000	881,628.03	179,111.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - HKD			
YUEXIU TRANSPORT I HKD0.10 SEDOL: 6398787	170,000.000	157,556.45	82,948.18
3SBIO INC USD0.00001 REG'S/144A SEDOL: BY9D3L9	100,000.000	102,158.94	88,445.45
Total China - HKD		8,871,557.75	10,032,150.48
China - USD			
ADR ALIBABA GRP HLDG LTD SPON ADS E ACH REP 8 ORD SHS SEDOL: BP41ZD1	11,990.000	1,256,553.97	1,272,378.80
ADR BAIDU INC SPON ADS EACH REP 8 ORD SHS SEDOL: B0FXT17	7,664.000	855,903.11	806,942.56
ADR BEIGENE LTD SPONSORED ADR SEDOL: BYYWPW6	3,468.000	559,517.74	778,600.68
ADR FULL TRUCK ALLIANCE CO LTD SPONSOREDADS SEDOL: BMD2L36	14,637.000	294,289.66	131,879.37
ADR PDD HOLDINGS INC SPON ADS EACH REP 4 ORD SHS SEDOL: BYVW0F7	9,162.000	1,173,175.83	1,235,129.22
ADR TRIP COM GRP LTD SEDOL: BK1K3N2	7,236.000	249,631.35	430,035.48
ADR VIPSHOP HLDGS LTD SPONSORED ADR SEDOL: B3N0H17	5,839.000	94,413.45	91,847.47
ADR XPENG INC ADS SEDOL: BMXR2T4	21,160.000	338,559.91	257,728.80
Total China - USD		4,822,045.02	5,004,542.38
Denmark - DKK			
AMBU A/S SER'B'DKK0.50 SEDOL: BD9G333	18,525.000	627,311.38	363,732.88
CARLSBERG SER'B'DKK20 SEDOL: 4169219	1,548.000	167,058.69	184,846.89
D/S NORDEN DKK1 SEDOL: B1WP656	2,900.000	85,249.34	120,871.32
DANSKE BANK A/S DKK10 SEDOL: 4588825	4,900.000	148,759.61	147,817.95
DSV A S DKK1 SEDOL: B1WT5G2	6,377.000	1,039,458.06	1,319,889.59

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<i>Corporate Stock - Common</i>			
Denmark - DKK			
GENMAB AS DKK1 SEDOL: 4595739	2,698.000	386,211.16	654,354.37
NOVO NORDISK A/S SER'B'DKK0.1 SEDOL: BP6KMJ1	14,104.000	1,009,126.74	1,661,355.97
PANDORA A/S DKK0.01 SEDOL: B44XTX8	400.000	32,152.97	66,022.91
ROCKWOOL A/S SER'B'DKK10 SEDOL: 4713490	300.000	96,848.86	141,208.17
SYDBANK DKK10 SEDOL: B06JSP1	1,700.000	65,382.93	83,988.32
VESTAS WIND SYSTEM DKK0.20 SEDOL: BN4MYF5	21,840.000	767,277.48	483,426.00
ZEALAND PHARMA A/S SEDOL: B0SDJB4	1,708.000	206,564.00	207,890.41
Total Denmark - DKK		4,631,401.22	5,435,404.78
Denmark - USD			
ADR NOVO-NORDISK A S ADR SEDOL: 2651202	331.000	31,955.41	39,412.17
Total Denmark - USD		31,955.41	39,412.17
Finland - EUR			
KONECRANES OYJ NPV SEDOL: B11WFP1	1,800.000	58,378.58	135,399.19
NOKIA OYJ EUR0.06 SEDOL: 5902941	39,200.000	192,821.13	171,671.70
VALMET OYJ NPV SEDOL: BH6XZT5	2,700.000	73,400.12	86,663.51
Total Finland - EUR		324,599.83	393,734.40
France - EUR			
ACCOR SA EUR3 SEDOL: 5852842	15,745.000	639,550.68	685,316.09
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	947.000	131,439.85	183,118.38

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
AIRBUS SE EUR1 SEDOL: 4012250	10,267.000	897,002.59	1,503,582.46
ALSTOM EUR7.0 SEDOL: B0DJ8Q5	80,353.000	1,654,871.43	1,671,148.90
ARCELORMITTAL NPV SEDOL: BYPBS67	21,268.000	465,019.68	558,749.01
AXA SA EUR2.29 SEDOL: 7088429	8,082.000	177,646.88	311,457.70
BOUYGUES EUR1 SEDOL: 4002121	5,200.000	219,058.78	174,452.01
CAPGEMINI EUR8 SEDOL: 4163437	964.000	159,936.22	208,665.41
CARREFOUR SA EUR2.50 SEDOL: 5641567	6,208.000	108,717.66	106,074.39
CREDIT AGRICOLE SA EUR3 SEDOL: 7262610	18,000.000	187,157.02	275,720.15
DANONE EUR0.25 SEDOL: B1Y9TB3	2,489.000	159,719.61	181,504.62
EDENRED EUR2 SEDOL: B62G1B5	2,875.000	179,984.89	109,158.06
ENGIE COMSTK SEDOL: B0C2CQ3	9,043.000	124,358.66	156,584.22
ESSILORLUXOTTICA EUR 0.18 SEDOL: 7212477	2,492.000	449,624.84	591,282.40
HERMES INTL NPV SEDOL: 5253973	366.000	817,529.37	901,094.31
IPSEN SA EUR1 SEDOL: B0R7JF1	700.000	65,676.98	86,326.47
KERING SEDOL: 5505072	6,065.000	2,347,944.26	1,738,577.40
L'OREAL EURO.20 SEDOL: 4057808	3,643.000	1,036,602.18	1,634,642.89
LVMH MOET HENNESSY EUR0.30 SEDOL: 4061412	254.000	135,054.49	195,173.71
MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION) SEDOL: BPPBPJ01	2,300.000	58,373.40	93,589.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
ORANGE EUR4 SEDOL: 5176177	15,100.000	171,035.10	173,326.47
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	291.000	47,517.57	44,038.89
PUBLICIS GROUPE SA EUR0.40 SEDOL: 4380429	1,988.000	151,609.46	217,877.07
RENAULT SA EUR3.81 SEDOL: 4712798	3,531.000	127,070.35	153,650.72
SAFRAN SA EUR0.20 SEDOL: B058TZ6	2,649.000	357,121.16	624,099.52
SANOFI EUR2 SEDOL: 5671735	4,201.000	404,663.02	482,449.33
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	5,922.000	690,594.16	1,561,104.41
SOCIETE GENERALE EUR1.25 SEDOL: 5966516	6,601.000	215,110.15	164,653.48
SOITEC S.A. EUR2 SEDOL: BZ6T5C2	1,193.000	201,466.49	119,297.71
SOPRA STERIA GROUP SEDOL: 5633616	1,000.000	129,131.65	210,263.82
STMICROELECTRONICS EUR1.04 SEDOL: 5962332	8,518.000	354,069.84	253,348.60
THALES SA EUR3 SEDOL: 4162791	406.000	60,119.29	64,591.73
TOTALENERGIES SE SEDOL: B15C557	16,065.000	1,002,917.00	1,048,866.58
VALEO SE EUR1 SEDOL: BDC5ST8	4,362.000	56,348.54	52,674.03
Total France - EUR		13,984,043.25	16,536,460.66
France - USD			
SANOFI SPONSORED ADR CUSIP: 80105N105	11,964.000	536,096.68	689,485.32
Total France - USD		536,096.68	689,485.32

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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>			
Germany - EUR			
ADIDAS AG SEDOL: 4031976	203.000	32,034.49	53,898.18
AIXTRON SE ORD NPV SEDOL: 5468346	10,749.000	117,042.14	191,402.91
ALLIANZ SE NPV(REGD)(VINKULIERT) SEDOL: 5231485	700.000	124,234.15	230,464.33
BAYER AG NPV (REGD) SEDOL: 5069211	1,351.000	56,953.16	45,723.54
BAYERISCHE MOTOREN WERKE A G COM SEDOL: 5756029	3,800.000	427,573.20	335,801.59
DAIMLER TRUCK HOLD NPV SEDOL: BP6VLQ4	3,100.000	72,809.41	116,351.56
DELIVERY HERO SE NPV SEDOL: BZCNB42	11,880.000	567,038.36	480,229.17
DEUTSCHE BANK AG NPV(REGD) SEDOL: 5750355	13,371.000	192,517.15	231,272.08
DEUTSCHE POST AG NPV(REGD) SEDOL: 4617859	4,100.000	123,300.04	183,169.47
INFINEON TECHNOLOG ORD NPV (REGD) SEDOL: 5889505	44,658.000	1,602,601.58	1,567,984.06
MERCEDES-BENZ GROUP AG SEDOL: 5529027	3,500.000	211,989.60	226,714.40
MUENCHENER RUECKVE NPV(REGD) SEDOL: 5294121	300.000	60,393.70	165,499.06
RHEINMETALL AG NPV SEDOL: 5334588	1,000.000	532,574.13	542,846.72
RWE AG NPV SEDOL: 4768962	11,760.000	450,936.57	428,916.77
SAP SE SEDOL: 4846288	5,979.000	819,382.17	1,363,933.19
SIEMENS AG NPV(REGD) SEDOL: 5727973	2,200.000	268,900.49	445,245.92
SIEMENS HEALTHINEE NPV SEDOL: BD594Y4	2,184.000	116,692.08	131,281.23
TALANX AG NPV SEDOL: B8F0TD6	3,100.000	108,111.14	261,557.48

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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			
Germany - EUR			
UNITED INTERNET AG NPV(REGD) SEDOL: 4354134	4,800.000	109,120.96	98,944.53
Total Germany - EUR		5,994,204.52	7,101,236.19
Germany - USD			
ADR BIONTECH SE ADS SEDOL: BK6H543	11,830.000	201,696.82	1,405,049.10
ADR JUMIA TECHNOLOGIES AG SPONSORED ADR SEDOL: BJLMY27	8,637.000	125,236.50	46,121.58
BIRKENSTOCK HOLDING PLC COM NPV SEDOL: BS44BN3	501.000	19,367.16	24,694.29
Total Germany - USD		346,300.48	1,475,864.97
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	144,300.000	1,116,397.62	1,293,916.32
DAH SING FINANCIAL NPV SEDOL: 6249799	52,400.000	335,229.49	166,964.92
HONG KONG EXCHANGES & CLEAR SEDOL: 6267359	3,100.000	101,759.59	130,186.03
PAX GLOBAL TECHNOLOGY LIMITED COMSTK SEDOL: B3LX5R0	186,000.000	138,592.74	124,518.83
TECHTRONIC INDUSTR NPV SEDOL: B0190C7	4,000.000	37,927.09	60,817.51
WH GROUP LTD USD0.0001 SEDOL: BLLHKZ1	211,500.000	165,253.42	167,729.64
WYNN MACAU LTD HKD0.001 SEDOL: B4JSTL6	43,600.000	38,986.08	37,944.77
XINYI GLASS HLDGS HKD0.1 SEDOL: B05NXN7	83,000.000	62,324.94	98,948.18
Total Hong Kong - HKD		1,996,470.97	2,081,026.20
Hungary - HUF			
MOL HUNGARIAN OIL HUF125(POST SUBDIVISION) SEDOL: BD5ZXH8	9,600.000	61,092.11	71,975.74

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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			
Hungary - HUF			
RICHTER GEDEON CHE HUF100 SEDOL: BC9ZH86	7,500.000	150,800.88	231,626.38
Total Hungary - HUF		211,892.99	303,602.12
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL: 2781648	6,181.000	397,185.30	386,683.36
ADR ICICI BK LTD SEDOL: 2569286	6,578.000	85,822.46	196,353.30
GENPACT LIMITED COM STK USD0.01 SEDOL: B23DBK6	24,510.000	914,295.44	961,037.10
LARSEN & TOUBRO SPON GDR EA REPR 1 ORD REG SEDOL: 4544344	15,509.000	636,556.14	679,294.20
MAKEMYTRIP LTD USD0.0005 SEDOL: B552PC2	3,517.000	135,432.67	326,905.15
RELIANCE INDUSTRIES SPON GDR EACH RP 4 ORD SHS 144A SEDOL: B16CYP9	952.000	67,125.09	66,259.20
Total India - USD		2,236,417.10	2,616,532.31
Indonesia - IDR			
UTD TRACTORS IDR250 SEDOL: 6230845	53,700.000	101,912.41	96,298.22
Total Indonesia - IDR		101,912.41	96,298.22
Ireland - EUR			
ORIGIN ENTERPRISES ORD EUR0.01 SEDOL: B1YC2Y6	45,100.000	296,642.18	168,618.41
Total Ireland - EUR		296,642.18	168,618.41
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	18,822.500	659,924.19	850,400.55
Total Ireland - USD		659,924.19	850,400.55

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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			
Israel - ILS			
BANK HAPOALIM B.M. ILS1 SEDOL: 6075808	9,200.000	51,417.40	92,230.02
MIZRAHI TEFAHOT BANK LTD ILS0.01 SEDOL: 6916703	2,200.000	73,936.01	86,055.33
TEVA PHARMA IND ILS0.10 SEDOL: 6882172	6,300.000	353,754.94	112,274.38
Total Israel - ILS		479,108.35	290,559.73
Israel - USD			
ADR NICE LTD SPONSORED ADR SEDOL: 2639736	1,668.000	295,960.60	289,681.56
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 SEDOL: 2181334	8,394.000	1,253,230.56	1,618,447.14
NOVA MEASURING INSTRUMENTS ILS0.01 CUSIP: M7516K103	1,349.000	181,958.51	281,050.66
WIX.COM LTD COM ILS0.01 SEDOL: BFZCHN7	4,765.000	441,071.55	796,565.05
Total Israel - USD		2,172,221.22	2,985,744.41
Italy - EUR			
ENEL SPA EUR1 SEDOL: 7144569	90,319.000	666,338.83	723,243.74
FERRARI NV COM EUR0.01 SEDOL: BD6G507	4,817.000	325,838.33	2,256,312.61
IVECO GROUP NV EUR0.01 SEDOL: BKPGF52	12,000.000	153,236.72	120,774.47
LEONARDO SPA NPV SEDOL: B0DJNG0	9,300.000	133,062.91	207,792.89
MEDIOBANCA SPA EUR0.5 SEDOL: 4574813	18,800.000	162,089.05	321,545.17
PIRELLI & C SPA NPV SEDOL: BZ5ZHK3	24,100.000	149,804.08	146,587.59
PRYSMIAN SPA EUR0.10 SEDOL: B1W4V69	4,840.000	179,645.96	352,189.67
UNICREDIT SPA NPV SEDOL: BYMXPS7	17,476.000	272,057.16	767,778.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Italy - EUR			
Total Italy - EUR		2,042,073.04	4,896,224.64
Japan - JPY			
ADVANTEST CORP NPV SEDOL: 6870490	8,500.000	301,510.25	400,576.76
ASAHI INTECC CO LT NPV SEDOL: B019MQ5	2,000.000	34,059.06	35,248.88
DAIKIN INDUSTRIES NPV SEDOL: 6250724	1,200.000	185,982.46	168,414.43
DTS CORP JPY50 SEDOL: 6255699	2,000.000	42,320.50	56,627.52
FANUC CORP NPV SEDOL: 6356934	34,600.000	1,166,181.03	1,013,520.69
FUJITSU NPV SEDOL: 6356945	9,100.000	135,809.50	186,752.31
FUYO GENERAL LEASE NPV SEDOL: B03P2F0	2,300.000	193,885.52	176,873.60
HANWA CO LTD NPV SEDOL: 6408824	5,100.000	204,690.64	177,202.18
HITACHI NPV SEDOL: 6429104	2,100.000	28,061.02	55,509.65
HOYA CORP NPV SEDOL: 6441506	300.000	42,358.81	41,495.39
INPEX CORPORATION NPV SEDOL: B10RB15	2,100.000	30,777.43	28,452.18
ISUZU MOTORS NPV SEDOL: 6467104	16,700.000	233,814.32	225,445.33
ITOCHU CORP NPV SEDOL: 6467803	3,300.000	79,537.85	177,135.07
ITOHAM YONEKYU HOLDINGS SEDOL: BYPKSR5	4,500.000	119,065.14	121,591.86
IYOGIN HOLDINGS IN NPV SEDOL: BP38QH4	25,000.000	233,140.41	237,520.97
K'S HOLDINGS CORP NPV SEDOL: 6484277	11,600.000	113,448.15	125,090.88
KAGA ELECTRONICS NPV SEDOL: 6480758	8,000.000	112,391.18	156,599.55

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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			
Japan - JPY			
KAMIGUMI CO LTD NPV SEDOL: 6482668	7,500.000	174,560.98	170,878.78
KANEKA CORP NPV SEDOL: 6483360	4,200.000	118,015.45	114,572.15
KDDI CORP NPV SEDOL: 6248990	4,600.000	110,220.89	147,737.70
KEYENCE CORP NPV SEDOL: 6490995	1,898.000	727,068.19	907,069.91
KOMATSU NPV SEDOL: 6496584	3,800.000	112,821.70	105,360.74
KOSE CORPORATION NPV SEDOL: 6194468	400.000	26,499.21	25,961.97
KUREHA CORPORATION SEDOL: 6497907	9,400.000	198,956.18	186,830.26
MACNICA HOLDINGS INC NPV SEDOL: BVVQ8X2	6,600.000	89,383.52	91,635.91
MARUBENI CORP NPV SEDOL: 6569464	13,400.000	139,193.64	219,211.41
MEBUKI FINANCIAL GROUP INC NPV SEDOL: BH0VTS2	55,600.000	170,982.99	223,309.56
MEGMILK SNOW BRAND NPV SEDOL: B3ZC078	6,100.000	141,333.60	115,398.49
MITSUBISHI HC CAP. NPV SEDOL: 6268976	27,400.000	153,477.35	193,566.14
MITSUMI & CO LTD NPV SEDOL: 6597302	16,200.000	320,870.05	359,924.50
MITSUMI-SOKO HOLDINGS CO LTD SEDOL: 6597647	2,300.000	47,538.47	99,853.19
MURATA MANUFACTURING CO. NPV SEDOL: 6610403	28,200.000	553,058.84	553,294.88
NIDEC CORPORATION NPV SEDOL: 6640682	20,400.000	639,725.16	428,708.05
NIKKON HOLDINGS CO LTD NPV SEDOL: 6642202	2,200.000	22,693.28	29,122.62
NINTENDO CO LTD NPV SEDOL: 6639550	3,700.000	209,041.44	197,519.57

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Corporate Stock - Common			
Japan - JPY			
NIPPON SHINYAKU CO NPV SEDOL: 6640563	1,800.000	43,761.58	46,887.58
NIPPON TELEGRAPH & TELEPHONE CORP NPV SEDOL: 6641373	60,400.000	35,569.09	61,987.70
NISHI-NIPPON FINANCIAL HD SEDOL: BD57ZM3	6,600.000	82,117.63	75,302.01
NOMURA HOLDINGS NPV SEDOL: 6643108	20,700.000	106,918.09	107,523.07
ONO PHARMACEUTICAL NPV SEDOL: 6660107	10,600.000	268,104.79	141,651.99
RAITO KOGYO CO LTD NPV SEDOL: 6721004	9,700.000	131,505.00	146,815.58
RECRUIT HLDGS CO L NPV SEDOL: BQRRZ00	1,500.000	50,235.30	91,285.65
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677	84,900.000	1,457,745.76	1,233,970.22
SANKYU INC NPV SEDOL: 6775380	3,900.000	197,857.25	131,254.19
SBI HLDGS INC NPV SEDOL: 6309466	8,300.000	97,937.06	191,194.77
SEVEN & I HOLDINGS NPV SEDOL: B0FS5D6	58,700.000	756,731.05	881,074.53
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585	6,500.000	175,885.95	271,605.84
SMC CORP NPV SEDOL: 6763965	1,909.000	781,973.52	849,467.63
SONY GROUP CORPORA NPV SEDOL: 6821506	33,600.000	269,975.37	652,432.89
SUMITOMO CORP NPV SEDOL: 6858946	10,000.000	207,363.22	223,294.18
SUMITOMO MITSUI FINANCIAL GROUP NPV SEDOL: 6563024	11,400.000	138,145.17	242,680.37
SUZUKI MOTOR CORP NPV SEDOL: 6865504	6,000.000	64,501.52	66,799.50
TAKEUCHI MFG CO NPV SEDOL: 6565031	2,400.000	71,907.80	74,161.07

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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			
Japan - JPY			
TDK CORP NPV SEDOL: 6869302	8,500.000	77,788.83	108,329.84
TOKAI RIKA CO NPV SEDOL: 6894025	11,800.000	250,991.84	161,689.04
TOKYO ELECTRON NPV SEDOL: 6895675	400.000	44,327.93	70,721.48
UNICHARM CORP NPV SEDOL: 6911485	3,046.000	103,783.42	110,370.65
VALOR HOLDINGS NPV SEDOL: 6926553	11,000.000	240,622.63	169,414.15
YAMAGUCHI FINANCIA NPV SEDOL: B1DGKS9	19,600.000	185,746.28	212,319.63
YAMAHA MOTOR CO NPV SEDOL: 6985264	16,000.000	87,502.75	143,176.73
YOKOHAMA RUBBER CO NPV SEDOL: 6986461	4,300.000	78,077.05	96,557.61
Total Japan - JPY		13,219,550.09	14,115,980.98
Japan - USD			
ADR SONY GROUP CORPORATION SPON ADS EACH REPR 1 ORD SHS SEDOL: 2821481	5,100.000	101,143.83	492,507.00
Total Japan - USD		101,143.83	492,507.00
Korea, Republic of - KRW			
BNK FINANCIAL GROUP INC SEDOL: B3S98W7	14,500.000	241,668.52	100,237.06
DB HITEK CO., LTD SEDOL: 6407757	5,600.000	325,335.21	172,577.81
HYUNDAI MOTOR CO KRW5000 005380 SEDOL: 6451055	253.000	48,154.14	47,206.55
INDL BANK OF KOREA KRW5000 SEDOL: 6462972	8,700.000	142,007.50	92,941.04
KT&G CORPORATION KRW5000 033780 SEDOL: 6175076	1,200.000	103,188.29	99,931.18
LF CORP SEDOL: B1GKF27	9,200.000	304,492.69	104,754.91

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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>			
Korea, Republic of - KRW			
LG CORP KRW5000 SEDOL: 6537030	1,400.000	80,214.21	84,683.03
LX SEMICON CO LTD KRW5000 SEDOL: B53YZC0	1,300.000	49,448.32	63,921.39
PSK INC KRW500 SEDOL: BJBW4Q1	6,700.000	74,783.35	117,071.96
SAMSUNG ELECTRONIC KRW100 SEDOL: 6771720	47,989.000	2,249,898.42	2,256,881.15
SAMSUNG SDS CO LTD KRW500 SEDOL: BRS2KY0	1,000.000	100,638.08	118,299.30
SFA ENGINEERING CO KRW500 SEDOL: 6430140	3,700.000	146,326.17	74,554.56
SK TELECOM KRW100 SEDOL: 6224871	2,200.000	97,539.54	94,042.98
YOUNGONE CORP KRW500 SEDOL: B622C10	2,500.000	111,168.05	77,234.84
Total Korea, Republic of - KRW		4,074,862.49	3,504,337.76
Korea, Republic of - USD			
COUPANG INC SEDOL: BNYHDF3	56,328.000	1,164,399.41	1,382,852.40
Total Korea, Republic of - USD		1,164,399.41	1,382,852.40
Mexico - MXN			
GPO MEXICO SA SER'B'COM NPV SEDOL: 2643674	34,789.000	177,446.83	194,816.27
MEGACABLE HOLDINGS-CPO COM STK SEDOL: B292SM8	29,800.000	65,544.20	62,056.73
Total Mexico - MXN		242,991.03	256,873.00
Mexico - USD			
AMERICA MOVIL S A B DE C V SPONSORED ADRREPSTG CL B SEDOL: BNHN4P5	9,633.000	167,308.64	157,595.88
Total Mexico - USD		167,308.64	157,595.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Netherlands - EUR			
AALBERTS NV EUR0.25 SEDOL: B1W8P14	62.000	1,939.60	2,521.47
ABN AMRO BANK N.V. DR EACH REP SHS SEDOL: BYQP136	9,900.000	269,707.36	179,047.34
ADYEN NV EUR0.01 SEDOL: BZ1HM42	1,271.000	1,816,127.21	1,989,587.48
AEGON LTD SEDOL: BPH0Y27	55,800.000	476,070.37	359,205.60
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	18,076.000	1,304,247.93	1,276,996.47
ASML HOLDING NV EUR0.09 SEDOL: B929F46	3,542.000	818,286.45	2,947,393.42
DSM FIRMENICH AG EUR0.01 SEDOL: BPCPSD6	507.000	48,172.62	69,965.79
EXOR NV EUR0.01 SEDOL: BMJ1825	8,432.000	684,943.25	904,822.81
HEINEKEN NV EUR1.60 SEDOL: 7792559	5,758.000	576,595.61	511,783.84
KON AHOLD DELHAIZE EUR0.01 SEDOL: BD0Q398	11,200.000	230,635.97	387,867.55
KONINKLIJKE PHILIP EUR0.20 SEDOL: 5986622	18,230.000	377,617.93	598,567.30
NN GROUP N.V. EUR0.12 SEDOL: BNG8PQ9	4,600.000	205,847.62	229,892.91
PROSUS N.V. EUR0.05 (N SHARES) SEDOL: BJDS7L3	8,080.000	282,580.20	354,034.28
SIGNIFY NV EUR0.01 SEDOL: BYY7VY5	5,700.000	218,762.75	134,609.02
UNVL MUSIC GROUP EUR10.00 SEDOL: BNZGVV1	17,668.000	322,396.27	463,381.73
Total Netherlands - EUR		7,633,931.14	10,409,677.01
Netherlands - USD			
COCA-COLA EUROPACIFIC PARTNERS SEDOL: BYQQ3P5	2,243.000	101,485.22	176,636.25
Total Netherlands - USD		101,485.22	176,636.25

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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			
Norway - NOK			
AUTOSTORE HOLDINGS USD0.01 SEDOL: BN49G27	100,645.000	184,183.17	103,199.67
DNB ASA NOK SEDOL: BNG7113	10,010.000	182,085.51	205,661.83
EQUINOR ASA NOK2.50 SEDOL: 7133608	4,700.000	125,943.35	119,009.94
ORKLA ASA NOK1.25 SEDOL: B1VQF42	20,100.000	192,130.23	189,785.57
Total Norway - NOK		684,342.26	617,657.01
Poland - PLN			
ORANGE POLSKA SA PLN3 SEDOL: 5552551	88,500.000	124,717.30	194,980.06
Total Poland - PLN		124,717.30	194,980.06
Portugal - EUR			
SONAE SGPS SA EUR1 SEDOL: 5973992	94,200.000	111,525.95	99,770.18
ZON OPTIMUS SGPS SA SEDOL: B0B9GS5	47,500.000	181,959.53	193,760.23
Total Portugal - EUR		293,485.48	293,530.41
Russian Federation - RUB			
GAZPROM PJSC RUB5(RUB) SEDOL: B59L4L7	55,574.000	178,696.70	73,766.47
LUKOIL PJSC SEDOL: B59SNS8	5,100.000	323,997.28	339,707.92
MOBILE TELESYSTEMS PJSC SEDOL: B59FPS3	41,600.000	351,834.08	85,991.95
ROSNEFT OIL CO RUB0.01(RUB) SEDOL: B59SS16	15,693.000	118,401.76	81,055.92
TATNEFT PJSC RUB1(RUB) SEDOL: B59BXN2	43,800.000	262,493.21	279,755.60
Total Russian Federation - RUB		1,235,423.03	860,277.86

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	5,830.000	127,400.99	173,035.49
JARDINE CYCLE & CARRIAGE SGD1 SEDOL: 6242260	3,800.000	93,883.01	81,809.67
OVERSEA-CHINESE BANKING CORPORATION SGD0.5 SEDOL: B0F9V20	27,200.000	212,731.80	320,374.41
SINGAPORE TELECOMMUNICATIONS NEW COM STK SEDOL: B02PY11	40,700.000	75,901.74	102,861.15
YANGZIJIANG SHIPBU NPV (SGD) SEDOL: B1VT035	62,900.000	23,621.97	120,206.71
Total Singapore - SGD		533,539.51	798,287.43
Singapore - USD			
ADR SEA LTD ADR SEDOL: BYWD7L4	9,286.000	775,822.35	875,484.08
Total Singapore - USD		775,822.35	875,484.08
South Africa - ZAR			
ABSA GROUP LTD ZAR2 SEDOL: BFX05H3	9,100.000	129,783.78	92,644.94
EXXARO RESOURCES ZAR0.01 SEDOL: 6418801	7,400.000	80,766.27	73,886.20
IMPALA PLATINUM NPV SEDOL: B1FFT76	18,900.000	231,686.17	106,122.97
LEWIS GROUP LTD ZAR0.01 SEDOL: B02TWL9	62,300.000	318,315.17	263,191.06
MTN GROUP LTD ZAR0.0001 SEDOL: 6563206	37,881.000	186,805.35	201,863.47
NASPERS NPV (POST REV SPLIT) SEDOL: BN0VX82	380.000	59,347.01	92,503.24
Total South Africa - ZAR		1,006,703.75	830,211.88
Spain - EUR			
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28	2,237.000	131,489.53	162,079.52

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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			
Spain - EUR			
BANCO BILBAO VIZCA EUR0.49 SEDOL: 5501906	471.000	5,132.21	5,103.11
BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946	67,100.000	357,663.11	344,517.44
CELLNEX TELECOM SA EUR0.25 SEDOL: BX90C05	10,181.000	455,836.63	413,936.06
IBERDROLA SA EUR0.75 SEDOL: B288C92	919.000	13,801.51	14,246.28
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90	2,249.000	63,497.32	133,381.21
LOGISTA INTEGRAL S A SEDOL: BP3QYZ2	5,500.000	96,555.64	166,101.72
MAPFRE EUR0.10 SEDOL: B1G40S0	35,200.000	130,628.35	93,969.62
REPSOL SA EUR1 SEDOL: 5669354	19,900.000	327,910.73	263,070.28
Total Spain - EUR		1,582,515.03	1,596,405.24
Spain - USD			
ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VTG NEW SEDOL: B8K7T65	5,962.000	48,925.91	52,942.56
Total Spain - USD		48,925.91	52,942.56
Sweden - SEK			
ASSA ABLOY SER'B'NPV (POST SPLIT) SEDOL: BYPC1T4	20,674.000	446,026.23	696,706.82
ATLAS COPCO AB SER'A'NPV SEDOL: BLDBN41	79,844.000	722,966.61	1,547,397.92
EVOLUTION AB NPV SEDOL: BJXSCH4	1,560.000	115,582.05	153,589.96
KINNEVIK AB NPV B SEDOL: BRDY8X6	16,947.000	214,949.10	138,062.39
NORDEA BANK ABP NPV SEDOL: BYZF9J9	29,100.000	382,193.86	343,345.90
SKAND ENSKILDA BKN SER'A'NPV SEDOL: 4813345	7,261.000	87,138.34	111,207.92

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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			
SKF AB SER'B'NPV SEDOL: B1Q3J35	8,600.000	151,433.03	171,378.96
VOLVO AB SER'B'NPV SEDOL: B1QH830	10,300.000	184,341.62	272,523.33
Total Sweden - SEK		2,304,630.84	3,434,213.20
Sweden - USD			
ERICSSON SEDOL: 2031730	14,800.000	156,815.31	112,184.00
SPOTIFY TECHNOLOGY S A COM EUR0.025 SEDOL: BFZ1K46	10,392.000	1,592,245.74	3,829,763.76
Total Sweden - USD		1,749,061.05	3,941,947.76
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	5,256.000	148,627.82	305,247.39
ADECCO GROUP AG CHF0.1 (REGD) SEDOL: 7110720	1,800.000	96,511.11	61,411.89
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	507.000	77,556.81	80,418.00
FORBO HLDGS AG CHF28(REGD) SEDOL: 4350035	100.000	127,295.44	104,439.57
HOLCIM LTD CHF2 (REGD) SEDOL: 7110753	2,100.000	121,431.94	205,531.39
LONZA GROUP AG CHF1 (REGD) SEDOL: 7333378	81.000	28,274.30	51,333.77
NESTLE SA CHF0.10(REGD) SEDOL: 7123870	4,859.000	501,827.69	489,384.91
NOVARTIS AG CHF0.49 (REGD) SEDOL: 7103065	7,100.000	596,261.34	817,693.08
PARTNERS GROUP HLG CHF0.01 (REGD) SEDOL: B119QG0	7.000	10,451.04	10,538.79
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	3,369.000	1,021,131.26	1,080,731.91
SANDOZ GROUP AG CHF0.05 SEDOL: BLPLD38	3,120.000	76,248.93	130,451.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Switzerland - CHF			
SIKA AG CHF0.01 (REG) SEDOL: BF2DSG3	1,400.000	344,282.63	464,868.71
SONOVA HOLDING AG COMMON STOCK SEDOL: 7156036	379.000	133,952.07	136,494.81
TEMENOS AG CHF5 (REGD) SEDOL: 7147892	2,972.000	476,722.00	208,573.77
UBS GROUP AG USD0.10 (REGD) SEDOL: BRJL176	4,200.000	66,430.22	129,751.64
VAT GROUP AG CHF0.10 (REGD) SEDOL: BYZWMR9	777.000	256,809.70	396,812.99
VONTOBEL HLDG AG CHF1 (REGD) SEDOL: 7123104	2,366.000	151,449.84	155,106.16
ZURICH INSURANCE GROUP AG CHF0.10 SEDOL: 5983816	104.000	49,647.98	62,852.47
Total Switzerland - CHF		4,284,912.12	4,891,642.79
Switzerland - USD			
ADR NOVARTIS AG SEDOL: 2620105	3,610.000	231,321.89	415,222.20
ALCON AG COM USD0.04 WI SEDOL: BJXBP41	540.000	25,365.40	54,037.80
Total Switzerland - USD		256,687.29	469,260.00
Taiwan - TWD			
ASE TECHNOLOGY HOLDING CO LTD SEDOL: BFXZDY1	42,000.000	139,168.93	200,401.31
CATHAY FINL HLDG TWD10 SEDOL: 6425663	82,000.000	165,325.12	172,309.73
CHICONY ELECTRONI TWD10 SEDOL: 6140579	20,000.000	64,071.94	103,644.95
CHIPBOND TECHNOLO TWD10 SEDOL: 6432801	33,000.000	49,016.36	69,344.16
CHIPMOS TECHNOLOGI TWD10 SEDOL: B0BSM06	56,000.000	50,594.63	66,358.05
CTBC FINANCIAL HOLDING CO COM STK 2891 SEDOL: 6527666	174,000.000	202,708.93	189,139.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Taiwan - TWD			
FUSHENG PRECISION TWD10 SEDOL: BD2BR77	11,000.000	71,401.51	100,801.04
MEDIATEK INC TWD10 SEDOL: 6372480	5,000.000	133,308.83	185,644.55
RADIANT OPTO-ELECT TWD10 SEDOL: 6520278	31,000.000	132,574.01	190,526.60
SINO-AMERICAN SILI TWD10 SEDOL: 6335278	38,000.000	215,624.72	212,535.35
TAIWAN SEMICON MAN TWD10 SEDOL: 6889106	193,709.000	3,942,289.50	5,857,820.39
TRIPOD TECHNOLOGY TWD10 SEDOL: 6305721	13,000.000	48,075.97	80,719.83
UTD MICRO ELECT TWD10 SEDOL: 6916628	131,000.000	222,451.88	222,703.93
Total Taiwan - TWD		5,436,612.33	7,651,949.29
Taiwan - USD			
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) SEDOL: B908F01	520.000	236,604.00	433,290.00
Total Taiwan - USD		236,604.00	433,290.00
Thailand - THB			
AP (THAILAND) PCL THB1(ALIEN MKT) SEDOL: B99J5Q1	252,100.000	53,349.55	78,346.67
KRUNG THAI BK PUB THB5.15 (POST RECON) SEDOL: 6492838	166,600.000	125,987.80	106,657.14
PRIMA MARINE PCL THB1 (ALIEN) SEDOL: BF164R6	320,700.000	85,256.53	85,712.69
QUALITY HOUSES CO THB1(ALIEN MKT) SEDOL: B00PN16	924,900.000	66,284.52	55,475.32
Total Thailand - THB		330,878.40	326,191.82
United Kingdom - EUR			
SHELL PLC ORD EUR0.07 SEDOL: BP6MXT4	20,480.000	646,445.41	675,758.46

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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 - EUR			
Total United Kingdom - EUR		646,445.41	675,758.46
United Kingdom - GBP			
ASSOCD BRIT FOODS ORD GBP0.0568 SEDOL: 0673123	3,900.000	66,007.46	122,045.42
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	11,403.000	1,053,722.57	1,772,432.76
AVIVA ORD GBP0.328947368 SEDOL: BPQY8M8	13,900.000	120,183.23	90,166.09
BAE SYSTEMS ORD GBP0.025 SEDOL: 0263494	28,467.000	307,735.71	472,529.66
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	508,969.000	1,101,038.27	1,533,015.51
BARRATT REDROW PLC SEDOL: 0081180	0.000	0.00	0.00
BP ORD USD0.25 SEDOL: 0798059	217,154.000	1,271,154.57	1,140,941.99
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL: 0287580	8,598.000	301,493.49	314,156.97
BUNZL PLC ORD GBP0.32142857 SEDOL: B0744B3	1,281.000	46,859.98	60,723.64
CENTRICA ORD GBP0.061728395 SEDOL: B033F22	10,800.000	57,130.92	16,898.60
CHEMRING GROUP ORD GBP0.01(POST SUBD) SEDOL: B45C9X4	17,758.000	83,032.48	87,537.38
COCA-COLA HBC AG ORD (CDI) SEDOL: B9895B7	7,300.000	186,182.97	260,855.04
DIAGEO PLC ORD GBP0.28 101/108 SEDOL: 0237400	29,446.000	1,034,546.76	1,028,117.22
DIPLOMA ORD GBP0.05 SEDOL: 0182663	1,190.000	52,400.28	70,775.80
ENTAIN PLC EUR0.01 SEDOL: B5VQMV6	14,991.000	191,737.08	153,465.62
FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI) SEDOL: BWXC0Z1	4,100.000	684,370.62	966,543.37
GLENCORE PLC ORD USD0.01 SEDOL: B4T3BW6	17,173.000	97,097.31	98,520.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
GSK PLC ORD GBP0.3125 SEDOL: BN7SWP6	24,400.000	486,683.91	496,334.43
HALEON PLC ORD GBP0.01 SEDOL: BMX86B7	5,185.000	26,204.42	27,325.81
HALFORDS GROUP ORD GBP0.01 SEDOL: B012TP2	34,700.000	149,856.45	70,003.45
HISCOX ORD GBP0.065 (DI) SEDOL: BVZHXQ9	5,918.000	80,967.06	90,970.74
IMPERIAL BRANDS PLC GBP0.10 SEDOL: 0454492	6,500.000	196,422.55	189,459.00
KINGFISHER ORD GBP0.157142857 SEDOL: 3319521	61,400.000	207,364.43	265,195.65
LLOYDS BANKING GP ORD GBP0.1 SEDOL: 0870612	195,500.000	170,990.98	154,193.56
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 SEDOL: B0SWJX3	2,852.000	296,842.39	390,969.23
MARKS & SPENCER GROUP ORD GBP0.01 SEDOL: 3127489	23,600.000	167,527.06	117,949.75
OCADO GROUP PLC ORD GBP0.02 SEDOL: B3MBS74	57,893.000	831,835.06	298,427.33
PRUDENTIAL PLC GBP0.05 SEDOL: 0709954	139,176.000	1,702,231.30	1,296,705.30
PRUDENTIAL PLC RIGHTS 31/10/2024 SEDOL: BSFVB22	132,928.000	0.00	0.00
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	21,177.000	1,492,536.19	1,300,132.18
RELX PLC SEDOL: B2B0DG9	2,899.000	76,301.14	136,450.06
RENTOKIL INITIAL ORD GBP0.01 SEDOL: B082RF1	13,854.000	71,118.12	67,716.69
RIO TINTO ORD GBP0.10 SEDOL: 0718875	1,488.000	95,836.62	105,764.28
ROLLS ROYCE HLDGS ORD GBP0.20 SEDOL: B63H849	264,351.000	558,572.12	1,869,383.99
SAGE GROUP GBP0.01051948 SEDOL: B8C3BL0	361.000	4,853.24	4,960.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
SAINSBURY(J) ORD GBP0.28571428 SEDOL: B019KW7	45,100.000	206,628.50	178,701.91
SHELL PLC ORD EUR0.07 SEDOL: BP6MXD8	17,700.000	532,721.07	575,741.01
SPIRAX GROUP PLC ORD GBP0.269230769 SEDOL: BWFGQN1	116.000	11,645.50	11,693.09
SSP GROUP PLC ORD GBP0.01085 SEDOL: BGBN7C0	479,812.000	1,401,514.95	1,025,248.26
WICKES GROUP PLC ORD GBP0.1 SEDOL: BL6C200	58,300.000	103,439.23	137,007.65
WISE PLC CLS A ORD GBP0.01 SEDOL: BL9YR75	50,792.000	382,270.10	457,491.98
ZIGUP PLC SEDOL: B41H739	17,400.000	105,838.83	89,857.05
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	7,031.000	84,141.96	311,695.64
Total United Kingdom - GBP		16,099,036.88	17,858,104.75
United Kingdom - USD			
ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM SEDOL: 2989044	22,814.000	765,543.77	1,777,438.74
ADR BP P L C SPONSORED ADR CUSIP: 055622104	3,449.000	72,123.12	108,264.11
ADR IMMUNOCORE HLDGS PLC ADS SEDOL: BLCD809	660.000	33,699.95	20,545.80
ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH CUSIP: 780259305	2,449.000	71,616.17	161,511.55
Total United Kingdom - USD		942,983.01	2,067,760.20
United States - USD			
#REORG/BLACKROCK EXCHANGE BLACKROCK 271NAP4 10-02-2024 SEDOL: 2494504	118.000	71,620.34	112,042.18
#REORG/LAM EXCHANGE LAM 271VAC4 10-03-2024 CUSIP: 512807108	294.000	136,387.84	239,927.52
#REORG/SOUTHWESTERN MERGER SOUTHWESTERN 2S1VA13 10-01-2024 SEDOL: 2828619	6,800.000	87,445.45	48,348.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
#REORG/THORNBURG DECLARATION OF WORTHLESS SECURITY THORNBURG 12-01-2022 CUSIP: 885218800	327,461.000	327,471.74	982.38
ABBOTT LAB COM SEDOL: 2002305	3,387.000	246,237.30	386,151.87
ABBVIE INC COM USD0.01 SEDOL: B92SR70	5,080.000	547,632.12	1,003,198.40
ACCENTURE PLC CLS A SEDOL: B4BNMY3	92.000	28,182.27	32,520.16
ACUITY BRANDS INC COM CUSIP: 00508Y102	1,304.000	229,890.93	359,108.56
ADOBE INC COM SEDOL: 2008154	2,940.000	728,529.63	1,522,273.20
ADR ARM HLDGS PLC SPONSORED ADS NEW SEDOL: BNSP5P7	2,290.000	116,790.00	327,492.90
ADR GSK PLC SEDOL: BMTZ571	7,690.000	279,244.71	314,367.20
ADVANCED DRAIN SYS INC DEL COM CUSIP: 00790R104	912.000	99,573.21	143,329.92
ADVANCED MICRO DEVICES INC COM SEDOL: 2007849	6,458.000	405,008.33	1,059,628.64
AECOM SEDOL: B1VZ431	8,700.000	280,452.23	898,449.00
AES CORP COM SEDOL: 2002479	5,295.000	91,103.74	106,217.70
AFFILIATED MANAGERS GROUP INC COM STK CUSIP: 008252108	1,298.000	196,919.27	230,784.40
AGILENT TECHNOLOGIES INC COM SEDOL: 2520153	2,570.000	104,901.03	381,593.60
AIRBNB INC CL A COM USD0.0001 CL A SEDOL: BMGYH4	1,231.000	149,042.34	156,103.11
ALBEMARLE CORP COM SEDOL: 2046853	2,150.000	227,854.96	203,626.50
ALIGN TECHNOLOGY INC COM CUSIP: 016255101	940.000	229,333.22	239,060.80
ALKERMES PLC SHS SEDOL: B3P6D26	2,110.000	105,929.19	59,058.90

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Corporate Stock - Common			
United States - USD			
ALLEGION PLC COMMON STOCK CUSIP: G0176J109	3,231.000	359,442.23	470,885.94
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	7,766.000	406,195.77	746,079.62
ALLSTATE CORP COM CUSIP: 020002101	1,460.000	101,066.45	276,889.00
ALLY FINL INC COM CUSIP: 02005N100	4,352.000	177,639.50	154,887.68
ALNYLAM PHARMACEUTICALS INC COM SEDOL: B00FWN1	1,537.000	289,687.89	422,721.11
ALPHABET INC CAP STK USD0.001 CL C SEDOL: BYY88Y7	31,514.000	2,633,097.24	5,268,825.66
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	19,643.000	1,151,737.31	3,257,791.55
AMAZON COM INC COM SEDOL: 2000019	20,351.000	1,305,815.57	3,792,001.83
AMENTUM HLDGS INC COM USD0.01 WI SEDOL: BMZLFJ5	3,400.000	35,397.53	109,650.00
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	2,309.000	279,233.84	310,791.40
AMEREN CORP COM CUSIP: 023608102	6,738.000	478,940.06	589,305.48
AMERICAN AIRLINES INC COM USD1 SEDOL: BCV7KT2	37,850.000	891,897.26	425,434.00
AMERICAN EXPRESS CO SEDOL: 2026082	3,190.000	309,266.31	865,128.00
AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784	9,214.000	430,873.90	674,741.22
AMETEK INC NEW COM SEDOL: 2089212	1,729.000	138,765.49	296,886.59
AMGEN INC COM SEDOL: 2023607	5,296.000	805,571.51	1,706,424.16
AMN HEALTHCARE SVCS INC COM CUSIP: 001744101	5,584.000	364,890.20	236,705.76
AMPHENOL CORP NEW CL A CUSIP: 032095101	10,020.000	633,529.22	652,903.20

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Corporate Stock - Common			
United States - USD			
ANALOG DEVICES INC COM SEDOL: 2032067	8,676.000	1,266,535.44	1,996,954.92
AON PLC SEDOL: BLP1HW5	1,183.000	235,317.30	409,306.17
APPLE INC COM STK SEDOL: 2046251	14,687.000	2,976,236.03	3,422,071.00
APPLIED MATERIALS INC COM SEDOL: 2046552	4,237.000	215,724.60	856,085.85
APTIV PLC COM USD SEDOL: B783TY6	6,655.000	520,026.36	479,226.55
ARCH CAPITAL GROUP COM STK SEDOL: 2740542	6,397.000	612,518.42	715,696.36
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	8,347.000	602,791.62	498,649.78
ARCHROCK INC COM CUSIP: 03957W106	71.000	2,351.64	1,437.04
ARISTA NETWORKS INC COM SEDOL: BN33VM5	621.000	144,680.07	238,352.22
ARLO TECHNOLOGIES INC COM SEDOL: BYWPZY9	35,738.000	393,280.88	432,787.18
ARROW ELECTR INC COM CUSIP: 042735100	2,039.000	116,418.49	270,840.37
ARTISAN PARTNERS ASSET MGMT INC CL A CL A CUSIP: 04316A108	10,816.000	370,848.31	468,549.12
ATLASSIAN CORP CL A SEDOL: BQ1PC76	1,966.000	409,222.77	312,220.46
AUTOMATIC DATA PROCESSING INC COM CUSIP: 053015103	1,090.000	268,045.74	301,635.70
AUTOZONE INC COM CUSIP: 053332102	130.000	142,263.26	409,505.20
AVANTOR INC COM CUSIP: 05352A100	14,459.000	230,456.00	374,054.33
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 SEDOL: 2677606	9,902.000	696,082.28	788,298.22
AXOS FINL INC COM CUSIP: 05465C100	6,177.000	249,398.87	388,409.76

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Corporate Stock - Common			
United States - USD			
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	9,574.000	375,385.79	687,987.64
BANK OF AMERICA CORP SEDOL: 2295677	26,857.000	502,069.62	1,065,685.76
BANK OZK COM CUSIP: 06417N103	10,417.000	353,185.83	447,826.83
BATH & BODY WORKS INC COM USD0.5 WI SEDOL: BNNTGJ5	4,780.000	198,158.51	152,577.60
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	4,071.000	377,357.22	351,856.53
BELLRING BRANDS INC COM USD0.01 SEDOL: BN70ZC0	100.000	6,052.45	6,072.00
BENCHMARK ELECTRS INC COM CUSIP: 08160H101	4,681.000	154,992.91	207,461.92
BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B' CUSIP: 084670702	1,298.000	409,263.19	597,417.48
BIOGEN INC COMMON STOCK SEDOL: 2455965	7,210.000	1,838,627.63	1,397,586.40
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 SEDOL: 2437071	12,900.000	1,001,952.38	906,741.00
BLACKSTONE INC COM USD0.00001 SEDOL: BKF2SL7	6,618.000	415,801.57	1,013,414.34
BLOCK H & R INC COM CUSIP: 093671105	2,110.000	121,293.56	134,090.50
BOEING CO COM SEDOL: 2108601	1,096.000	185,604.92	166,635.84
BOK FINL CORP COM NEW CUSIP: 05561Q201	1,504.000	150,290.44	157,348.48
BOOKING HLDGS INC COM SEDOL: BDRXDB4	384.000	1,061,481.62	1,617,454.08
BOOT BARN HLDGS INC COM CUSIP: 099406100	1,794.000	174,665.14	300,100.32
BOSTON BEER INC CL A CL A CUSIP: 100557107	173.000	61,331.95	50,021.22
BOSTON SCIENTIFIC CORP COM SEDOL: 2113434	10,914.000	273,357.23	914,593.20

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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			
BREAD FINANCIAL HOLDINGS INC COM USD0.01 CUSIP: 018581108	1,197.000	41,929.95	56,953.26
BRIGHTHOUSE FINL INC COM CUSIP: 10922N103	3,012.000	125,455.73	135,630.36
BRINKS CO COM CUSIP: 109696104	3,167.000	324,782.84	366,231.88
BRISTOL MYERS SQUIBB CO COM SEDOL: 2126335	35,923.000	2,033,950.01	1,858,656.02
BROADCOM INC COM SEDOL: BDZ78H9	9,962.000	609,042.87	1,718,445.00
BUILDERS FIRSTSOURCE INC COM STK CUSIP: 12008R107	2,400.000	373,673.76	465,264.00
BUNGE GLOBAL SA F COMMON STOCK SEDOL: BQ6BPG9	1,788.000	187,988.67	172,792.32
CACTUS INC CL A CL A CUSIP: 127203107	3,120.000	120,288.52	186,170.40
CAPRI HOLDINGS LTD COM NPV SEDOL: BJ1N1M9	300.000	12,088.78	12,732.00
CARDINAL HLTH INC CUSIP: 14149Y108	825.000	90,581.86	91,179.00
CARMAX INC COM SEDOL: 2983563	4,500.000	227,007.28	348,210.00
CARNIVAL CORP COM PAIRED SEDOL: 2523044	9,100.000	359,873.77	168,168.00
CARRIER GLOBAL CORPORATION COM USD0.01 WI SEDOL: BK4N0D7	8,150.000	366,198.49	655,993.50
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM CUSIP: 146229109	3,683.000	305,864.52	239,321.34
CATERPILLAR INC COM SEDOL: 2180201	2,766.000	429,648.74	1,081,837.92
CDW CORP COM CUSIP: 12514G108	1,008.000	179,377.40	228,110.40
CENCORA INC CUSIP: 03073E105	1,874.000	167,572.33	421,799.92
CENT GARDEN & PET CO CL A CUSIP: 153527205	700.000	23,822.12	21,980.00

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Stock - Common</i>			
United States - USD			
CENTENE CORP DEL COM CUSIP: 15135B101	4,980.000	238,725.84	374,894.40
CENTERPOINT ENERGY INC COM CUSIP: 15189T107	11,504.000	349,064.72	338,447.68
CHAMPION HOMES INC CUSIP: 830830105	4,307.000	200,364.10	408,518.95
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 SEDOL: B19HNF4	306.000	36,105.67	37,986.84
CHIPOTLE MEXICAN GRILL INC COM STK SEDOL: B0X7DZ3	13,257.000	548,573.55	763,868.34
CHORD ENERGY CORPORATION COM USD0.01 CUSIP: 674215207	1,737.000	183,339.45	226,209.51
CHUBB LTD ORD CHF24.15 SEDOL: B3BQMF6	3,473.000	447,687.32	1,001,578.47
CINTAS CORP COM CUSIP: 172908105	1,244.000	243,225.98	256,114.72
CISCO SYSTEMS INC CUSIP: 17275R102	9,591.000	332,215.65	510,433.02
CITIGROUP INC COM NEW COM NEW SEDOL: 2297907	27,602.000	1,306,702.63	1,727,885.20
CITIZENS FINL GROUP INC COM SEDOL: BQRX1X3	12,144.000	319,592.89	498,754.08
CLOUDFLARE INC COM SEDOL: BJXC5M2	1,996.000	129,863.45	161,456.44
CME GROUP INC COM STK SEDOL: 2965839	2,036.000	425,306.97	449,243.40
COGNIZANT TECH SOLUTIONS CORP CL A SEDOL: 2257019	19,097.000	1,291,440.76	1,473,906.46
COHEN & STEERS INC COM CUSIP: 19247A100	4,947.000	337,807.06	474,664.65
COLGATE-PALMOLIVE CO COM CUSIP: 194162103	4,461.000	452,908.66	463,096.41
COMERICA INC COM CUSIP: 200340107	4,506.000	335,368.23	269,954.46
COMMERCIAL METALS CO COM CUSIP: 201723103	5,489.000	282,834.36	301,675.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CONCENTRIX CORP SEDOL: BNKVY4	6,694.000	528,962.92	343,067.50
CONOCOPHILLIPS COM SEDOL: 2685717	10,334.000	990,909.14	1,087,963.52
CONSTELLATION ENERGY CORPORATION COM NPV WI CUSIP: 21037T109	3,147.000	660,306.10	818,282.94
COPART INC COM SEDOL: 2208073	3,861.000	167,005.83	202,316.40
CORE & MAIN INC COM CL A COM CL A CUSIP: 21874C102	5,960.000	170,541.56	264,624.00
COREBRIDGE FINL INC COM CUSIP: 21871X109	9,521.000	179,893.57	277,632.36
CORNING INC COM SEDOL: 2224701	2,000.000	29,678.60	90,300.00
CORPAY INC COM CUSIP: 219948106	2,753.000	674,819.40	861,028.28
CORTEVA INC COM USD0.01 WI SEDOL: BK73B42	5,785.000	175,809.34	340,100.15
COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271	588.000	295,365.20	521,273.76
COTERRA ENERGY INC COM SEDOL: 2162340	2,900.000	52,095.49	69,455.00
CRH ORD EUR 0.32 CUSIP: G25508105	9,422.000	460,479.72	873,796.28
CRISPR THERAPEUTICS AG COM CHF0.03 SEDOL: BDHF4K6	1,950.000	122,386.47	91,611.00
CROWN HLDGS INC COM CUSIP: 228368106	4,325.000	336,140.73	414,681.00
CTS CORP COM CUSIP: 126501105	9,783.000	442,210.58	473,301.54
CULLEN / FROST BANKERS INC COM CUSIP: 229899109	2,186.000	281,014.75	244,525.96
CUMMINS INC CUSIP: 231021106	2,005.000	532,020.23	649,198.95
CURTISS WRIGHT CORP COM SEDOL: 2241205	1,143.000	112,737.42	375,692.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CVS HEALTH CORP COM SEDOL: 2577609	1,660.000	104,107.65	104,380.80
D R HORTON INC COM CUSIP: 23331A109	1,168.000	157,724.11	222,819.36
DANAHER CORP COM SEDOL: 2250870	1,508.000	199,752.81	419,254.16
DAYFORCE INC SEDOL: BFX1V56	776.000	54,063.79	47,530.00
DEERE & CO COM SEDOL: 2261203	166.000	64,330.10	69,276.78
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK SEDOL: BHKD3S6	4,385.000	398,279.09	519,797.90
DELTA AIR LINES INC DEL COM NEW COM NEW SEDOL: B1W9D46	20,540.000	586,255.20	1,043,226.60
DHT HOLDINGS INC SHS NEW CUSIP: Y2065G121	29,807.000	316,795.26	328,771.21
DISCOVER FINL SVCS COM STK CUSIP: 254709108	2,988.000	208,134.59	419,186.52
DOCUSIGN INC COM SEDOL: BFYT7B7	290.000	15,700.97	18,006.10
DOLLAR TREE INC COM STK SEDOL: 2272476	991.000	102,260.51	69,687.12
DOW INC COM USD0.01 WI SEDOL: BHXCF84	9,412.000	489,722.94	514,177.56
DROPBOX INC CL A CL A CUSIP: 26210C104	12,232.000	276,386.40	311,059.76
DUKE ENERGY CORP NEW COM NEW COM NEW CUSIP: 26441C204	590.000	68,469.21	68,027.00
DUPONT DE NEMOURS INC COMMON STOCK SEDOL: BK0VN47	8,434.000	588,391.20	751,553.74
E L F BEAUTY INC COM SEDOL: BDDQ975	3,882.000	598,095.00	423,254.46
EATON CORP PLC COM USD0.50 SEDOL: B8KQN82	213.000	64,318.28	70,596.72
EDWARDS LIFESCIENCES CORP COM SEDOL: 2567116	7,973.000	531,596.50	526,138.27

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<i>Corporate Stock - Common</i>			
United States - USD			
ELANCO ANIMAL HEALTH INC COM SEDOL: BF5L3T2	58,808.000	706,010.97	863,889.52
ELASTIC N V COM USD0.01 SEDOL: BFXCLC6	7,539.000	616,303.17	578,693.64
ELECTR ARTS COM SEDOL: 2310194	2,122.000	234,583.78	304,379.68
ELEVANCE HEALTH INC CUSIP: 036752103	2,628.000	968,097.79	1,366,560.00
ELI LILLY & CO COM SEDOL: 2516152	8,622.000	1,144,901.68	7,638,574.68
ENERSYS COM CUSIP: 29275Y102	1,077.000	79,148.61	109,907.85
ENSIGN GROUP INC COM STK CUSIP: 29358P101	2,884.000	153,561.87	414,776.88
EPAM SYS INC COM STK SEDOL: B44Z3T8	193.000	40,956.28	38,412.79
EQUIFAX INC COM SEDOL: 2319146	1,570.000	326,851.30	461,360.20
ESTEE LAUDER COMPANIES INC CL A USD0.01 CUSIP: 518439104	798.000	153,516.52	79,552.62
EURONET WORLDWIDE INC COM CUSIP: 298736109	4,527.000	440,247.49	449,214.21
EVERCORE INC CUSIP: 29977A105	751.000	183,160.91	190,258.34
EXACT SCIENCES CORP COM SEDOL: 2719951	10,196.000	684,272.60	694,551.52
EXELIXIS INC COM STK CUSIP: 30161Q104	4,179.000	77,867.73	108,445.05
EXELON CORP COM CUSIP: 30161N101	12,142.000	493,203.88	492,358.10
EXPEDITORS INTL WASH INC COM CUSIP: 302130109	3,207.000	293,089.96	421,399.80
EXXON MOBIL CORP COM SEDOL: 2326618	4,408.000	389,804.92	516,705.76
FABRINET COM USD0.01 CUSIP: G3323L100	1,108.000	110,967.55	261,975.52

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<i>Corporate Stock - Common</i>			
United States - USD			
FB FINL CORP COM CUSIP: 30257X104	7,828.000	308,581.44	367,368.04
FEDEX CORP COM SEDOL: 2142784	4,210.000	539,667.75	1,152,192.80
FIBROGEN INC COM SEDOL: BSDRYR8	17,470.000	656,278.51	6,977.52
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	3,526.000	348,885.79	295,302.50
FIRST AMERN FINL CORP COM STK CUSIP: 31847R102	5,265.000	310,615.13	347,542.65
FISERV INC COM SEDOL: 2342034	3,975.000	454,696.68	714,108.75
FIVE BELOW INC COM USD0.01 CUSIP: 33829M101	1,719.000	228,032.18	151,873.65
FLEETWOOD ENTERPRISE INC FRAC CUSIP 339099103 CUSIP: DDK099107	13,135.000	0.00	0.00
FLEX LTD COM USD0.01 SEDOL: 2353058	47,381.000	405,737.59	1,583,946.83
FLUTTER ENTERTAINMENT PLC ORD EUR0.09 SEDOL: BWZMZF4	851.000	148,155.32	201,925.28
FMC CORP COM (NEW) CUSIP: 302491303	3,093.000	224,246.52	203,952.42
FOOT LOCKER INC COM CUSIP: 344849104	1,446.000	41,367.60	37,364.64
FORTREA HLDGS INC COM CUSIP: 34965K107	3,693.000	92,246.70	73,860.00
FOX CORP CL A CL A CUSIP: 35137L105	6,776.000	256,647.11	286,828.08
FREEMPORT-MCMORAN INC SEDOL: 2352118	4,040.000	150,071.85	201,676.80
GALLAGHER ARTHUR J & CO COM SEDOL: 2359506	868.000	203,136.29	244,229.16
GARMIN LTD COMMON STOCK CUSIP: H2906T109	2,296.000	418,537.71	404,164.88
GE AEROSPACE SEDOL: BL59CR9	1,242.000	113,629.51	234,216.36

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Corporate Stock - Common			
United States - USD			
GE HEALTHCARE TECHNOLOGIES INC COM CUSIP: 36266G107	6,511.000	484,959.38	611,057.35
GE VERNOVA LLC COM SEDOL: BP6H4Y1	801.000	139,813.06	204,238.98
GEN DIGITAL INC COM USD0.01 CUSIP: 668771108	3,912.000	102,834.72	107,306.16
GEN MTRS CO COM CUSIP: 37045V100	14,252.000	601,660.62	639,059.68
GENERAL DYNAMICS CORP COM SEDOL: 2365161	2,535.000	581,178.35	766,077.00
GILEAD SCIENCES INC SEDOL: 2369174	8,599.000	608,523.03	720,940.16
GLOBAL PMTS INC COM CUSIP: 37940X102	3,187.000	449,815.93	326,412.54
GLOBE LIFE INC COM CUSIP: 37959E102	3,165.000	263,435.27	335,205.15
GODADDY INC CL A CL A SEDOL: BWFRFC6	822.000	52,660.95	128,873.16
GOLDMAN SACHS GROUP INC COM SEDOL: 2407966	2,940.000	817,723.06	1,455,623.40
GRACO INC COM CUSIP: 384109104	3,863.000	303,824.57	338,051.13
GRAIL INC COM SEDOL: BSLSSX7	1,296.000	20,894.68	17,832.96
GRAND CANYON ED INC COM STK CUSIP: 38526M106	3,094.000	359,898.89	438,883.90
GRANITE CONST INC COM CUSIP: 387328107	5,398.000	284,999.94	427,953.44
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	3,421.000	311,850.09	625,837.74
HALLIBURTON CO COM CUSIP: 406216101	6,965.000	256,987.33	202,333.25
HAMILTON LANE INC CL A CL A CUSIP: 407497106	2,040.000	125,438.33	343,515.60
HANCOCK WHITNEY CORP CUSIP: 410120109	2,866.000	138,570.54	146,653.22

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<i>Corporate Stock - Common</i>			
United States - USD			
HANOVER INS GROUP INC COM CUSIP: 410867105	499.000	59,361.36	73,906.89
HARLEY DAVIDSON COM USD0.01 CUSIP: 412822108	9,640.000	376,392.90	371,429.20
HEALTH EQUITY INC COM CUSIP: 42226A107	3,831.000	260,209.65	313,567.35
HEICO CORP NEW COM SEDOL: 2419217	684.000	127,008.55	178,852.32
HELIOS TECHNOLOGIES INC CUSIP: 42328H109	4,909.000	210,227.19	234,159.30
HESS CORP COM STK SEDOL: 2023748	2,480.000	176,435.22	336,784.00
HEWLETT PACKARD ENTERPRISE CO COM SEDOL: BYVYWS0	26,597.000	282,170.02	544,174.62
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW SEDOL: BYVMW06	3,356.000	608,096.01	773,558.00
HOME DEPOT INC COM SEDOL: 2434209	773.000	228,346.40	313,219.60
HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC CUSIP: 44267T102	2,031.000	154,970.21	157,260.33
HOWMET AEROSPACE INC COM USD1.00 WI SEDOL: BKLJ8V2	1,430.000	72,804.67	143,357.50
HP INC COM SEDOL: BYX4D52	16,940.000	258,545.51	607,637.80
HUBSPOT INC COM SEDOL: BR4T3B3	1,174.000	481,969.99	624,098.40
HUMANA INC COM CUSIP: 444859102	2,435.000	1,006,320.21	771,261.90
HUNT J B TRANS SVCS INC COM CUSIP: 445658107	2,939.000	589,370.62	506,477.87
HUNTSMAN CORP COM STK CUSIP: 447011107	10,524.000	278,298.92	254,680.80
HURON CONSULTING GROUP INC COM STK CUSIP: 447462102	2,381.000	113,325.09	258,814.70
ICF INTL INC COM STK CUSIP: 44925C103	2,974.000	390,886.26	496,033.46

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<i>Corporate Stock - Common</i>			
United States - USD			
IDEX CORP COM SEDOL: 2456612	680.000	44,574.22	145,860.00
ILLUMINA INC COM SEDOL: 2613990	1,420.000	146,554.18	185,182.20
INDIE SEMICONDUCTOR INC COM CL A SEDOL: BP4W0C8	40,650.000	187,009.27	162,193.50
INGERSOLL RAND INC COM SEDOL: BL5GZ82	1,863.000	138,558.12	182,872.08
INNOSPEC INC COM STK CUSIP: 45768S105	3,389.000	311,201.66	383,262.01
INTEL CORP COM SEDOL: 2463247	89,545.000	2,933,524.28	2,100,725.70
INTERACTIVE BROKERS GROUP INC CL COM CUSIP: 45841N107	4,901.000	328,892.19	683,003.36
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	5,592.000	134,021.10	176,874.96
INTRA-CELLULAR THERAPIES INC COM CUSIP: 46116X101	2,625.000	104,257.14	192,071.25
INTUIT COM SEDOL: 2459020	425.000	28,493.89	263,925.00
INTUITIVE SURGICAL INC COM NEW STK SEDOL: 2871301	2,573.000	525,253.21	1,264,037.71
IQVIA HLDGS INC COM USD0.01 SEDOL: BDR73G1	100.000	10,252.00	23,697.00
ITT INC COM SEDOL: BZBY209	413.000	39,890.99	61,747.63
JABIL INC COM USD0.001 SEDOL: 2471789	4,954.000	108,201.04	593,637.82
JACOBS SOLUTIONS INC COM SEDOL: BNGC0D3	3,400.000	143,675.54	445,060.00
JANUS INTL GROUP INC COM CUSIP: 47103N106	22,317.000	288,577.06	225,624.87
JOHNSON & JOHNSON COM USD1 CUSIP: 478160104	5,461.000	731,602.36	885,009.66
JONES LANG LASALLE INC COM STK SEDOL: 2040640	2,514.000	394,967.88	678,302.34

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<i>Corporate Stock - Common</i>			
United States - USD			
JPMORGAN CHASE & CO COM SEDOL: 2190385	15,347.000	1,412,933.13	3,236,068.42
KADANT INC COM CUSIP: 48282T104	1,610.000	243,442.08	544,180.00
KBR INC COM CUSIP: 48242W106	3,828.000	199,955.99	249,317.64
KENVUE INC COM CUSIP: 49177J102	11,119.000	230,308.50	257,182.47
KEURIG DR PEPPER INC COM CUSIP: 49271V100	9,529.000	321,380.72	357,146.92
KEYSIGHT TECHNOLOGIES INC COM SEDOL: BQZJ0Q9	1,330.000	97,430.01	211,376.90
KLA CORPORATION COM USD0.001 SEDOL: 2480138	1,997.000	231,867.00	1,546,496.77
KYNDRYL HLDGS INC COM CUSIP: 50155Q100	9,557.000	114,010.92	219,619.86
LANDSTAR SYS INC COM CUSIP: 515098101	3,694.000	587,535.88	697,685.78
LEIDOS HLDGS INC COM CUSIP: 525327102	1,568.000	152,428.29	255,584.00
LENNAR CORP CL A CL A CUSIP: 526057104	3,131.000	329,716.48	586,999.88
LGI HOMES INC COM CUSIP: 50187T106	2,833.000	261,532.01	335,767.16
LINDE PLC SEDOL: BNZH881	616.000	200,054.55	293,745.76
LIVANOVA PLC ORD GBP1.00 (DI) SEDOL: BYMT0J1	4,960.000	263,525.24	260,598.40
LIVE NATION ENTERTAINMENT INC SEDOL: B0T7YX2	7,120.000	659,112.68	779,568.80
LKQ CORP COM LKQ CORP CUSIP: 501889208	5,268.000	186,328.91	210,298.56
LOCKHEED MARTIN CORP COM CUSIP: 539830109	1,036.000	589,357.56	605,604.16
LOEWS CORP COM CUSIP: 540424108	5,210.000	131,882.70	411,850.50

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Corporate Stock - Common			
United States - USD			
LOUISIANA-PACIFIC CORP COM CUSIP: 546347105	3,063.000	163,067.24	329,149.98
LPL FINL HLDGS INC COM CUSIP: 50212V100	959.000	219,918.92	223,092.17
LULULEMON ATHLETICA INC COM SEDOL: B23FN39	169.000	63,601.50	45,858.15
LYFT INC CL A CL A SEDOL: BJT1RW7	13,688.000	292,442.30	174,522.00
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	4,992.000	507,465.07	478,732.80
L3HARRIS TECHNOLOGIES INC COM SEDOL: BK9DTN5	242.000	44,405.09	57,564.54
MAGNOLIA OIL & GAS CORP CL A CL A CUSIP: 559663109	11,847.000	182,963.03	289,303.74
MAPLEBEAR INC COM CUSIP: 565394103	4,687.000	154,102.08	190,948.38
MARKEL GROUP INC CUSIP: 570535104	338.000	424,364.94	530,180.04
MARKETAXESS HLDGS INC COM STK SEDOL: B03Q9D0	100.000	20,389.50	25,620.00
MARRIOTT INTL INC NEW COM STK CL A SEDOL: 2210614	256.000	58,644.39	63,641.60
MARSH & MCLENNAN CO'S INC COM SEDOL: 2567741	430.000	56,749.33	95,928.70
MARVELL TECHNOLOGY INC COM SEDOL: BNKJSM5	8,714.000	591,637.31	628,453.68
MASCO CORP COM CUSIP: 574599106	2,678.000	104,342.58	224,791.32
MASTERCARD INC CL A SEDOL: B121557	3,083.000	728,864.25	1,522,385.40
MATADOR RES CO COM CUSIP: 576485205	7,263.000	414,100.92	358,937.46
MATCH GROUP INC NEW COM CUSIP: 57667L107	5,489.000	217,589.42	207,703.76
MATTEL INC COM STOCK 1.00 PAR SEDOL: 2572303	14,820.000	270,956.45	282,321.00

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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			
United States - USD			
MAXLINEAR INC COMMON STOCK SEDOL: B3RDWC8	200.000	4,094.59	2,896.00
MC DONALDS CORP COM SEDOL: 2550707	456.000	126,699.03	138,856.56
MCKESSON CORP CUSIP: 58155Q103	1,639.000	505,716.85	810,354.38
MEDPACE HLDGS INC COM CUSIP: 58506Q109	731.000	135,244.07	244,007.80
MEDTRONIC PLC COMMON STOCK STOCK SEDOL: BTN1Y11	6,058.000	503,959.54	545,401.74
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	1,715.000	631,515.69	3,519,111.40
MERCK & CO INC NEW COM CUSIP: 58933Y105	4,923.000	313,697.08	559,055.88
META PLATFORMS INC COM USD0.000006 CL 'A' SEDOL: B7TL820	8,430.000	2,344,381.98	4,825,669.20
METTLER-TOLEDO INTL INC COM SEDOL: 2126249	117.000	133,216.64	175,464.90
MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104	8,201.000	613,054.47	658,458.29
MICRON TECH INC COM SEDOL: 2588184	13,235.000	650,242.20	1,372,601.85
MICROSOFT CORP COM SEDOL: 2588173	18,251.000	4,328,574.18	7,853,405.30
MIDDLEBY CORP COM CUSIP: 596278101	1,780.000	269,665.61	247,651.40
MOBILEYE GLOBAL INC CL A CL A SEDOL: BLFH8G4	6,163.000	166,277.54	84,433.10
MODERNA INC COM SEDOL: BGSXTS3	9,054.000	1,615,013.19	605,078.82
MOELIS & CO CL A CL A CUSIP: 60786M105	4,995.000	189,702.98	342,207.45
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	1,054.000	337,099.04	363,166.24
MONDELEZ INTL INC COM SEDOL: B8CKK03	1,072.000	52,579.05	78,974.24

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MONGODB INC CL A CL A SEDOL: BF2FJ99	2,236.000	582,673.28	604,502.60
MONSTER BEVERAGE CORP NEW COM SEDOL: BZ07BW4	2,754.000	140,570.36	143,676.18
MORGAN STANLEY COM STK USD0.01 SEDOL: 2262314	3,043.000	107,720.67	317,202.32
MOTOROLA SOLUTIONS INC SEDOL: B5BKPQ4	708.000	196,855.02	318,338.04
NETAPP INC COM STK SEDOL: 2630643	4,670.000	180,904.63	576,791.70
NETFLIX INC COM STK SEDOL: 2857817	2,614.000	1,141,754.34	1,854,031.78
NEUROCRINE BIOSCIENCES INC COM SEDOL: 2623911	300.000	29,656.99	34,566.00
NEW FORTRESS INC CL A SHS REPSTG LTD LIABILITY SEDOL: BH3Z4P3	14,150.000	364,636.40	128,623.50
NEWELL BRANDS INC COM SEDOL: 2635701	19,220.000	179,830.21	147,609.60
NEXTRACKER INC COM USD0.0001 CL A SEDOL: BR1GTS6	6,463.000	120,605.53	242,233.24
NIKE INC CL B SEDOL: 2640147	2,507.000	216,722.09	221,618.80
NORTHERN TR CORP COM SEDOL: 2648668	4,320.000	352,453.67	388,929.60
NORTHROP GRUMMAN CORP COM SEDOL: 2648806	907.000	403,514.41	478,959.49
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 SEDOL: B9CGTC3	400.000	15,929.03	8,204.00
NRG ENERGY INC COM NEW CUSIP: 629377508	7,208.000	230,769.07	656,648.80
NUTANIX INC CL A CL A SEDOL: BYQBFT8	9,048.000	135,782.66	536,094.00
NVIDIA CORP COM SEDOL: 2379504	63,402.000	1,918,563.82	7,699,538.88
NVR INC COM STK USD0.01 CUSIP: 62944T105	144.000	766,550.82	1,412,899.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
OKTA INC CL A CL A SEDOL: BDFZSP1	1,200.000	58,280.40	89,208.00
OLD REPUBLIC INTERNATIONAL CORP COM STK USD1 CUSIP: 680223104	1,866.000	58,112.84	66,093.72
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109	3,682.000	258,087.89	357,890.40
OMNICOM GROUP INC COM CUSIP: 681919106	1,919.000	132,754.03	198,405.41
ON SEMICONDUCTOR CORP COM SEDOL: 2583576	1,374.000	50,752.97	99,766.14
OPEN LENDING CORPORATION COM USD0.01 CUSIP: 68373J104	21,999.000	352,064.79	134,633.88
ORACLE CORP COM SEDOL: 2661568	15,534.000	1,358,444.21	2,646,993.60
ORGANON & CO COM CUSIP: 68622V106	5,162.000	111,331.64	98,749.06
OTIS WORLDWIDE CORP COM USD0.01 WI CUSIP: 68902V107	5,631.000	440,378.33	585,286.14
PACCAR INC COM CUSIP: 693718108	4,792.000	508,961.67	472,874.56
PALO ALTO NETWORKS INC COM USD0.0001 SEDOL: B87ZMX0	230.000	14,909.56	78,614.00
PARKER-HANNIFIN CORP COM SEDOL: 2671501	1,391.000	758,776.81	878,861.62
PAYPAL HLDGS INC COM SEDOL: BYW36M8	5,880.000	335,248.42	458,816.40
PERFORMANCE FOOD GROUP CO COM SEDOL: BYVYD43	1,490.000	107,435.86	116,771.30
PFIZER INC COM SEDOL: 2684703	35,214.000	977,269.76	1,019,093.16
PG&E CORP COM SEDOL: 2689560	52,053.000	846,026.04	1,029,087.81
PHILIP MORRIS INTL COM STK NPV SEDOL: B2PKRQ3	9,580.000	873,771.95	1,163,012.00
PHILLIPS 66 COM CUSIP: 718546104	3,675.000	386,004.46	483,078.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
PHINIA INC COM USD0.01 WI CUSIP: 71880K101	2,946.000	93,589.00	135,604.38
PILGRIMS PRIDE CORP CUSIP: 72147K108	2,576.000	98,830.82	118,624.80
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	5,472.000	335,525.44	536,091.84
PINNACLE W. CAP CORP COM CUSIP: 723484101	3,267.000	217,784.95	289,423.53
PTC THERAPEUTICS INC COM CUSIP: 69366J200	3,037.000	83,196.80	112,672.70
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP: 744573106	5,622.000	450,923.40	501,538.62
PULMONX CORPORATION COM SEDOL: BL72R71	14,600.000	416,194.34	121,034.00
QUALCOMM INC COM SEDOL: 2714923	4,199.000	399,934.29	714,039.95
QUEST DIAGNOSTICS INC COM SEDOL: 2702791	4,803.000	643,678.82	745,665.75
RAYMOND JAMES FNCL INC COM STK SEDOL: 2718992	4,210.000	307,880.88	515,556.60
REGAL REXNORD CORPORATION COM STK USD0.01 SEDOL: 2730082	308.000	36,389.89	51,091.04
REGENERON PHARMACEUTICALS INC COM SEDOL: 2730190	537.000	434,573.57	564,515.88
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	2,241.000	201,187.66	488,246.67
RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103	2,084.000	325,524.96	567,681.60
RESIDEO TECHNOLOGIES INC COM USD0.001 CUSIP: 76118Y104	3,843.000	104,622.48	77,398.02
REVVITY INC SEDOL: 2305844	1,220.000	49,205.25	155,855.00
REYNOLDS CONSUMER PRODS INC COM CUSIP: 76171L106	5,357.000	151,245.79	166,602.70
RLI CORP COM CUSIP: 749607107	1,264.000	178,088.78	195,894.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ROBERT HALF INC COM USD0.001 CUSIP: 770323103	7,648.000	567,877.22	515,551.68
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP: 770700102	17,333.000	192,941.33	405,938.86
ROCKWELL AUTOMATION SEDOL: 2754060	140.000	15,232.50	37,584.40
ROKU INC COM CL A COM CL A CUSIP: 77543R102	843.000	56,646.16	62,938.38
ROSS STORES INC COM SEDOL: 2746711	3,540.000	123,887.96	532,805.40
ROYAL CARIBBEAN GROUP COM STK SEDOL: 2754907	3,328.000	244,207.29	590,254.08
RYDER SYS INC COM CUSIP: 783549108	1,462.000	181,921.65	213,159.60
S.W. AIRL CO COM SEDOL: 2831543	38,474.000	811,289.76	1,139,984.62
S&P GLOBAL INC COM SEDOL: BYV2325	2,068.000	719,385.83	1,068,370.16
SAIA INC COM STK CUSIP: 78709Y105	1,069.000	344,462.11	467,430.94
SALESFORCE INC COM USD0.001 SEDOL: 2310525	2,182.000	487,172.26	597,235.22
SALLY BEAUTY HLDGS INC COM STK USD0.01 CUSIP: 79546E104	12,744.000	155,247.77	172,936.08
SAREPTA THERAPEUTICS INC COM SEDOL: B8DPDT7	205.000	29,153.82	25,602.45
SCANSOURCE INC COM CUSIP: 806037107	6,447.000	253,319.74	309,649.41
SCHLUMBERGER LTD COM COM SEDOL: 2779201	9,298.000	268,702.74	390,051.10
SCHNEIDER NATL INC WIS CL B CL B CUSIP: 80689H102	8,087.000	176,515.26	230,802.98
SCHWAB CHARLES CORP COM NEW SEDOL: 2779397	3,764.000	140,178.83	243,944.84
SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001 CUSIP: 808625107	3,141.000	303,965.84	437,447.07

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SCOTTS MIRACLE-GRO CLASS'A'COM NPV CUSIP: 810186106	994.000	70,622.01	86,179.80
SEAGATE TECHNOLOGY HOLDINGS PLC SEDOL: BKVD2N4	5,895.000	462,150.08	645,679.35
SEMPRA COM SEDOL: 2138158	887.000	56,772.28	74,179.81
SENSATA TECHNOLOGIES B V HOLDING CUSIP: G8060N102	6,929.000	319,584.43	248,473.94
SENTINELONE INC CL A COM CL A COM CUSIP: 81730H109	6,119.000	101,051.87	146,366.48
SERVICENOW INC COM USD0.001 SEDOL: B80NXX8	1,349.000	350,267.91	1,206,532.11
SERVISFIRST BANCSHARES INC COMMON STOCK CUSIP: 81768T108	4,473.000	285,624.72	359,852.85
SHERWIN-WILLIAMS CO COM SEDOL: 2804211	782.000	191,815.38	298,465.94
SHIFT4 PMTS INC CL A CL A CUSIP: 82452J109	2,896.000	211,706.85	256,585.60
SIGNET JEWELERS LTD ORD USD0.18 CUSIP: G81276100	2,477.000	193,498.00	255,477.78
SMUCKER J M CO COM NEW CUSIP: 832696405	2,055.000	260,729.30	248,860.50
SMURFIT WESTROCK LTD SEDOL: BRK49M5	5,748.000	263,255.37	284,066.16
SOLAREGE TECHNOLOGIES INC COM SEDOL: BWC52Q6	1,197.000	278,515.18	27,423.27
SS&C TECHNOLOGIES HLDGS INC COM CUSIP: 78467J100	5,189.000	287,478.75	385,075.69
STANDEX INTL CORP COM CUSIP: 854231107	1,990.000	344,780.74	363,732.20
STARBUCKS CORP COM SEDOL: 2842255	2,238.000	212,066.56	218,182.62
SYNCHRONY FINL COM CUSIP: 87165B103	16,283.000	609,930.38	812,196.04
SYNOPSIS INC COM SEDOL: 2867719	649.000	315,415.84	328,647.11

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<i>Corporate Stock - Common</i>			
United States - USD			
SYSCO CORP COM SEDOL: 2868165	2,750.000	204,468.17	214,665.00
T-MOBILE US INC COM SEDOL: B94Q9V0	3,863.000	166,372.86	797,168.68
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 SEDOL: 2122117	2,629.000	340,083.55	404,103.59
TAPESTRY INC COM USD0.01 SEDOL: BF09HX3	490.000	19,369.26	23,020.20
TD SYNEX CORPORATION COM USD0.001 SEDOL: 2002554	9,001.000	942,068.50	1,080,840.08
TE CONNECTIVITY PLC COM USD0.01 CUSIP: G87052109	1,120.000	169,108.80	169,108.80
TERADYNE INC COM SEDOL: 2884183	1,530.000	32,363.37	204,912.90
TESLA INC COM USD0.001 SEDOL: B616C79	7,477.000	991,924.79	1,956,207.51
TEXAS INSTRUMENTS INC COM SEDOL: 2885409	5,420.000	220,492.67	1,119,609.40
TEXTRON INC COM SEDOL: 2885937	4,408.000	153,707.49	390,460.64
THE CIGNA GROUP CUSIP: 125523100	742.000	135,138.21	257,058.48
THERMO FISHER SCIENTIFIC INC COM USD1 SEDOL: 2886907	1,452.000	442,178.55	898,163.64
TJX COS INC COM NEW SEDOL: 2989301	9,005.000	361,985.09	1,058,447.70
TRADEWEB MKTS INC CL A CL A SEDOL: BJXMKV2	800.000	38,408.16	98,936.00
TRANSDIGM GROUP INC COM SEDOL: B11FJK3	220.000	99,507.67	313,968.60
TRANSOCEAN LTD SEDOL: B3KFWW1	36,000.000	545,651.33	153,000.00
TRANSUNION COM CUSIP: 89400J107	1,903.000	117,468.73	199,244.10
TRAVELERS COS INC COM STK CUSIP: 89417E109	4,614.000	617,932.03	1,080,229.68

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Corporate Stock - Common			
United States - USD			
TRI POINTE HOMES INC CUSIP: 87265H109	2,296.000	89,957.97	104,031.76
TRIMBLE INC COM TRIMBLE INC SEDOL: 2903958	4,540.000	133,591.28	281,888.60
TRIPADVISOR INC COM USD0.001 CUSIP: 896945201	4,490.000	82,456.86	65,060.10
TWILIO INC CL A CL A CUSIP: 90138F102	3,711.000	224,412.78	242,031.42
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103	6,844.000	367,964.14	407,628.64
U-HAUL HOLDING COMPANY CUSIP: 023586100	16.000	926.29	1,239.68
UBER TECHNOLOGIES INC COM USD0.00001 SEDOL: BK6N347	17,925.000	684,532.41	1,347,243.00
UFP INDUSTRIES INC COM USD1.00 CUSIP: 90278Q108	3,483.000	385,641.91	457,004.43
UFP TECHNOLOGIES INC COM CUSIP: 902673102	1,132.000	174,990.05	358,504.40
UIPATH INC CL A CL A CUSIP: 90364P105	3,700.000	45,229.54	47,360.00
UL SOLUTIONS INC CL A CL A SEDOL: BPW6WJ3	1,502.000	68,634.78	74,048.60
UNITED AIRLINES HOLDINGS INC COM USD0.01 SEDOL: B4QG225	9,600.000	384,515.63	547,776.00
UNITED PARCEL SVC INC CL B SEDOL: 2517382	900.000	83,193.18	122,706.00
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102	1,184.000	187,117.00	692,261.12
UNIVERSAL DISPLAY CORP COM SEDOL: 2277880	450.000	18,842.01	94,455.00
US FOODS HLDG CORP COM SEDOL: BYVFC94	1,100.000	56,363.02	67,650.00
VALERO ENERGY CORP COM STK NEW SEDOL: 2041364	4,693.000	492,491.72	633,695.79
VALVOLINE INC COM CUSIP: 92047W101	11,621.000	342,745.79	486,338.85

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<i>Corporate Stock - Common</i>			
United States - USD			
VEECO INSTRS INC DEL COM CUSIP: 922417100	9,729.000	290,798.57	322,321.77
VERALTO CORP COM SEDOL: BPGMZQ5	5,053.000	439,289.60	565,228.58
VERISIGN INC COM CUSIP: 92343E102	1,843.000	359,600.13	350,096.28
VERTEX PHARMACEUTICALS INC COM SEDOL: 2931034	1,531.000	563,992.14	712,037.48
VESTIS CORP COM CUSIP: 29430C102	3,771.000	47,159.23	56,187.90
VIKING HOLDINGS LTD SEDOL: BRDXKH1	12,883.000	361,197.90	449,487.87
VISA INC COM CL A STK SEDOL: B2PZN04	4,840.000	729,671.54	1,330,758.00
VITA COCO CO INC COM CUSIP: 92846Q107	9,883.000	265,698.86	279,787.73
VSE CORP COM SEDOL: 2926773	110.000	9,640.37	9,100.30
WABASH NATL CORP COM CUSIP: 929566107	11,687.000	295,992.10	224,273.53
WABTEC CORP COM CUSIP: 929740108	3,001.000	243,747.83	545,491.77
WALT DISNEY CO SEDOL: 2270726	17,965.000	1,870,092.95	1,728,053.35
WARNER MUSIC GROUP CORP CL A CL A SEDOL: BLGJ610	1,733.000	56,952.93	54,242.90
WEAVE COMMUNICATIONS INC COM CUSIP: 94724R108	5,557.000	66,667.98	71,129.60
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	38,823.000	1,986,333.49	2,193,111.27
WESCO INTL INC COM CUSIP: 95082P105	1,253.000	228,979.29	210,478.94
WESTLAKE CORPORATION COM USD0.01 CUSIP: 960413102	1,240.000	193,626.26	186,359.60
WESTN DIGITAL CORP COM SEDOL: 2954699	720.000	24,940.25	49,168.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
WHIRLPOOL CORP COM SEDOL: 2960384	2,770.000	380,695.57	296,390.00
WHITE MOUNTAINS INSURANCE GROUP COM STOCK CUSIP: G9618E107	253.000	130,061.51	429,138.60
WILLIAMS SONOMA INC COM CUSIP: 969904101	1,354.000	189,360.42	209,761.68
WOLFSPEED INC COM USD0.00125 SEDOL: BMBVND9	9,758.000	357,952.76	94,652.60
WORKDAY INC CL A COM USD0.001 SEDOL: B8K6ZD1	123.000	25,653.75	30,062.43
WYNDHAM HOTELS & RESORTS INC COM CUSIP: 98311A105	2,947.000	184,137.84	230,278.58
XOMETRY INC CL A COM CL A COM SEDOL: BP7L5C7	32,600.000	636,503.32	598,862.00
YETI HLDGS INC COM CUSIP: 98585X104	9,225.000	381,233.31	378,501.75
YUM BRANDS INC COM SEDOL: 2098876	1,179.000	127,815.14	164,718.09
ZIMMER BIOMET HLDGS INC COM SEDOL: 2783815	16,181.000	1,825,552.98	1,746,738.95
ZOETIS INC COM USD0.01 CL 'A' SEDOL: B95WG16	1,060.000	179,653.68	207,102.80
Total United States - USD		161,902,930.56	242,343,308.93
Total Corporate Stock - Common		289,351,443.53	396,195,372.46
<i>Partnership/Joint Venture Interests</i>			
Europe Region - EUR			
BC EUROPEAN CAPITAL X CUSIP: 992NTR992	12,091,294.460	13,720,999.30	23,779,530.11
KKR EUROPEAN FUND IV (EUR) CUSIP: 991WBM993	13,905,076.000	15,722,516.69	13,681,633.79
Total Europe Region - EUR		29,443,515.99	37,461,163.90

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
Europe Region - USD			
KKR EUROPEAN FUND V (USD) SCSP CUSIP: 993DXQ990	23,302,776.000	23,302,776.00	26,727,188.00
Total Europe Region - USD		23,302,776.00	26,727,188.00
Global Region - USD			
APAX X USD LP CUSIP: 993P83992	20,824,476.970	20,824,476.97	26,528,553.00
APOLLO INVESTMENT FUND IX, LP CUSIP: 9934WV990	21,182,597.090	21,182,597.09	28,237,663.00
APOLLO INVESTMENT FUND VIII, L.P. CUSIP: 991PTP992	12,395,952.420	12,395,952.42	7,015,608.00
CLAYTON, DUBILIER & RICE FUND XI, LP CUSIP: 9944QG999	41,828,300.000	41,828,300.00	44,847,462.00
EQT INFRASTRUCTURE V (NO.1) USD, SCSP CUSIP: 9943EL993	41,828,912.370	41,828,912.37	51,197,385.00
GQG PARTNERS EMERGING MARKETS EQUITY FUND CUSIP: 992HAM996	15,000,000.000	15,000,000.00	49,413,690.00
JPMORGAN INFRASTRUCTURE INVESTMENTS FUND CUSIP: 991RMG995	64,801,080.970	64,801,080.97	39,001,327.64
NS PARTNERS EMERGING MARKETS EQUITY FUND CUSIP: 9923MU996	2,000,000.000	2,000,000.00	29,149,568.00
PROVIDENCE EQUITY PTRS VII CUSIP: 991K81999	6,783,669.000	6,783,669.00	8,229,989.00
PROVIDENCE STRATEGIC GROWTH III LP CUSIP: 992UMK998	12,119,194.000	12,119,194.00	18,809,525.00
TPG PARTNERS VII LP CUSIP: 9926EY990	17,771,751.000	17,771,751.00	8,114,986.00
TPG PARTNERS VIII LP CUSIP: 993AVV997	23,230,324.540	23,230,324.54	29,827,336.00
WARBURG PINCUS GLOBAL GROWTH (E&P) 2 LP CUSIP: 9934L1998	123,750.000	123,750.00	886,141.00
WARBURG PINCUS GLOBAL GROWTH LP CUSIP: 9934L2996	18,675,000.000	18,675,000.00	28,995,097.00
Total Global Region - USD		298,565,008.36	370,254,330.64

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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>			
Luxembourg - USD			
KKR NORTH AMERICA FUND XIII SCSP CUSIP: 994EL5996	17,780,691.000	17,780,691.00	18,999,416.00
Total Luxembourg - USD		17,780,691.00	18,999,416.00
Netherlands - USD			
APOLLO INVESTMENT FUND VI, LP CUSIP: 000412361	7,032,242.340	7,032,242.34	254,605.00
Total Netherlands - USD		7,032,242.34	254,605.00
United Kingdom - EUR			
DOUGHTY HANSON & CO IV LP 3 SEDOL: 012494U	5,452,802.390	6,938,325.75	1.22
Total United Kingdom - EUR		6,938,325.75	1.22
United States - USD			
APAX X USD AIV 2 L.P. CUSIP: 995C20991	492,421.030	492,421.03	677,488.00
BLACKSTONE CAPITAL PARTNERS VIII LP-OMNIBUS CUSIP: 993TC0995	20,084,626.980	20,084,626.98	22,348,090.00
CARLYLE REALTY PARTNERS VII CUSIP: 991SGR996	10,258,599.000	10,258,599.00	5,409,173.00
EQT IX (NO. 1) USD SCSP CUSIP: 993TMF991	24,158,714.980	24,158,714.98	27,470,470.00
HARBOURVEST PTTS VII-VENTURE PSHP FD, LP CUSIP: 000220988	5,648,160.000	5,648,160.00	200,881.00
JPM US REAL ESTATE INCOME AND GROWTH DOMESTIC, LP CUSIP: 991ND4991	36,263,259.040	36,263,259.04	32,770,875.11
KKR AMERICAS FUND XII LP CUSIP: 992MYB993	22,855,811.570	22,855,811.57	29,765,764.00
KKR NORTH AMERICA FUND XI LP CUSIP: 991LAT993	18,554,508.000	18,554,508.00	8,684,989.00
KKR REAL ESTATE PARTNERS AMERICAS LP CUSIP: 991LT2992	6,781,292.260	6,781,292.26	439,825.00
OAKTREE MEZZANINE FUND III CUSIP: 9913F6998	11,262.000	11,262.00	2,717.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
PROVIDENCE EQUITY PARTNERS VIII, LP CUSIP: 9938JK990	23,155,638.000	23,155,638.00	31,960,789.00
PROVIDENCE STRATEGIC GROWTH II LP CUSIP: 992CBG999	7,999,285.000	7,999,285.00	13,894,596.00
PROVIDENCE STRATEGIC GROWTH IV LP CUSIP: 993GCV995	19,300,203.000	19,300,203.00	29,080,602.00
PROVIDENCE STRATEGIC GROWTH LP CUSIP: 9921U5996	10,031,514.000	10,031,514.00	6,880,218.00
TPG PARTNERS IV, LP CUSIP: 000278986	3,256,867.770	3,256,867.77	12,483.00
TPG PARTNERS V, L.P. CUSIP: 000420141	7,995,896.540	7,995,896.54	20,343.00
Total United States - USD		216,848,059.17	209,619,303.11
Total Partnership/Joint Venture Interests		599,910,618.61	663,316,007.87
<i>Real Estate</i>			
United States - USD			
JPMCB STRATEGIC PROPERTY FD CUSIP: 161993SD3	4,207,339.401	36,784,903.29	45,708,535.25
Total United States - USD		36,784,903.29	45,708,535.25
Total Real Estate		36,784,903.29	45,708,535.25
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF BLACKROCK EQUITY INDEX NON LENDABLE FD CUSIP: 9995332Q4	195,598.400	5,207,657.79	20,539,008.72
CF BLACKROCK LONG GOVT CORP BD INDX CUSIP: 066918CF8	4,881,172.740	189,378,916.79	205,902,621.96
CF BLACKROCK MONEY MARKET FD CUSIP: 066459CF3	19,037.580	19,037.58	19,037.58
CF BLACKROCK MSCI EMERGING MARKETS FD CUSIP: 177996659	322,398.940	12,891,702.86	20,551,905.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF BLACKROCK MSCI EQUITY INDEX FUND-RUSSIA CUSIP: 3A999B046	11,123.090	0.00	118.55
CF L&G MSCI EAFE COLL INVT TR CL NL - 3035 US52472A198 CUSIP: 136993R20	107,364.030	10,736,398.06	18,898,216.56
CF SSGA REAL ASSET NL CTF CM5Q CUSIP: 755993920	1,226,943.310	12,997,829.78	23,170,824.41
CF WA OPPORTUNISTIC STRUCTURED SECURITIES PORT LLC FUND CUSIP: 316992V52	636,566.300	12,960,818.36	15,688,813.03
CF WESTERN ASSET EM LOCL DEBT PORT, LLC CUSIP: 151990G69	122,469.810	2,134,886.69	2,348,603.55
CF WESTERN ASSET EMRG CORP CREDIT FD LLCFUND CUSIP: WES991245	154,617.430	3,303,504.72	3,637,220.42
L&G S&P 400 CIT FD - 3041 CUSIP: 77J99ERO9	55,352.970	5,535,297.04	13,330,655.77
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	5,504.510	17,103,984.51	121,842,598.57
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	81,810,479.070	81,810,479.07	81,810,479.07
Total United States - USD		354,080,513.25	527,740,103.77
Total Value of Interest in Common/Collective Trusts		354,080,513.25	527,740,103.77
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO MORGAN STANLEY INSTL FD INC EMERGINGMARKETS PORTFOLIO CL I SEDOL: 2599562	0.019	0.44	0.44
Total Emerging Markets Region - USD		0.44	0.44
United States - EUR			
Euro	0.000	0.00	0.00
Total United States - EUR		0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	14,170,084.690	164,081,679.37	141,275,744.36
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	236,064.805	2,365,132.95	2,365,133.28
Total United States - USD		166,446,812.32	143,640,877.64
Total Value of Interest in Registered Investment Com		166,446,812.76	143,640,878.08
<i>Value of Funds Held in Insurance Company General Accounts</i>			
United States - USD			
GAC EQUITABLE 1919 5.2% ALLOCATED GENERAL DISCONTINUED DEPOSIT ADMIN CONT CUSIP: 999499UH7	79,784.000	72,168.63	79,784.00
GAC EQUITABLE 524 5.2% ALLOCATED GENERALDISCONTINUED DEFERRED ANNUITY CONTRACT CUSIP: 999499UG9	15,176.000	15,166.04	15,176.00
GAC PRINCIPAL (3)08858 ALLOCATED GENERAL CUSIP: 999499QQ2	275,079.940	275,079.94	275,079.94
GAC PRINCIPAL (3)08859 ALLOCATED GENERAL CUSIP: 999499QR0	552,964.120	552,964.12	552,964.12
GAC PRINCIPAL (3)08863 ALLOCATED GENERAL CUSIP: 999499RW8	1,755.000	1,755.00	1,755.00
REF CIGNA 3914 GENERAL CUSIP: 999499RX6	552,644.120	546,305.07	552,644.12
Total United States - USD		1,463,438.80	1,477,403.18
Total Value of Funds Held in Insurance Company Gener		1,463,438.80	1,477,403.18
<i>Other</i>			
Argentina - USD			
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2	619,587.840	319,093.91	374,850.64
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	124,837.000	33,511.54	81,580.98
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5	3,400,000.000	1,521,534.00	1,547,714.37

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Argentina - USD			
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0	125,498.000	58,043.26	60,239.04
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 CUSIP: 11943IAA5	1,054,078.100	455,616.25	500,687.10
BUENOS AIRES(PROVINCE OF) BD USD REGS A 2015 PRRED STEP UP 5.25 DUE 09-01-37 BEO CUSIP: P1910WXV6	28,902.000	10,072.34	13,728.45
Total Argentina - USD		2,397,871.30	2,578,800.58
Australia - AUD			
GOODMAN GROUP NPV SEDOL: B03FYZ4	6,835.000	105,749.80	175,398.49
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKU	3,000,000.000	13,237.15	74,874.84
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKL	-3,000,000.000	0.00	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYL	-6,100,000.000	-11,312.48	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYU	6,100,000.000	0.00	153,229.85
LCH_IRS MSNYUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37WFL	-5,400,000.000	-32,541.66	0.00
LCH_IRS MSNYUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1 SEDOL: 9M37WFU	5,400,000.000	878.66	136,870.37
Total Australia - AUD		76,011.47	540,373.55
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL: 9M8NC5L	-33,799,517.530	0.00	-14,785.19
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL: 9M8NC5U	33,799,517.530	0.00	0.00
Total Brazil - BRL		0.00	-14,785.19
Brazil - USD			
CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL SWPC0KRC8 SEDOL: 9L7AKEL	-400,000.000	-23,892.15	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Brazil - USD			
CDS MSCSUS33 06/20/2027 SELL FED REPUBLIC OF BRAZIL SWPC0KRC8 SEDOL: 9L7AKEU	400,000.000	0.00	1,901.64
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	500,000.000	498,535.00	517,308.45
Total Brazil - USD		474,642.85	519,210.09
Canada - CAD			
CME_IRS MSNYUS33 18/12/2029 CAD P 1.9% / R 3MCDOR SWU00UFD7 SEDOL: 9L65XTU	1,800,000.000	98,953.73	78,364.85
CME_IRS MSNYUS33 18/12/2029 CAD P 1.9% / R 3MCDOR SWU00UFD7 SEDOL: 9L65XTL	-1,800,000.000	0.00	0.00
CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7 SEDOL: 9JZGECU	1,800,000.000	0.00	0.00
CME_IRS MSNYUS33 18/12/2029 CAD P 3MCDOR / R 1.9% SWU00UFD7 SEDOL: 9JZGECL	-1,800,000.000	-7,193.72	-78,364.85
LCH_IRS MSNYUS33 03/03/2025 CAD P 1.22% / R 3MCDOR SWU010CK9 SEDOL: 9L65XUU	2,700,000.000	101,126.45	28,982.60
LCH_IRS MSNYUS33 03/03/2025 CAD P 1.22% / R 3MCDOR SWU010CK9 SEDOL: 9L65XUL	-2,700,000.000	0.00	0.00
LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9 SEDOL: 9K2SPXL	-2,700,000.000	0.00	-28,982.60
LCH_IRS MSNYUS33 03/03/2025 CAD P 3MCDOR / R 1.22% SWU010CK9 SEDOL: 9K2SPXU	2,700,000.000	0.00	0.00
LCH_IRS MSNYUS33 04/03/2025 CAD P 1.235% / R 3MCDOR SWU010DI3 SEDOL: 9L65XVU	1,800,000.000	66,683.07	19,135.87
LCH_IRS MSNYUS33 04/03/2025 CAD P 1.235% / R 3MCDOR SWU010DI3 SEDOL: 9L65XVL	-1,800,000.000	0.00	0.00
LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3 SEDOL: 9K2TSRU	600,000.000	223.13	0.00
LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3 SEDOL: 9K2TSQU	1,200,000.000	0.00	0.00
LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3 SEDOL: 9K2TSRL	-600,000.000	0.00	-6,378.62
LCH_IRS MSNYUS33 04/03/2025 CAD P 3MCDOR / R 1.235% SWU010DI3 SEDOL: 9K2TSQL	-1,200,000.000	0.00	-12,757.24
LCH_IRS MSNYUS33 22/04/2031 CAD P 1.963% / R 3MCDOR SWU01A053 SEDOL: 9L65WWL	-4,400,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Canada - CAD			
LCH_IRS MSNYUS33 22/04/2031 CAD P 1.963% / R 3MCDOR SWU01A053 SEDOL: 9L65WWU	4,400,000.000	264,232.76	243,996.03
LCH_IRS MSNYUS33 22/04/2031 CAD P 1.963% / R 3MCDOR SWU01A053 SEDOL: 9L96XJU	2,400,000.000	208,889.66	133,088.74
LCH_IRS MSNYUS33 22/04/2031 CAD P 1.963% / R 3MCDOR SWU01A053 SEDOL: 9L96XJL	-2,400,000.000	0.00	0.00
LCH_IRS MSNYUS33 22/04/2031 CAD P 3MCDOR / R 1.963% SWU01A053 SEDOL: 9KY3DWU	6,800,000.000	0.00	0.00
LCH_IRS MSNYUS33 22/04/2031 CAD P 3MCDOR / R 1.963% SWU01A053 SEDOL: 9KY3DWL	-6,800,000.000	0.00	-377,084.78
Total Canada - CAD		732,915.08	0.00
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 7.95% 08-11-2028 SEDOL: BRF2S05	1,300,000.000	1,298,206.00	1,380,130.12
ANTARES HLDGS LP 2.75% 01-15-2027 CUSIP: 03666HAD3	300,000.000	297,921.00	280,942.64
HYDRO-QUEBEC DEB SER HK DTD 04/15/1990 9.375% DUE 04-15-2030 BEO CUSIP: 448814DF7	690,000.000	1,201,414.20	860,282.57
ICE_CDS MSNYUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL: 9KXL43U	1,800,000.000	306,592.90	144,780.84
ICE_CDS MSNYUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL: 9KXL43L	-1,800,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3N20U	600,000.000	7,020.57	7,789.08
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3N20L	-600,000.000	0.00	0.00
Total Canada - USD		3,111,154.67	2,673,925.25
China - CNY			
LCH_IRS MSNYUS33 04/08/2025 CNY P 2.611% / R 7DCNRR0 SWU0143Z8 SEDOL: 9KXSRSU	2,200,000.000	2,479.35	0.00
LCH_IRS MSNYUS33 04/08/2025 CNY P 2.611% / R 7DCNRR0 SWU0143Z8 SEDOL: 9KXSRSL	-2,200,000.000	0.00	-2,814.24
LCH_IRS MSNYUS33 04/08/2025 CNY P 7DCNRR0 / R 2.611% SWU0143Z8 SEDOL: 9K5QCHL	-2,200,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
China - CNY			
LCH_IRS MSNYUS33 04/08/2025 CNY P 7DCNRR0 / R 2.611% SWU0143Z8 SEDOL: 9K5QCHU	2,200,000.000	0.00	2,814.24
LCH_IRS MSNYUS33 07/08/2025 CNY P 2.605% / R 7DCNRR0 SWU014BX4 SEDOL: 9KXUXSL	-750,000.000	0.00	-945.81
LCH_IRS MSNYUS33 07/08/2025 CNY P 2.605% / R 7DCNRR0 SWU014BX4 SEDOL: 9KXUXSU	750,000.000	409.95	0.00
LCH_IRS MSNYUS33 07/08/2025 CNY P 2.625% / R 7DCNRR0 SWU014C21 SEDOL: 9KXSRTL	-750,000.000	0.00	-967.12
LCH_IRS MSNYUS33 07/08/2025 CNY P 2.625% / R 7DCNRR0 SWU014C21 SEDOL: 9KXSRTU	750,000.000	802.35	0.00
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.605% SWU014BX4 SEDOL: 9K5SXQL	-750,000.000	0.00	0.00
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.605% SWU014BX4 SEDOL: 9K5SXQU	750,000.000	0.00	945.81
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.625% SWU014C21 SEDOL: 9K5SYZU	750,000.000	0.00	967.12
LCH_IRS MSNYUS33 07/08/2025 CNY P 7DCNRR0 / R 2.625% SWU014C21 SEDOL: 9K5SYZL	-750,000.000	0.00	0.00
LCH_IRS MSNYUS33 10/08/2025 CNY P 2.633% / R 7DCNRR0 SWU014DH7 SEDOL: 9KXUXTU	1,600,000.000	627.67	0.00
LCH_IRS MSNYUS33 10/08/2025 CNY P 2.633% / R 7DCNRR0 SWU014DH7 SEDOL: 9KXUXTL	-1,600,000.000	0.00	-2,114.79
LCH_IRS MSNYUS33 10/08/2025 CNY P 7DCNRR0 / R 2.633% SWU014DH7 SEDOL: 9K5TJGL	-1,600,000.000	0.00	0.00
LCH_IRS MSNYUS33 10/08/2025 CNY P 7DCNRR0 / R 2.633% SWU014DH7 SEDOL: 9K5TJGU	1,600,000.000	0.00	2,114.79
LCH_IRS MSNYUS33 15/07/2025 CNY P 2.64% / R 7DCNRR0 SWU013M71 SEDOL: 9KXSRQL	-8,800,000.000	0.00	-11,450.25
LCH_IRS MSNYUS33 15/07/2025 CNY P 2.64% / R 7DCNRR0 SWU013M71 SEDOL: 9KXSRQU	8,800,000.000	7,607.89	0.00
LCH_IRS MSNYUS33 15/07/2025 CNY P 7DCNRR0 / R 2.64% SWU013M71 SEDOL: 9K5B86U	8,800,000.000	0.00	11,450.25
LCH_IRS MSNYUS33 15/07/2025 CNY P 7DCNRR0 / R 2.64% SWU013M71 SEDOL: 9K5B86L	-8,800,000.000	0.00	0.00
LCH_IRS MSNYUS33 16/07/2025 CNY P 2.62% / R 7DCNRR0 SWU013NC9 SEDOL: 9KXSRRL	-6,700,000.000	0.00	-8,431.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
China - CNY			
LCH_IRS MSNYUS33 16/07/2025 CNY P 2.62% / R 7DCNRR0 SWU013NC9 SEDOL: 9KXSRRU	6,700,000.000	7,295.54	0.00
LCH_IRS MSNYUS33 16/07/2025 CNY P 7DCNRR0 / R 2.62% SWU013NC9 SEDOL: 9K5DEWU	6,700,000.000	0.00	8,431.70
LCH_IRS MSNYUS33 16/07/2025 CNY P 7DCNRR0 / R 2.62% SWU013NC9 SEDOL: 9K5DEWL	-6,700,000.000	0.00	0.00
LCH_IRS MSNYUS33 16/12/2025 CNY P 2.671% / R 7DCNRR0 SWU016185 SEDOL: 9KXUXVU	4,500,000.000	1,338.00	0.00
LCH_IRS MSNYUS33 16/12/2025 CNY P 2.671% / R 7DCNRR0 SWU016185 SEDOL: 9KXUXVL	-4,500,000.000	0.00	-8,060.44
LCH_IRS MSNYUS33 16/12/2025 CNY P 2.671% / R 7DCNRR0 SWU016185 SEDOL: 9KXUXWL	-2,590,000.000	0.00	-4,639.23
LCH_IRS MSNYUS33 16/12/2025 CNY P 2.671% / R 7DCNRR0 SWU016185 SEDOL: 9KXUXWU	2,590,000.000	706.49	0.00
LCH_IRS MSNYUS33 16/12/2025 CNY P 7DCNRR0 / R 2.671% SWU016185 SEDOL: 9KY5L5L	-7,090,000.000	0.00	0.00
LCH_IRS MSNYUS33 16/12/2025 CNY P 7DCNRR0 / R 2.671% SWU016185 SEDOL: 9KY5L5U	7,090,000.000	0.00	12,699.67
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.803% / R 7DCNRR0 SWU0171X8 SEDOL: 9KXPG8L	-8,000,000.000	-1,295.98	-19,425.83
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.803% / R 7DCNRR0 SWU0171X8 SEDOL: 9KXPG8U	8,000,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.81% / R 7DCNRR0 SWU017522 SEDOL: 9KXPG9U	4,800,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.81% / R 7DCNRR0 SWU017522 SEDOL: 9KXPG9L	-4,800,000.000	-1,027.89	-11,731.51
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.848% / R 7DCNRR0 SWU016ZT2 SEDOL: 9KXPG7L	-1,100,000.000	-518.19	-2,775.53
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.848% / R 7DCNRR0 SWU016ZT2 SEDOL: 9KXPG7U	1,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.873% / R 7DCNRR0 SWU016ZS4 SEDOL: 9KXPG6U	1,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.873% / R 7DCNRR0 SWU016ZS4 SEDOL: 9KXPG6L	-1,100,000.000	-714.03	-2,833.57
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.884% / R 7DCNRR0 SWU016YW6 SEDOL: 9KXPG5U	4,400,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
China - CNY			
LCH_IRS MSNYUS33 17/03/2026 CNY P 2.884% / R 7DCNRR0 SWU016YW6 SEDOL: 9KXPG5L	-4,400,000.000	-3,222.73	-11,442.97
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.803% SWU0171X8 SEDOL: 9K8FLEU	8,000,000.000	0.00	19,425.83
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.803% SWU0171X8 SEDOL: 9K8FLEL	-8,000,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.81% SWU017522 SEDOL: 9K8GDLL	-4,800,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.81% SWU017522 SEDOL: 9K8GDLU	4,800,000.000	0.00	11,731.51
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.848% SWU016ZT2 SEDOL: 9K8ELJL	-1,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.848% SWU016ZT2 SEDOL: 9K8ELJU	1,100,000.000	0.00	2,775.53
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.873% SWU016ZS4 SEDOL: 9K8ERFL	-1,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.873% SWU016ZS4 SEDOL: 9K8ERFU	1,100,000.000	0.00	2,833.57
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.884% SWU016YW6 SEDOL: 9K8CZ4U	4,400,000.000	0.00	11,442.97
LCH_IRS MSNYUS33 17/03/2026 CNY P 7DCNRR0 / R 2.884% SWU016YW6 SEDOL: 9K8CZ4L	-4,400,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/08/2025 CNY P 2.65% / R 7DCNRR0 SWU014LS4 SEDOL: 9KXUXUL	-1,100,000.000	0.00	-1,477.05
LCH_IRS MSNYUS33 21/08/2025 CNY P 2.65% / R 7DCNRR0 SWU014LS4 SEDOL: 9KXUXUU	1,100,000.000	298.51	0.00
LCH_IRS MSNYUS33 21/08/2025 CNY P 7DCNRR0 / R 2.65% SWU014LS4 SEDOL: 9K63CAU	1,100,000.000	0.00	1,477.05
LCH_IRS MSNYUS33 21/08/2025 CNY P 7DCNRR0 / R 2.65% SWU014LS4 SEDOL: 9K63CAL	-1,100,000.000	0.00	0.00
Total China - CNY		14,786.93	0.00
Colombia - USD			
CDS MSCSUS33 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR12 SEDOL: 9L5TM0U	100,000.000	0.00	0.00
CDS MSCSUS33 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR12 SEDOL: 9L5TM0L	-100,000.000	-5,414.44	-195.11

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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>			
Colombia - USD			
CDS MSCSUS33 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEQ9 SEDOL: 9L9B32L	-200,000.000	-17,746.81	-1,314.50
CDS MSCSUS33 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEQ9 SEDOL: 9L9B32U	200,000.000	0.00	0.00
COLOMBIA REP COLOM 4.125% DUE 02-22-2042 REG CUSIP: 195325EA9	1,170,000.000	1,152,356.40	805,161.25
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	660,000.000	719,600.00	485,626.83
COLOMBIA REP 7.5% 02-02-2034 CUSIP: 195325EG6	900,000.000	893,367.00	933,330.56
ECOPETROL S A 5.875% 11-02-2051 CUSIP: 279158AQ2	550,000.000	550,000.00	399,804.08
REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049 CUSIP: 195325DQ5	200,000.000	199,410.00	147,814.23
Total Colombia - USD		3,491,572.15	2,770,227.34
European Union - EUR			
CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024 SEDOL: 9MXCY1U	-400,000.000	-1,026.37	-1,727.47
CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024 SEDOL: 9MX678U	-400,000.000	-1,082.29	-874.67
CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025 SEDOL: 9M9LM6U	8,100,000.000	7,580.95	14,920.53
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025 SEDOL: 9M9LM7U	-900,000.000	-6,695.78	-6,660.37
CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024 SEDOL: 9MX5FAU	-400,000.000	-622.07	-455.26
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K7EAVL	-1,000,000.000	-24,843.67	-7,789.36
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K7LGD L	-1,000,000.000	-18,409.55	-7,789.36
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K75P9U	1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K74QDU	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K7R02U	600,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K62TPU	1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K7FBQL	-900,000.000	-22,181.03	-7,010.42
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K7EAVU	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K7FBQU	900,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K74QNL	-1,000,000.000	-24,305.57	-7,789.36
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K75P4U	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K7R02L	-600,000.000	-16,416.92	-4,673.62
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K74QNU	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K75P9L	-1,500,000.000	-38,186.89	-11,684.04
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K62TPL	-1,500,000.000	-41,918.69	-11,684.04
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K75P4L	-1,000,000.000	-25,297.00	-7,789.36
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K74QDL	-1,000,000.000	-24,277.30	-7,789.36
ICE_CDX MSNYUS33 20/06/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K7LGDU	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K62NLU	600,000.000	16,855.71	4,673.62
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K63MBL	-300,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K63MBU	300,000.000	8,201.75	2,336.81
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K63KDL	-300,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4HQ7L	-900,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4LT8U	1,000,000.000	25,540.74	7,789.36
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4E12L	-1,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K62NZL	-300,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K62NLL	-600,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4FVUL	-1,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4LT8L	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K62NZU	300,000.000	8,383.75	2,336.81
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4FVUU	1,700,000.000	30,087.91	13,241.91
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4E63L	-1,800,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4HP8L	-900,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4E63U	1,800,000.000	33,940.44	14,020.85
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4HQ7U	900,000.000	19,782.15	7,010.42
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4HP8U	900,000.000	19,159.79	7,010.42
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K4E12U	1,700,000.000	30,537.92	13,241.91
ICE_CDX MSNYUS33 20/06/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0J5Q4 SEDOL: 9K63KDU	300,000.000	8,223.76	2,336.81
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L28HWU	400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L29LFU	400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2HLSL	-500,000.000	-14,500.39	-7,803.03

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2HLTU	500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2CL0L	-500,000.000	-15,245.88	-7,803.03
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2HLRL	-500,000.000	-14,507.33	-7,803.03
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2HLSU	500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L29LFL	-400,000.000	-12,376.51	-6,242.42
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2HLRU	500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2FB8L	-500,000.000	-14,914.09	-7,803.03
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L7LSZL	-1,100,000.000	-404.09	-17,166.67
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L7LSZU	1,100,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L29LGU	400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2HLQL	-500,000.000	-14,444.84	-7,803.03
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L28HWL	-400,000.000	-12,633.80	-6,242.42
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L29LGL	-400,000.000	-12,352.78	-6,242.42
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2CL0U	500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L3FKYL	-1,200,000.000	-36,705.17	-18,727.27
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2HLTL	-500,000.000	-14,371.25	-7,803.03
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2FB8U	500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L2HLQU	500,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/06/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9L3FKYU	1,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXT69U	1,000,000.000	30,991.95	15,606.06
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXUXZU	1,000,000.000	30,691.62	15,606.06
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXT68U	1,000,000.000	31,165.79	15,606.06
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXT69L	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXV95L	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXVKZL	-500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXV95U	1,000,000.000	31,555.32	15,606.06
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXVKYL	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXVKYU	1,000,000.000	31,418.77	15,606.06
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXVKXU	1,000,000.000	31,228.72	15,606.06
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXVKXL	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXVKZU	500,000.000	15,709.38	7,803.03
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXUXZL	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0JZ57 SEDOL: 9KXT68L	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 BUY ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L65WKL	-30,000,000.000	-230,804.67	-619,973.59
ICE_CDX MSNYUS33 20/06/2027 BUY ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L65WKU	30,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L69Q0L	-1,400,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L69Q0U	1,400,000.000	21,880.39	28,932.10
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L86Z5L	-400,000.000	-1,431.73	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L78BQU	1,500,000.000	12,653.35	30,998.68
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L7LTBL	-900,000.000	-5,555.98	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L6CEUL	-1,400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L73X6L	-2,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L6EJWL	-1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L69P9U	1,400,000.000	22,520.60	28,932.10
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L67WJL	-1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L74NFI	2,700,000.000	9,194.89	55,797.62
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L6ASKU	1,400,000.000	20,480.77	28,932.10
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L84UGU	1,300,000.000	0.00	26,865.52
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L76NDU	1,200,000.000	9,580.58	24,798.94
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L65XWU	2,700,000.000	42,034.39	55,797.62
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L66UQU	1,500,000.000	22,412.43	30,998.68
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L76MYU	1,600,000.000	12,043.03	33,065.26
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L74NFL	-2,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L68HGU	1,500,000.000	24,398.72	30,998.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L76NGU	100,000.000	812.41	2,066.58
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L6EJWU	1,500,000.000	17,935.10	30,998.68
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L66UQL	-1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L84UGL	-1,300,000.000	-5,288.86	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L73X6U	2,700,000.000	10,373.25	55,797.62
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L69P9L	-1,400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L7LTBU	900,000.000	0.00	18,599.21
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L6CEUU	1,400,000.000	19,255.84	28,932.10
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L6ASKL	-1,400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L7BXKL	-3,300,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L76MYL	-1,600,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L65XWL	-2,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L86Z5U	400,000.000	0.00	8,266.31
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L67WJU	1,500,000.000	23,639.07	30,998.68
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L78BQL	-1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L76NDL	-1,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L7BXKU	3,300,000.000	23,486.10	68,197.09
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0KS45 SEDOL: 9L68HGL	-1,500,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/06/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0K545 SEDOL: 9L76NGL	-100,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2GWDU	700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4FVVU	1,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4E09U	1,800,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4HR0L	-900,000.000	-18,318.36	-2,455.27
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4HR0U	900,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K1TEFL	-1,200,000.000	-35,561.72	-3,273.69
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K1TEFU	1,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2GWCU	700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4LT3U	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4E09L	-1,800,000.000	-32,513.50	-4,910.53
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4HR3U	900,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2GWAL	-500,000.000	-14,719.80	-1,364.04
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4E62U	1,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4HR3L	-900,000.000	-18,896.58	-2,455.27
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9JZ1K7L	-900,000.000	-28,925.71	-2,455.27
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2GWAU	500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4LT3L	-1,000,000.000	-24,449.45	-2,728.07

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2GWBW	900,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K1TEGL	-500,000.000	-14,817.39	-1,364.04
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K1TEGU	500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2GWCL	-700,000.000	-20,607.73	-1,909.65
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9JZ1K7U	900,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2GWDL	-700,000.000	-22,489.20	-1,909.65
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2GWBL	-900,000.000	-27,703.95	-2,455.27
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4E62L	-1,700,000.000	-29,314.97	-4,637.72
ICE_CDX MSNYUS33 20/12/2024 BUY ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K4FVVL	-1,700,000.000	-28,988.23	-4,637.72
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36EDU	1,300,000.000	17,011.28	3,546.49
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36ECL	-700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DMU	700,000.000	9,159.92	1,909.65
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36EDL	-1,300,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DQU	1,200,000.000	15,702.71	3,273.69
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DRU	600,000.000	10,991.36	1,636.84
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DQL	-1,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DPL	-800,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DRL	-600,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2MA3U	5,400,000.000	141,457.79	14,731.59
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36EFL	-600,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36ECU	700,000.000	9,159.92	1,909.65
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DML	-700,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DLL	-2,100,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DLU	2,100,000.000	38,469.74	5,728.95
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36EFU	600,000.000	7,851.36	1,636.84
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K2MA3L	-5,400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2024 SELL ITRAXX EUROPE SERIES 3 SWPC0IJ40 SEDOL: 9K36DPU	800,000.000	10,468.47	2,182.46
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXWAAU	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXVKVL	-1,000,000.000	-33,069.26	-12,355.57
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXT65L	-1,000,000.000	-32,836.05	-12,355.57
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXVKUU	500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXT64U	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9L86Z4U	600,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXUXXL	-1,000,000.000	-32,589.77	-12,355.57
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXVKWL	-1,000,000.000	-33,242.08	-12,355.57
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9L95H7L	-3,800,000.000	-7,899.30	-46,951.15

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXVKWU	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXUXXU	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9L95H7U	3,800,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXVKVU	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXVKUL	-500,000.000	-16,621.04	-6,177.78
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXWAAAL	-1,000,000.000	-33,378.49	-12,355.57
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXT65U	1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9L86Z4L	-600,000.000	-3,373.38	-7,413.34
ICE_CDX MSNYUS33 20/12/2025 BUY ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9KXT64L	-1,000,000.000	-33,001.08	-12,355.57
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7FBDU	900,000.000	25,920.45	11,120.01
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K75N4L	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K74QPU	1,000,000.000	28,648.17	12,355.57
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K74QPL	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K74QSU	1,000,000.000	28,679.56	12,355.57
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K75P1U	1,500,000.000	44,906.12	18,533.35
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K75N4U	1,000,000.000	29,733.71	12,355.57
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7LFLK	-2,900,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K75P1L	-1,500,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7R12U	600,000.000	19,034.74	7,413.34
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7EAWU	1,000,000.000	29,050.89	12,355.57
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7LGHU	1,000,000.000	21,962.30	12,355.57
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7LFKU	2,900,000.000	63,871.40	35,831.14
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K74QSL	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7R12L	-600,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7EAWL	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7FBDL	-900,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2025 SELL ITRAXX EUROPE SERIES 3 SWPC0JIW7 SEDOL: 9K7LGHL	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L6EJUL	-1,600,000.000	-23,384.28	-29,508.36
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L68JJU	1,600,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L76MTL	-1,500,000.000	-16,500.02	-27,664.09
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L74MHL	-3,000,000.000	-20,048.96	-55,328.18
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L66UHL	-1,600,000.000	-28,015.94	-29,508.36
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L73Y4L	-3,000,000.000	-21,221.07	-55,328.18
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L68JJL	-1,600,000.000	-29,890.46	-29,508.36
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L69P7L	-1,500,000.000	-27,634.60	-27,664.09
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L65XNL	-3,000,000.000	-54,234.27	-55,328.18

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L65XNU	3,000,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L78BML	-1,600,000.000	-18,341.98	-29,508.36
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L67VNL	-1,600,000.000	-29,238.38	-29,508.36
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L6EJUJ	1,600,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L69P7U	1,500,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L78BMU	1,600,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L6ASJL	-1,500,000.000	-25,644.09	-27,664.09
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L76MUJ	1,700,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L7BXHL	-3,600,000.000	-36,789.06	-66,393.81
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L69P8U	1,500,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L69P8L	-1,500,000.000	-27,035.00	-27,664.09
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L6CETL	-1,500,000.000	-24,409.31	-27,664.09
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L7BXHU	3,600,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L73Y4U	3,000,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L74MHU	3,000,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L67VNU	1,600,000.000	0.00	0.00
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L84UHL	-1,400,000.000	0.00	-25,819.82
ICE_CD_X MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L6ASJU	1,500,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L76MUL	-1,700,000.000	-17,991.10	-31,352.63
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L66UHU	1,600,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L76MTU	1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L84UHU	1,400,000.000	297.76	0.00
ICE_CDX MSNYUS33 20/12/2026 BUY ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L6CETU	1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L3N24L	-7,600,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L3NFSL	-7,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2CQ3L	-500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L3FLAL	-1,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L3NFSU	7,200,000.000	189,793.83	132,787.63
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2HMBU	500,000.000	14,297.43	9,221.36
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2HLZU	500,000.000	14,445.88	9,221.36
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2HLYU	500,000.000	14,377.00	9,221.36
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L29LRU	400,000.000	12,378.78	7,377.09
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L28HXU	400,000.000	12,692.96	7,377.09
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L3N24U	7,600,000.000	203,929.33	140,164.72
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L72GJL	-1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L28HXL	-400,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2FC0U	500,000.000	14,921.66	9,221.36
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2HMAI	-500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L7GHQL	-1,400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2HMBL	-500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L72GJU	1,500,000.000	13,054.38	27,664.09
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L29LQU	400,000.000	12,406.31	7,377.09
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2HLZL	-500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2HMAU	500,000.000	14,453.53	9,221.36
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L3MPEU	8,100,000.000	219,902.16	149,386.08
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L3MPEL	-8,100,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2CQ3U	500,000.000	15,280.50	9,221.36
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L29LRL	-400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L7GHQU	1,400,000.000	6,614.84	25,819.82
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L29LQL	-400,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L3FLAU	1,200,000.000	36,829.26	22,131.27
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2HLYL	-500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2026 SELL ITRAXX EUROPE SERIES 3 SWPC0KBS0 SEDOL: 9L2FC0L	-500,000.000	0.00	0.00
ICE_CDX MSNYUS33 20/12/2027 BUY ITRAXX EUROPE SERIES 3 SWPC0LAV2 SEDOL: 9L94DRU	2,500,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
ICE_CDX MSNYUS33 20/12/2027 BUY ITRAXX EUROPE SERIES 3 SWPC0LAV2 SEDOL: 9L94DRL	-2,500,000.000	-33,451.48	-55,170.82
ICE_CDX MSNYUS33 20/12/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0LAV2 SEDOL: 9L95J0U	2,500,000.000	0.00	55,170.82
ICE_CDX MSNYUS33 20/12/2027 SELL ITRAXX EUROPE SERIES 3 SWPC0LAV2 SEDOL: 9L95J0L	-2,500,000.000	-28,206.09	0.00
LCH_IRS MSNYUS33 02/05/2029 EUR P 6MEURIB / R 2.78% SWU024NY8 SEDOL: 9M7HCDL	-700,000.000	0.00	0.00
LCH_IRS MSNYUS33 02/05/2029 EUR P 6MEURIB / R 2.78% SWU024NY8 SEDOL: 9M7HCDU	700,000.000	0.00	15,597.20
LCH_IRS MSNYUS33 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 SEDOL: 9M7KHXL	600,000.000	0.00	14,896.39
LCH_IRS MSNYUS33 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 SEDOL: 9M7KHXL	-600,000.000	0.00	0.00
LCH_IRS MSNYUS33 11/04/2027 EUR P 0.7% / R 6MEURIB SWU01HX03 SEDOL: 9L6LJCL	-1,400,000.000	0.00	0.00
LCH_IRS MSNYUS33 11/04/2027 EUR P 0.7% / R 6MEURIB SWU01HX03 SEDOL: 9L6LJCU	1,400,000.000	41,522.98	82,571.70
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL: 9L6BNDL	-1,400,000.000	0.00	-82,571.70
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL: 9L6BNDU	1,400,000.000	0.00	0.00
LCH_IRS MSNYUS33 12/04/2027 EUR P 0.65% / R 6MEURIB SWU01HY44 SEDOL: 9L6NXVL	-1,700,000.000	0.00	0.00
LCH_IRS MSNYUS33 12/04/2027 EUR P 0.65% / R 6MEURIB SWU01HY44 SEDOL: 9L6LJDU	600,000.000	19,376.91	36,179.17
LCH_IRS MSNYUS33 12/04/2027 EUR P 0.65% / R 6MEURIB SWU01HY44 SEDOL: 9L6MRZU	2,300,000.000	72,487.47	138,686.82
LCH_IRS MSNYUS33 12/04/2027 EUR P 0.65% / R 6MEURIB SWU01HY44 SEDOL: 9L6LJDL	-600,000.000	0.00	0.00
LCH_IRS MSNYUS33 12/04/2027 EUR P 0.65% / R 6MEURIB SWU01HY44 SEDOL: 9L6NXVU	1,700,000.000	64,831.37	102,507.65
LCH_IRS MSNYUS33 12/04/2027 EUR P 0.65% / R 6MEURIB SWU01HY44 SEDOL: 9L6MRZL	-2,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY44 SEDOL: 9L6CEZL	-4,600,000.000	0.00	-277,373.65

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY44 SEDOL: 9L6CEZU	4,600,000.000	0.00	0.00
LCH_IRS MSNYUS33 13/05/2027 EUR P 1% / R 6MEURIB SWU01IQW9 SEDOL: 9L6VYLU	3,300,000.000	326,223.05	156,300.25
LCH_IRS MSNYUS33 13/05/2027 EUR P 1% / R 6MEURIB SWU01IQW9 SEDOL: 9L6VYLL	-3,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL: 9L6VYVL	-3,300,000.000	0.00	-156,300.25
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL: 9L6VYVU	3,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 15/03/2033 EUR P 1.75% / R 6MEURIB SWU01KS77 SEDOL: 9L9AHZU	5,300,000.000	647,420.79	205,197.75
LCH_IRS MSNYUS33 15/03/2033 EUR P 1.75% / R 6MEURIB SWU01KS77 SEDOL: 9L9AHZL	-5,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 15/03/2033 EUR P 6MEURIB / R 1.75% SWU01KS77 SEDOL: 9L8DSBL	-5,300,000.000	-661,394.59	-205,197.75
LCH_IRS MSNYUS33 15/03/2033 EUR P 6MEURIB / R 1.75% SWU01KS77 SEDOL: 9L8DSBU	5,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93 SEDOL: 9L9AJAL	-800,000.000	0.00	0.00
LCH_IRS MSNYUS33 15/03/2053 EUR P 1.5% / R 6MEURIB SWU01KS93 SEDOL: 9L9AJAU	800,000.000	144,546.83	141,239.43
LCH_IRS MSNYUS33 15/03/2053 EUR P 6MEURIB / R 1.5% SWU01KS93 SEDOL: 9L94BFL	-800,000.000	-197,363.59	-141,239.43
LCH_IRS MSNYUS33 15/03/2053 EUR P 6MEURIB / R 1.5% SWU01KS93 SEDOL: 9L94BFU	800,000.000	0.00	0.00
LCH_IRS MSNYUS33 15/09/2051 EUR P 0.5% / R 6MEURIB SWU018WN4 SEDOL: 9KZA59L	-900,000.000	-17,374.03	0.00
LCH_IRS MSNYUS33 15/09/2051 EUR P 0.5% / R 6MEURIB SWU018WN4 SEDOL: 9KZA59U	900,000.000	0.00	364,775.85
LCH_IRS MSNYUS33 15/09/2051 EUR P 6MEURIB / R 0.5% SWU018WN4 SEDOL: 9L1VABL	-200,000.000	0.00	-81,061.30
LCH_IRS MSNYUS33 15/09/2051 EUR P 6MEURIB / R 0.5% SWU018WN4 SEDOL: 9L1VABU	200,000.000	10,148.93	0.00
LCH_IRS MSNYUS33 15/09/2051 EUR P 6MEURIB / R 0.5% SWU018WN4 SEDOL: 9L1VU5L	-700,000.000	0.00	-283,714.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 15/09/2051 EUR P 6MEURIB / R 0.5% SWU018WN4 SEDOL: 9L1VU5U	700,000.000	30,881.77	0.00
LCH_IRS MSNYUS33 15/12/2050 EUR P 0.6% / R 6MEURIB SWU00XH56 SEDOL: 9K4QB3L	-1,000,000.000	-182,675.01	0.00
LCH_IRS MSNYUS33 15/12/2050 EUR P 0.6% / R 6MEURIB SWU00XH56 SEDOL: 9K4QB3U	1,000,000.000	0.00	384,000.78
LCH_IRS MSNYUS33 15/12/2050 EUR P 6MEURIB / R 0.6% SWU00XH56 SEDOL: 9K8CZ6L	-1,000,000.000	0.00	-384,000.78
LCH_IRS MSNYUS33 15/12/2050 EUR P 6MEURIB / R 0.6% SWU00XH56 SEDOL: 9K8CZ6U	1,000,000.000	234,200.19	0.00
LCH_IRS MSNYUS33 16/03/2052 EUR P 0.5% / R 6MEURIB SWU01B1R2 SEDOL: 9L1V11U	700,000.000	0.00	284,311.57
LCH_IRS MSNYUS33 16/03/2052 EUR P 0.5% / R 6MEURIB SWU01B1R2 SEDOL: 9L1VACL	-200,000.000	-9,335.07	0.00
LCH_IRS MSNYUS33 16/03/2052 EUR P 0.5% / R 6MEURIB SWU01B1R2 SEDOL: 9L1VACU	200,000.000	0.00	81,231.88
LCH_IRS MSNYUS33 16/03/2052 EUR P 0.5% / R 6MEURIB SWU01B1R2 SEDOL: 9L1V11L	-700,000.000	-27,936.98	0.00
LCH_IRS MSNYUS33 16/03/2052 EUR P 6MEURIB / R 0.5% SWU01B1R2 SEDOL: 9L5SGJL	-200,000.000	-19,534.50	-81,231.88
LCH_IRS MSNYUS33 16/03/2052 EUR P 6MEURIB / R 0.5% SWU01B1R2 SEDOL: 9L5SGJU	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 16/03/2052 EUR P 6MEURIB / R 0.5% SWU01B1R2 SEDOL: 9L5TCUL	-700,000.000	-76,999.09	-284,311.57
LCH_IRS MSNYUS33 16/03/2052 EUR P 6MEURIB / R 0.5% SWU01B1R2 SEDOL: 9L5TCUU	700,000.000	0.00	0.00
LCH_IRS MSNYUS33 16/04/2029 EUR P 6MEURIB / R 2.77% SWU024668 SEDOL: 9M77VWL	-300,000.000	0.00	0.00
LCH_IRS MSNYUS33 16/04/2029 EUR P 6MEURIB / R 2.77% SWU024668 SEDOL: 9M77VWU	300,000.000	0.00	6,252.90
LCH_IRS MSNYUS33 16/06/2051 EUR P 0 / R 6MEURIB SWU016T02 SEDOL: 9K8CZ5U	1,000,000.000	0.00	524,685.46
LCH_IRS MSNYUS33 16/06/2051 EUR P 0 / R 6MEURIB SWU016T02 SEDOL: 9K8CZ5L	-1,000,000.000	-6,731.79	0.00
LCH_IRS MSNYUS33 16/06/2051 EUR P 6MEURIB / R 0 SWU016T02 SEDOL: 9KZA58U	1,000,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 16/06/2051 EUR P 6MEURIB / R 0 SWU016T02 SEDOL: 9KZA58L	-1,000,000.000	-150,229.28	-524,685.46
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q908 SEDOL: 9LZ2NJU	2,300,000.000	0.00	1,221,344.07
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q908 SEDOL: 9LZ2NJJL	-2,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/06/2050 EUR P 0.5% / R 6MEURIB SWU00Y904 SEDOL: 9K1EWXU	1,000,000.000	6,939.37	405,613.42
LCH_IRS MSNYUS33 17/06/2050 EUR P 0.5% / R 6MEURIB SWU00Y904 SEDOL: 9K1EWXL	-1,000,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/06/2050 EUR P 6MEURIB / R 0.5% SWU00Y904 SEDOL: 9K4QB4L	-1,000,000.000	0.00	-405,613.42
LCH_IRS MSNYUS33 17/06/2050 EUR P 6MEURIB / R 0.5% SWU00Y904 SEDOL: 9K4QB4U	1,000,000.000	150,322.97	0.00
LCH_IRS MSNYUS33 18/05/2027 EUR P 1% / R 6MEURIB SWU01IVA1 SEDOL: 9L6XN0U	1,500,000.000	148,241.41	70,390.67
LCH_IRS MSNYUS33 18/05/2027 EUR P 1% / R 6MEURIB SWU01IVA1 SEDOL: 9L6XN0L	-1,500,000.000	0.00	0.00
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XV2L	-1,500,000.000	0.00	-70,390.67
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL: 9L6XV2U	1,500,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAU	3,375,000.000	27,519.29	60,335.63
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAL	-3,375,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDL	-4,975,000.000	-23,710.53	-5,921.02
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDU	4,975,000.000	8,174.77	0.00
LCH_IRS MSNYUS33 21/09/2032 EUR P 0.25% / R 6MEURIB SWU01CCZ0 SEDOL: 9L5CUMU	1,500,000.000	111,343.40	249,736.33
LCH_IRS MSNYUS33 21/09/2032 EUR P 0.25% / R 6MEURIB SWU01CCZ0 SEDOL: 9L6JLKU	3,500,000.000	528,854.01	582,718.11
LCH_IRS MSNYUS33 21/09/2032 EUR P 0.25% / R 6MEURIB SWU01CCZ0 SEDOL: 9L6NXUU	1,100,000.000	165,605.80	183,139.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 21/09/2032 EUR P 0.25% / R 6MEURIB SWU01CCZ0 SEDOL: 9L6NXUL	-1,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/09/2032 EUR P 0.25% / R 6MEURIB SWU01CCZ0 SEDOL: 9L6JLKL	-3,500,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/09/2032 EUR P 0.25% / R 6MEURIB SWU01CCZ0 SEDOL: 9L5CUML	-1,500,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/09/2032 EUR P 6MEURIB / R 0.25% SWU01CCZ0 SEDOL: 9L9AHXL	-6,100,000.000	-1,470,578.24	-1,015,594.42
LCH_IRS MSNYUS33 21/09/2032 EUR P 6MEURIB / R 0.25% SWU01CCZ0 SEDOL: 9L9AHXU	6,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/09/2052 EUR P 0.5% / R 6MEURIB SWU01CD06 SEDOL: 9L5TCVU	700,000.000	79,407.83	288,230.40
LCH_IRS MSNYUS33 21/09/2052 EUR P 0.5% / R 6MEURIB SWU01CD06 SEDOL: 9L5TCVL	-700,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/09/2052 EUR P 0.5% / R 6MEURIB SWU01CD06 SEDOL: 9L5SGKL	-200,000.000	0.00	0.00
LCH_IRS MSNYUS33 21/09/2052 EUR P 0.5% / R 6MEURIB SWU01CD06 SEDOL: 9L5SGKU	200,000.000	20,185.52	82,351.54
LCH_IRS MSNYUS33 21/09/2052 EUR P 6MEURIB / R 0.5% SWU01CD06 SEDOL: 9L9AHYL	-900,000.000	-341,510.64	-370,581.95
LCH_IRS MSNYUS33 21/09/2052 EUR P 6MEURIB / R 0.5% SWU01CD06 SEDOL: 9L9AHYU	900,000.000	0.00	0.00
PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024 SEDOL: 9MXCY2U	-400,000.000	-1,026.37	-434.19
PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024 SEDOL: 9MX679U	-400,000.000	-1,082.29	-378.43
PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024 SEDOL: 9MX5FBU	-400,000.000	-622.07	-127.10
Total European Union - EUR		45,489.80	1,316,768.14
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	400,000.000	371,286.00	405,968.04
Total France - USD		371,286.00	405,968.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT C 25OCT24 EURX EUR-BO 1 2025 CUSIP: 999599GH0	-4.000	-956.15	-1,808.00
FUT C 25OCT24 EURX EUR-BO 1 2025 CUSIP: 999599GH0	4.000	956.15	1,808.00
FUT C 25OCT24 EURX EUR-BU 1 3600 CUSIP: 999599GH0	4.000	2,489.09	2,008.89
FUT C 25OCT24 EURX EUR-BU 1 3600 CUSIP: 999599GH0	-4.000	-2,489.09	-2,008.89
FUT P 25OCT24 EURX EUR-BO 1 1875 CUSIP: 999599GH0	4.000	956.15	379.46
FUT P 25OCT24 EURX EUR-BO 1 1875 CUSIP: 999599GH0	-4.000	-956.15	-379.46
FUT P 25OCT24 EURX EUR-BU 1 3300 CUSIP: 999599GH0	-4.000	-2,120.26	-892.84
FUT P 25OCT24 EURX EUR-BU 1 3300 CUSIP: 999599GH0	4.000	2,120.26	892.84
FUT 06 DEC 24 EURX EUR-BOBL CUSIP: 999599GH0	75.000	9,858,782.79	10,048,635.23
FUT 06 DEC 24 EURX EUR-BOBL CUSIP: 999599GH0	-75.000	-9,858,782.79	-10,048,635.23
FUT 06 DEC 24 EURX EUR-BUND CUSIP: 999599GH0	-3.000	-440,645.85	-451,732.40
FUT 06 DEC 24 EURX EUR-BUND CUSIP: 999599GH0	3.000	440,645.85	451,732.40
ICE_CDS MSNYUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KZGERL	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KZGX4L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KZGERU	1,400,000.000	16,870.79	12,318.36
Total Germany - EUR		16,870.79	12,318.36
Hong Kong - HKD			
LINK REAL ESTATE INVESTMENT TRUST UNITS SEDOL: B0PB4M7	52,000.000	267,723.56	262,761.51
Total Hong Kong - HKD		267,723.56	262,761.51

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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>			
Israel - USD			
STATE OF ISRAEL 6.043% CUSIP: 46514BRM1 03-12-2054	2,000,000.000	1,919,280.00	1,901,720.00
Total Israel - USD		1,919,280.00	1,901,720.00
Italy - EUR			
ICE_CDS MSNYUS33 20/12/2025 SELL ATLANTIA SPA 1.625% 02 SWPC0JOR1 SEDOL: 9K9K51U	600,000.000	0.00	4,561.45
ICE_CDS MSNYUS33 20/12/2025 SELL ATLANTIA SPA 1.625% 02 SWPC0JOR1 SEDOL: 9K9K51L	-600,000.000	-25,665.75	0.00
Total Italy - EUR		-25,665.75	4,561.45
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSJU	700,000.000	1,244.45	11,343.43
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSJL	-700,000.000	0.00	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CMU	1,800,000.000	3,825.79	29,168.82
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CML	-1,800,000.000	0.00	0.00
Total Italy - USD		5,070.24	40,512.25
Japan - JPY			
FUT DEC 24 OSE 10Y JGB CUSIP: 999599GH0	4.000	4,045,343.91	4,045,022.37
FUT DEC 24 OSE 10Y JGB CUSIP: 999599GH0	-4.000	-4,045,343.91	-4,045,022.37
Total Japan - JPY		0.00	0.00
Mexico - MXN			
CME_IRS CME_GOLDUS MXN P 7.67%/R 28D TIIE 05/03/2025 SWU00OQ98 SEDOL: 9GXJGPU	40,000,000.000	0.00	25,858.79
CME_IRS CME_GOLDUS MXN P 7.67%/R 28D TIIE 05/03/2025 SWU00OQ98 SEDOL: 9GXJGPL	-40,000,000.000	-8,486.12	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - MXN			
CME_IRS CME_MSCSUS MXN P 28D TIE/R 7.67% 05/03/2025 SWU000Q98 SEDOL: 9GX7T9U	40,000,000.000	8,404.44	0.00
CME_IRS CME_MSCSUS MXN P 28D TIE/R 7.67% 05/03/2025 SWU000Q98 SEDOL: 9GX7T9L	-40,000,000.000	0.00	-25,858.79
CME_IRS MSNYUS33 05/03/2026 MXN P 28DTIE / R 5.4% SWU0196S0 SEDOL: 9KXCR8U	36,800,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 28DTIE / R 5.4% SWU0196S0 SEDOL: 9KXCR8L	-36,800,000.000	-101.14	-102,580.99
CME_IRS MSNYUS33 05/03/2026 MXN P 28DTIE / R 5.4% SWU0196S0 SEDOL: 9KX9PRL	-67,000,000.000	0.00	-186,764.29
CME_IRS MSNYUS33 05/03/2026 MXN P 28DTIE / R 5.4% SWU0196S0 SEDOL: 9KX9PRU	67,000,000.000	3,548.01	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 28DTIE / R 5.4% SWU0196S0 SEDOL: 9KX8SHU	35,000,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 28DTIE / R 5.4% SWU0196S0 SEDOL: 9KX8SHL	-35,000,000.000	-5,014.61	-97,563.44
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9KZA60L	-12,500,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9L61P9L	-16,200,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9L5V86U	33,100,000.000	171,157.72	92,267.14
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9KZA60U	12,500,000.000	25,938.72	34,844.08
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9KX8JYU	16,300,000.000	90,817.50	45,436.69
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9L5UKEL	-38,100,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9L5V86L	-33,100,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9KX8JYL	-16,300,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9L5UKEU	38,100,000.000	197,116.77	106,204.77
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIE SWU0196S0 SEDOL: 9L5XAAU	8,200,000.000	41,408.24	22,857.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - MXN			
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIIE SWU0196S0 SEDOL: 9L5XAAL	-8,200,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIIE SWU0196S0 SEDOL: 9L5XABL	-14,400,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIIE SWU0196S0 SEDOL: 9L61P9U	16,200,000.000	88,036.54	45,157.93
CME_IRS MSNYUS33 05/03/2026 MXN P 5.4% / R 28DTIIE SWU0196S0 SEDOL: 9L5XABU	14,400,000.000	72,878.46	40,140.39
CME_IRS MSNYUS33 05/03/2027 MXN P 28DTIIE / R 8.255% SWU01H2T4 SEDOL: 9L5XACL	-6,400,000.000	-1,322.96	-4,501.78
CME_IRS MSNYUS33 05/03/2027 MXN P 28DTIIE / R 8.255% SWU01H2T4 SEDOL: 9L5XACU	6,400,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2027 MXN P 28DTIIE / R 8.32% SWU01H2Z0 SEDOL: 9L61S3U	7,000,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2027 MXN P 28DTIIE / R 8.32% SWU01H2Z0 SEDOL: 9L61S3L	-7,000,000.000	-3,219.73	-4,404.87
CME_IRS MSNYUS33 05/03/2027 MXN P 8.255% / R 28DTIIE SWU01H2T4 SEDOL: 9L5Q30U	6,400,000.000	0.00	4,501.78
CME_IRS MSNYUS33 05/03/2027 MXN P 8.255% / R 28DTIIE SWU01H2T4 SEDOL: 9L5Q30L	-6,400,000.000	0.00	0.00
CME_IRS MSNYUS33 05/03/2027 MXN P 8.32% / R 28DTIIE SWU01H2Z0 SEDOL: 9L5RBKU	7,000,000.000	0.00	4,404.87
CME_IRS MSNYUS33 05/03/2027 MXN P 8.32% / R 28DTIIE SWU01H2Z0 SEDOL: 9L5RBKL	-7,000,000.000	0.00	0.00
CME_IRS MSNYUS33 05/05/2025 MXN P 28DTIIE / R 5.03% SWU011V26 SEDOL: 9K4SJTU	-34,100,000.000	-6,118.17	-54,621.93
CME_IRS MSNYUS33 05/05/2025 MXN P 28DTIIE / R 5.03% SWU011V26 SEDOL: 9K44JDU	34,100,000.000	0.00	0.00
CME_IRS MSNYUS33 05/05/2025 MXN P 5.03% / R 28DTIIE SWU011V26 SEDOL: 9K44JDL	34,100,000.000	176.11	54,621.93
CME_IRS MSNYUS33 05/05/2025 MXN P 5.03% / R 28DTIIE SWU011V26 SEDOL: 9K44JDL	-34,100,000.000	0.00	0.00
CME_IRS MSNYUS33 05/05/2026 MXN P 28DTIIE / R 5.925% SWU01A8N6 SEDOL: 9KYFDPU	23,900,000.000	0.00	0.00
CME_IRS MSNYUS33 05/05/2026 MXN P 28DTIIE / R 5.925% SWU01A8N6 SEDOL: 9KYFDPL	-23,900,000.000	0.00	-60,931.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - MXN			
CME_IRS MSNYUS33 05/05/2026 MXN P 5.925% / R 28DTIIE SWU01A8N6 SEDOL: 9L61S2L	-8,600,000.000	0.00	0.00
CME_IRS MSNYUS33 05/05/2026 MXN P 5.925% / R 28DTIIE SWU01A8N6 SEDOL: 9KYE93L	-15,300,000.000	0.00	0.00
CME_IRS MSNYUS33 05/05/2026 MXN P 5.925% / R 28DTIIE SWU01A8N6 SEDOL: 9KYE93U	15,300,000.000	75,682.72	39,006.57
CME_IRS MSNYUS33 05/05/2026 MXN P 5.925% / R 28DTIIE SWU01A8N6 SEDOL: 9L61S2U	8,600,000.000	40,254.17	21,925.26
CME_IRS MSNYUS33 08/03/2027 MXN P 28DTIIE / R 8.34% SWU01H4T2 SEDOL: 9L61S4L	-12,600,000.000	-5,386.44	-7,498.29
CME_IRS MSNYUS33 08/03/2027 MXN P 28DTIIE / R 8.34% SWU01H4T2 SEDOL: 9L61S4U	12,600,000.000	0.00	0.00
CME_IRS MSNYUS33 08/03/2027 MXN P 8.34% / R 28DTIIE SWU01H4T2 SEDOL: 9L5SHMU	12,600,000.000	0.00	7,498.29
CME_IRS MSNYUS33 08/03/2027 MXN P 8.34% / R 28DTIIE SWU01H4T2 SEDOL: 9L5SHML	-12,600,000.000	0.00	0.00
CME_IRS MSNYUS33 09/02/2028 MXN P 28DTIIE / R 9.23% SWU01OUT8 SEDOL: 9LYGM4U	37,800,000.000	0.00	32,339.61
CME_IRS MSNYUS33 09/02/2028 MXN P 28DTIIE / R 9.23% SWU01OUT8 SEDOL: 9LYGM4L	-37,800,000.000	0.00	0.00
CME_IRS MSNYUS33 09/02/2028 MXN P 9.23% / R 28DTIIE SWU01OUT8 SEDOL: 9LYGT1L	-37,800,000.000	-36,285.22	-32,339.61
CME_IRS MSNYUS33 09/02/2028 MXN P 9.23% / R 28DTIIE SWU01OUT8 SEDOL: 9LYGT1U	37,800,000.000	0.00	0.00
CME_IRS MSNYUS33 09/03/2027 MXN P 28DTIIE / R 8.503% SWU01H579 SEDOL: 9L5V87L	-25,700,000.000	0.00	-10,412.55
CME_IRS MSNYUS33 09/03/2027 MXN P 28DTIIE / R 8.503% SWU01H579 SEDOL: 9L5V87U	25,700,000.000	1,734.37	0.00
CME_IRS MSNYUS33 09/03/2027 MXN P 8.503% / R 28DTIIE SWU01H579 SEDOL: 9L5TCWU	25,700,000.000	0.00	10,412.55
CME_IRS MSNYUS33 09/03/2027 MXN P 8.503% / R 28DTIIE SWU01H579 SEDOL: 9L5TCWL	-25,700,000.000	0.00	0.00
CME_IRS MSNYUS33 09/06/2026 MXN P 28DTIIE / R 6.162% SWU01ASJ3 SEDOL: 9KZA61L	-11,800,000.000	-8,056.77	-30,554.07
CME_IRS MSNYUS33 09/06/2026 MXN P 28DTIIE / R 6.162% SWU01ASJ3 SEDOL: 9KZA61U	11,800,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - MXN			
CME_IRS MSNYUS33 09/06/2026 MXN P 6.162% / R 28DTIIE SWU01ASJ3 SEDOL: 9KZ6E4U	11,800,000.000	0.00	30,554.07
CME_IRS MSNYUS33 09/06/2026 MXN P 6.162% / R 28DTIIE SWU01ASJ3 SEDOL: 9KZ6E4L	-11,800,000.000	0.00	0.00
CME_IRS MSNYUS33 10/02/2028 MXN P 28DTIIE / R 9.075% SWU01OWC3 SEDOL: 9LYHQEU	14,000,000.000	0.00	8,746.54
CME_IRS MSNYUS33 10/02/2028 MXN P 28DTIIE / R 9.075% SWU01OWC3 SEDOL: 9LYHQEL	-14,000,000.000	0.00	0.00
CME_IRS MSNYUS33 10/02/2028 MXN P 28DTIIE / R 9.173% SWU01OWB5 SEDOL: 9LYHQDU	79,700,000.000	0.00	61,616.04
CME_IRS MSNYUS33 10/02/2028 MXN P 28DTIIE / R 9.173% SWU01OWB5 SEDOL: 9LYHQDL	-79,700,000.000	0.00	0.00
CME_IRS MSNYUS33 10/02/2028 MXN P 9.075% / R 28DTIIE SWU01OWC3 SEDOL: 9LYHQMU	14,000,000.000	0.00	0.00
CME_IRS MSNYUS33 10/02/2028 MXN P 9.075% / R 28DTIIE SWU01OWC3 SEDOL: 9LYHQML	-14,000,000.000	-8,660.96	-8,746.54
CME_IRS MSNYUS33 10/02/2028 MXN P 9.173% / R 28DTIIE SWU01OWB5 SEDOL: 9LYHQJL	-79,700,000.000	-68,474.65	-61,616.04
CME_IRS MSNYUS33 10/02/2028 MXN P 9.173% / R 28DTIIE SWU01OWB5 SEDOL: 9LYHQJU	79,700,000.000	0.00	0.00
CME_IRS MSNYUS33 10/03/2027 MXN P 28DTIIE / R 8.55% SWU01H8H4 SEDOL: 9L5XADU	11,200,000.000	3,839.21	0.00
CME_IRS MSNYUS33 10/03/2027 MXN P 28DTIIE / R 8.55% SWU01H8H4 SEDOL: 9L5XADL	-11,200,000.000	0.00	-3,895.55
CME_IRS MSNYUS33 10/03/2027 MXN P 8.55% / R 28DTIIE SWU01H8H4 SEDOL: 9L5UKGL	-11,200,000.000	0.00	0.00
CME_IRS MSNYUS33 10/03/2027 MXN P 8.55% / R 28DTIIE SWU01H8H4 SEDOL: 9L5UKGU	11,200,000.000	0.00	3,895.55
CME_IRS MSNYUS33 11/02/2028 MXN P 28DTIIE / R 9.091% SWU01OX24 SEDOL: 9LYJFZU	37,700,000.000	0.00	24,595.97
CME_IRS MSNYUS33 11/02/2028 MXN P 28DTIIE / R 9.091% SWU01OX24 SEDOL: 9LYJFZL	-37,700,000.000	0.00	0.00
CME_IRS MSNYUS33 11/02/2028 MXN P 9.091% / R 28DTIIE SWU01OX24 SEDOL: 9LYJFMU	37,700,000.000	0.00	0.00
CME_IRS MSNYUS33 11/02/2028 MXN P 9.091% / R 28DTIIE SWU01OX24 SEDOL: 9LYJFML	-37,700,000.000	-24,987.38	-24,595.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - MXN			
CME_IRS MSNYUS33 13/12/2024 MXN P 28DTIIE / R 6.647% SWU00YFX5 SEDOL: 9K1GYML	-43,800,000.000	-2,003.35	-21,181.40
CME_IRS MSNYUS33 13/12/2024 MXN P 28DTIIE / R 6.647% SWU00YFX5 SEDOL: 9K1GYMU	43,800,000.000	0.00	0.00
CME_IRS MSNYUS33 13/12/2024 MXN P 6.647% / R 28DTIIE SWU00YFX5 SEDOL: 9K4QB6L	-43,800,000.000	-130,293.85	0.00
CME_IRS MSNYUS33 13/12/2024 MXN P 6.647% / R 28DTIIE SWU00YFX5 SEDOL: 9K4QB6U	43,800,000.000	0.00	21,181.40
CME_IRS MSNYUS33 14/05/2025 MXN P 28DTIIE / R 5.13% SWU012AG6 SEDOL: 9K4LT2U	11,600,000.000	0.00	0.00
CME_IRS MSNYUS33 14/05/2025 MXN P 28DTIIE / R 5.13% SWU012AG6 SEDOL: 9K4LT2L	-11,600,000.000	-7,751.25	-20,604.82
CME_IRS MSNYUS33 14/05/2025 MXN P 5.13% / R 28DTIIE SWU012AG6 SEDOL: 9K4BCYU	6,700,000.000	579.31	11,901.06
CME_IRS MSNYUS33 14/05/2025 MXN P 5.13% / R 28DTIIE SWU012AG6 SEDOL: 9K4AMHU	4,900,000.000	0.00	8,703.76
CME_IRS MSNYUS33 14/05/2025 MXN P 5.13% / R 28DTIIE SWU012AG6 SEDOL: 9K4AMHL	-4,900,000.000	-31.16	0.00
CME_IRS MSNYUS33 14/05/2025 MXN P 5.13% / R 28DTIIE SWU012AG6 SEDOL: 9K4BCYL	-6,700,000.000	0.00	0.00
CME_IRS MSNYUS33 21/02/2025 MXN P 28DTIIE / R 6.48% SWU010535 SEDOL: 9K2NB9U	60,600,000.000	0.00	0.00
CME_IRS MSNYUS33 21/02/2025 MXN P 28DTIIE / R 6.48% SWU010535 SEDOL: 9K2NB9L	-60,600,000.000	0.00	-57,051.24
CME_IRS MSNYUS33 21/02/2025 MXN P 6.48% / R 28DTIIE SWU010535 SEDOL: 9K4LT1U	11,700,000.000	0.00	11,014.84
CME_IRS MSNYUS33 21/02/2025 MXN P 6.48% / R 28DTIIE SWU010535 SEDOL: 9K4RE5U	45,100,000.000	0.00	42,458.93
CME_IRS MSNYUS33 21/02/2025 MXN P 6.48% / R 28DTIIE SWU010535 SEDOL: 9K4GJGL	-3,800,000.000	-9,042.50	0.00
CME_IRS MSNYUS33 21/02/2025 MXN P 6.48% / R 28DTIIE SWU010535 SEDOL: 9K4RE5L	-45,100,000.000	-120,597.92	0.00
CME_IRS MSNYUS33 21/02/2025 MXN P 6.48% / R 28DTIIE SWU010535 SEDOL: 9K4LT1L	-11,700,000.000	-25,261.46	0.00
CME_IRS MSNYUS33 21/02/2025 MXN P 6.48% / R 28DTIIE SWU010535 SEDOL: 9K4GJGU	3,800,000.000	0.00	3,577.47

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - MXN			
CME_IRS MSNYUS33 21/05/2025 MXN P 28DTIIE / R 5.205% SWU012F06 SEDOL: 9K4UU9L	-16,500,000.000	0.00	-28,610.35
CME_IRS MSNYUS33 21/05/2025 MXN P 28DTIIE / R 5.205% SWU012F06 SEDOL: 9K4QZSU	41,500,000.000	6,345.93	0.00
CME_IRS MSNYUS33 21/05/2025 MXN P 28DTIIE / R 5.205% SWU012F06 SEDOL: 9K4QZSL	-41,500,000.000	0.00	-71,959.37
CME_IRS MSNYUS33 21/05/2025 MXN P 28DTIIE / R 5.205% SWU012F06 SEDOL: 9K4UU9U	16,500,000.000	3,990.30	0.00
CME_IRS MSNYUS33 21/05/2025 MXN P 5.205% / R 28DTIIE SWU012F06 SEDOL: 9K4DPKU	58,000,000.000	0.00	100,569.73
CME_IRS MSNYUS33 21/05/2025 MXN P 5.205% / R 28DTIIE SWU012F06 SEDOL: 9K4DPKL	-58,000,000.000	0.00	0.00
CME_IRS MSNYUS33 23/04/2025 MXN P 28DTIIE / R 5.615% SWU011NS8 SEDOL: 9K4GJBL	-3,800,000.000	0.00	-5,496.33
CME_IRS MSNYUS33 23/04/2025 MXN P 28DTIIE / R 5.615% SWU011NS8 SEDOL: 9K4GJBU	3,800,000.000	2,337.73	0.00
CME_IRS MSNYUS33 23/04/2025 MXN P 5.615% / R 28DTIIE SWU011NS8 SEDOL: 9K3U25L	-3,800,000.000	0.00	0.00
CME_IRS MSNYUS33 23/04/2025 MXN P 5.615% / R 28DTIIE SWU011NS8 SEDOL: 9K3U25U	3,800,000.000	0.00	5,496.33
CME_IRS MSNYUS33 24/04/2025 MXN P 28DTIIE / R 5.52% SWU011OR9 SEDOL: 9K5478U	11,700,000.000	17,133.61	0.00
CME_IRS MSNYUS33 24/04/2025 MXN P 28DTIIE / R 5.52% SWU011OR9 SEDOL: 9K5478L	-11,700,000.000	0.00	-17,242.97
CME_IRS MSNYUS33 24/04/2025 MXN P 28DTIIE / R 5.52% SWU011OR9 SEDOL: 9K4RE2L	-44,800,000.000	0.00	-66,024.35
CME_IRS MSNYUS33 24/04/2025 MXN P 28DTIIE / R 5.52% SWU011OR9 SEDOL: 9K4RE2U	44,800,000.000	35,054.14	0.00
CME_IRS MSNYUS33 24/04/2025 MXN P 5.52% / R 28DTIIE SWU011OR9 SEDOL: 9K3VD3L	-56,500,000.000	0.00	0.00
CME_IRS MSNYUS33 24/04/2025 MXN P 5.52% / R 28DTIIE SWU011OR9 SEDOL: 9K3VD3U	56,500,000.000	0.00	83,267.31
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100 SEDOL: BM9CG57	45,000.000	1,735,251.08	1,653,568.89
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR SEDOL: BMB5C12	13,100.000	531,703.32	522,385.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - MXN			
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	16,400.000	741,863.93	642,917.06
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR SEDOL: BD39J29	17,000.000	722,912.15	691,013.07
Total Mexico - MXN		4,147,068.84	3,509,884.52
Mexico - USD			
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6 SEDOL: 9KXFLCU	100,000.000	0.00	892.08
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6 SEDOL: 9KXFLCL	-100,000.000	-539.41	0.00
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUE4L	-200,000.000	-1,631.35	0.00
CDS GSILGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPC0G9W3 SEDOL: 9JYUE4U	200,000.000	0.00	436.54
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6 SEDOL: 9M3EQXL	-100,000.000	-1,038.62	0.00
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6 SEDOL: 9M3EQXU	100,000.000	0.00	162.28
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 SEDOL: 9L5XGUU	100,000.000	0.00	908.55
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 SEDOL: 9L5XGUL	-100,000.000	-335.56	0.00
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ6BAL	-100,000.000	-1,928.42	0.00
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ6BAU	100,000.000	0.00	486.70
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL: 9JYUH9L	-200,000.000	-1,728.66	0.00
CDS MSCSUS33 12/20/2024 SELL UNITED MEXICAN STATES SWPC0IHU4 SEDOL: 9JYUH9U	200,000.000	0.00	436.54
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XP0L	-400,000.000	0.00	0.00
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XP0U	400,000.000	2,103.45	3,994.04
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3ERLU	600,000.000	0.00	973.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3V8 SEDOL: 9M3ERLL	-600,000.000	-6,231.77	0.00
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	1,300,000.000	1,299,194.00	1,060,726.26
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	2,300,000.000	2,284,429.00	2,300,853.30
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	701,000.000	694,099.65	570,738.50
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	1,900,000.000	1,889,664.00	1,616,472.41
UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6	2,830,000.000	2,282,395.00	2,223,436.85
Total Mexico - USD		8,438,451.31	7,780,517.73
Panama - USD			
PANAMA REP 6.875% 01-31-2036 CUSIP: 698299BW3	1,180,000.000	1,170,406.60	1,236,748.82
Total Panama - USD		1,170,406.60	1,236,748.82
Peru - PEN			
PERU REP (FOR 6.9% 12/08/2037 (FOR UNITIZED TRADES ONLY) CUSIP: 715638AV4	800.000	197,165.06	221,818.66
Total Peru - PEN		197,165.06	221,818.66
Peru - USD			
REPUBLIC OF PERU 5.375% 02-08-2035 CUSIP: 715638EB4	500,000.000	499,645.00	512,005.48
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	1,000,000.000	991,090.00	1,048,201.57
Total Peru - USD		1,490,735.00	1,560,207.05
Qatar - USD			
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	1,000,000.000	1,000,000.00	749,445.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Qatar - USD			
QATAR(STATE OF) 4.817% SNR 14/03/2049 USD SEDOL: BH3JG26	1,100,000.000	1,100,000.00	1,085,953.00
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	300,000.000	300,000.00	308,269.20
Total Qatar - USD		2,400,000.00	2,143,667.20
Romania - EUR			
ROMANIA(REP OF) 1.75% MTN 13/07/30 EUR1000 SEDOL: BL53Z49	200,000.000	236,481.71	190,910.40
ROMANIA(REP OF) 2.875% MTN 13/04/42 EUR1000 SEDOL: BL53ZB6	300,000.000	348,575.70	226,755.13
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL: BRZXFT6	200,000.000	212,432.33	222,316.04
Total Romania - EUR		797,489.74	639,981.57
Russian Federation - USD			
RUSSIAN FEDERATION 144A 5.25% 23/06/2047 SEDOL: BF4TXT7	0.000	0.00	0.00
RUSSIAN FEDERATION 4.25% SNR 23/06/2027 USD SEDOL: BF4TVM6	0.000	0.00	0.00
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD SEDOL: BDF1291	0.000	0.00	0.00
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD SEDOL: BD57MZ5	0.000	0.00	0.00
Total Russian Federation - USD		0.00	0.00
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	1,200,000.000	1,173,504.00	1,222,506.00
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 3.45% DUE 02-02-2061 REG CUSIP: 80413TAW9	1,400,000.000	1,400,000.00	953,820.00
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	700,000.000	682,241.00	708,764.00
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	176,175.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Saudi Arabia - USD			
SAUDI ARABIA 5% SNR MTN 17/04/2049 USD SEDOL: BFN114	700,000.000	684,782.00	659,180.20
Total Saudi Arabia - USD		4,168,027.00	3,720,445.20
South Africa - USD			
CDS GSILGB2X 12/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0IU70 SEDOL: 9K1BRVL	-200,000.000	-7,570.77	0.00
CDS GSILGB2X 12/20/2024 SELL REPUBLIC OF SOUTH AFRI SWPC0IU70 SEDOL: 9K1BRVU	200,000.000	0.00	428.32
Total South Africa - USD		-7,570.77	428.32
South Africa - ZAR			
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8BF7L	-38,400,000.000	0.00	-64,181.31
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8AA6U	13,000,000.000	0.00	0.00
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8CZ0L	-4,600,000.000	0.00	-7,688.39
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8BF7U	38,400,000.000	4,555.03	0.00
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8CZ0U	4,600,000.000	1,028.18	0.00
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8CZ1U	33,300,000.000	7,366.08	0.00
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8AA6L	-13,000,000.000	0.00	-21,728.05
CME_IRS MSNYUS33 04/12/2025 ZAR P 3MJIBAR / R 5.025% SWU016XD9 SEDOL: 9K8CZ1L	-33,300,000.000	0.00	-55,657.23
CME_IRS MSNYUS33 04/12/2025 ZAR P 5.025% / R 3MJIBAR SWU016XD9 SEDOL: 9L6LJEU	54,100,000.000	189,848.65	90,422.11
CME_IRS MSNYUS33 04/12/2025 ZAR P 5.025% / R 3MJIBAR SWU016XD9 SEDOL: 9L6LJEL	-54,100,000.000	0.00	0.00
CME_IRS MSNYUS33 04/12/2025 ZAR P 5.025% / R 3MJIBAR SWU016XD9 SEDOL: 9K8AA8L	-35,200,000.000	0.00	0.00
CME_IRS MSNYUS33 04/12/2025 ZAR P 5.025% / R 3MJIBAR SWU016XD9 SEDOL: 9K8AA8U	35,200,000.000	104,041.10	58,832.87

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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>			
South Africa - ZAR			
CME_IRS MSNYUS33 05/04/2027 ZAR P 3MJIBAR / R 6.935% SWU01HTQ1 SEDOL: 9L6ATNU	8,500,000.000	0.00	0.00
CME_IRS MSNYUS33 05/04/2027 ZAR P 3MJIBAR / R 6.935% SWU01HTQ1 SEDOL: 9L6ATNL	-8,500,000.000	-1,500.67	-4,000.09
CME_IRS MSNYUS33 05/04/2027 ZAR P 6.935% / R 3MJIBAR SWU01HTQ1 SEDOL: 9L69M3L	-8,500,000.000	0.00	0.00
CME_IRS MSNYUS33 05/04/2027 ZAR P 6.935% / R 3MJIBAR SWU01HTQ1 SEDOL: 9L69M3U	8,500,000.000	0.00	4,000.09
CME_IRS MSNYUS33 07/01/2026 ZAR P 3MJIBAR / R 4.85% SWU017LN8 SEDOL: 9K8VEKU	500,000.000	0.00	0.00
CME_IRS MSNYUS33 07/01/2026 ZAR P 3MJIBAR / R 4.85% SWU017LN8 SEDOL: 9K8VEKL	-500,000.000	0.00	-1,099.87
CME_IRS MSNYUS33 07/01/2026 ZAR P 4.85% / R 3MJIBAR SWU017LN8 SEDOL: 9L6LJGL	-400,000.000	0.00	0.00
CME_IRS MSNYUS33 07/01/2026 ZAR P 4.85% / R 3MJIBAR SWU017LN8 SEDOL: 9L6KMYL	-100,000.000	0.00	0.00
CME_IRS MSNYUS33 07/01/2026 ZAR P 4.85% / R 3MJIBAR SWU017LN8 SEDOL: 9L6LJGU	400,000.000	1,624.17	879.90
CME_IRS MSNYUS33 07/01/2026 ZAR P 4.85% / R 3MJIBAR SWU017LN8 SEDOL: 9L6KMYU	100,000.000	411.65	219.97
CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.68% SWU01ANE9 SEDOL: 9KZ3UXL	-11,900,000.000	0.00	-17,802.59
CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.68% SWU01ANE9 SEDOL: 9KZ3UYL	-10,400,000.000	0.00	-15,558.57
CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.68% SWU01ANE9 SEDOL: 9KZ3UXU	11,900,000.000	0.00	0.00
CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.68% SWU01ANE9 SEDOL: 9KZ3UYU	10,400,000.000	842.34	0.00
CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.722% SWU01ANK5 SEDOL: 9KZ3UZU	18,900,000.000	0.00	0.00
CME_IRS MSNYUS33 08/06/2026 ZAR P 3MJIBAR / R 5.722% SWU01ANK5 SEDOL: 9KZ3UZL	-18,900,000.000	0.00	-27,513.77
CME_IRS MSNYUS33 08/06/2026 ZAR P 5.68% / R 3MJIBAR SWU01ANE9 SEDOL: 9L6KMZL	-22,300,000.000	0.00	0.00
CME_IRS MSNYUS33 08/06/2026 ZAR P 5.68% / R 3MJIBAR SWU01ANE9 SEDOL: 9L6KMZU	22,300,000.000	62,302.80	33,361.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
South Africa - ZAR			
CME_IRS MSNYUS33 08/06/2026 ZAR P 5.722% / R 3MJIBAR SWU01ANK5 SEDOL: 9L6KNAL	-8,900,000.000	0.00	0.00
CME_IRS MSNYUS33 08/06/2026 ZAR P 5.722% / R 3MJIBAR SWU01ANK5 SEDOL: 9L6ATMU	10,000,000.000	25,767.13	14,557.55
CME_IRS MSNYUS33 08/06/2026 ZAR P 5.722% / R 3MJIBAR SWU01ANK5 SEDOL: 9L6KNAU	8,900,000.000	23,962.51	12,956.22
CME_IRS MSNYUS33 08/06/2026 ZAR P 5.722% / R 3MJIBAR SWU01ANK5 SEDOL: 9L6ATML	-10,000,000.000	0.00	0.00
CME_IRS MSNYUS33 17/12/2025 ZAR P 3MJIBAR / R 4.847% SWU017BD1 SEDOL: 9K8LQKL	-10,700,000.000	-19.30	-18,885.83
CME_IRS MSNYUS33 17/12/2025 ZAR P 3MJIBAR / R 4.847% SWU017BD1 SEDOL: 9K8MRJL	-28,800,000.000	0.00	-50,832.90
CME_IRS MSNYUS33 17/12/2025 ZAR P 3MJIBAR / R 4.847% SWU017BD1 SEDOL: 9K8MRJU	28,800,000.000	439.92	0.00
CME_IRS MSNYUS33 17/12/2025 ZAR P 3MJIBAR / R 4.847% SWU017BD1 SEDOL: 9K8LQKU	10,700,000.000	0.00	0.00
CME_IRS MSNYUS33 17/12/2025 ZAR P 4.847% / R 3MJIBAR SWU017BD1 SEDOL: 9L6LJFL	-39,500,000.000	0.00	0.00
CME_IRS MSNYUS33 17/12/2025 ZAR P 4.847% / R 3MJIBAR SWU017BD1 SEDOL: 9L6LJFU	39,500,000.000	156,260.68	69,718.73
CME_IRS MSNYUS33 22/04/2027 ZAR P 3MJIBAR / R 7.205% SWU01I981 SEDOL: 9L6KNBU	14,970,000.000	1,050.31	0.00
CME_IRS MSNYUS33 22/04/2027 ZAR P 3MJIBAR / R 7.205% SWU01I981 SEDOL: 9L6KNBL	-14,970,000.000	0.00	-678.20
CME_IRS MSNYUS33 22/04/2027 ZAR P 3MJIBAR / R 7.21% SWU01I999 SEDOL: 9L6KNCL	-11,600,000.000	0.00	-440.98
CME_IRS MSNYUS33 22/04/2027 ZAR P 3MJIBAR / R 7.21% SWU01I999 SEDOL: 9L6KNCU	11,600,000.000	970.91	0.00
CME_IRS MSNYUS33 22/04/2027 ZAR P 7.205% / R 3MJIBAR SWU01I981 SEDOL: 9L6JLWL	-14,970,000.000	0.00	0.00
CME_IRS MSNYUS33 22/04/2027 ZAR P 7.205% / R 3MJIBAR SWU01I981 SEDOL: 9L6JLWU	14,970,000.000	0.00	678.20
CME_IRS MSNYUS33 22/04/2027 ZAR P 7.21% / R 3MJIBAR SWU01I999 SEDOL: 9L6JLXL	-11,600,000.000	0.00	0.00
CME_IRS MSNYUS33 22/04/2027 ZAR P 7.21% / R 3MJIBAR SWU01I999 SEDOL: 9L6JLXU	11,600,000.000	0.00	440.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
South Africa - ZAR			
CME_IRS MSNYUS33 25/04/2027 ZAR P 3MJIBAR / R 7.18% SWU01IAI7 SEDOL: 9L6LJJU	28,400,000.000	738.90	0.00
CME_IRS MSNYUS33 25/04/2027 ZAR P 3MJIBAR / R 7.18% SWU01IAI7 SEDOL: 9L6LJJL	-28,400,000.000	0.00	-2,061.87
CME_IRS MSNYUS33 25/04/2027 ZAR P 3MJIBAR / R 7.195% SWU01IAC0 SEDOL: 9L6LJHU	42,100,000.000	2,790.63	0.00
CME_IRS MSNYUS33 25/04/2027 ZAR P 3MJIBAR / R 7.195% SWU01IAC0 SEDOL: 9L6LJHL	-42,100,000.000	0.00	-2,135.72
CME_IRS MSNYUS33 25/04/2027 ZAR P 7.18% / R 3MJIBAR SWU01IAI7 SEDOL: 9L6KMXL	-28,400,000.000	0.00	0.00
CME_IRS MSNYUS33 25/04/2027 ZAR P 7.18% / R 3MJIBAR SWU01IAI7 SEDOL: 9L6KMXU	28,400,000.000	0.00	2,061.87
CME_IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KMWU	42,100,000.000	0.00	2,135.72
CME_IRS MSNYUS33 25/04/2027 ZAR P 7.195% / R 3MJIBAR SWU01IAC0 SEDOL: 9L6KMWL	-42,100,000.000	0.00	0.00
Total South Africa - ZAR		582,481.02	0.00
United Arab Emirates - USD			
EMIRATE ABU DHABI GLOBAL MEDIUM TRANCHE # TR 00013 2.7% 09-02-2070 CUSIP: 29135LAN0	800,000.000	800,000.00	494,344.00
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	600,000.000	671,340.00	503,221.20
Total United Arab Emirates - USD		1,471,340.00	997,565.20
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4P83L	-100,000.000	-16,340.98	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4NWDU	50,000.000	0.00	352.31
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K51W5U	50,000.000	0.00	352.31
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWZL	-100,000.000	-19,912.08	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWYL	-100,000.000	-20,025.27	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4NWKU	50,000.000	0.00	352.31
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4NWKU	-50,000.000	-7,457.00	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4GJHL	-100,000.000	-20,193.82	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWZU	100,000.000	0.00	704.62
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K51V9L	-50,000.000	-8,017.99	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K51W5L	-50,000.000	-8,017.99	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4GJHU	100,000.000	0.00	704.62
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K51V9U	50,000.000	0.00	352.31
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K52TUU	100,000.000	0.00	704.62
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWYU	100,000.000	0.00	704.62
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4P83U	100,000.000	0.00	704.62
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K52TUL	-100,000.000	-15,815.45	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4NWDL	-50,000.000	-7,607.69	0.00
ICE_CDS MSNYUS33 20/06/2026 SELL ROLLS-ROYCE PLC 0.875% SWPC0JZU2 SEDOL: 9KXJT3L	-300,000.000	-31,183.84	0.00
ICE_CDS MSNYUS33 20/06/2026 SELL ROLLS-ROYCE PLC 0.875% SWPC0JZU2 SEDOL: 9KXJT3U	300,000.000	0.00	4,259.92
ICE_CDS MSNYUS33 20/06/2028 BUY TESCO PLC 6.125% 02/24 SWPC0K3K6 SEDOL: 9KY7GNL	-1,050,000.000	-10,385.85	-28,235.08
ICE_CDS MSNYUS33 20/06/2028 BUY TESCO PLC 6.125% 02/24 SWPC0K3K6 SEDOL: 9KY7GNU	1,050,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/06/2028 SELL TESCO PLC 6.125% 02/24 SWPC0K3K6 SEDOL: 9KZGEQL	-2,100,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2028 SELL TESCO PLC 6.125% 02/24 SWPC0K3K6 SEDOL: 9KZGEQU	2,100,000.000	19,882.29	56,470.17
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K9GW3U	100,000.000	0.00	1,094.00
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K9GW3L	-100,000.000	-10,112.55	0.00
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K94KWL	-500,000.000	-53,414.53	0.00
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K9GU4U	100,000.000	0.00	1,094.00
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K94KWU	500,000.000	0.00	5,469.98
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K9WSAU	300,000.000	0.00	3,281.99
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K9WSAL	-300,000.000	-29,466.80	0.00
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K9KDLL	-300,000.000	-30,061.04	0.00
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K9KDLU	300,000.000	0.00	3,281.99
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K9GU4L	-100,000.000	-9,964.97	0.00
Total United Kingdom - EUR		-278,095.56	51,649.31
United Kingdom - GBP			
CALL_SWO GBP CHASUS33 P 1DSONIA / R 3.54% 317U6ZVA3 03/10/2024 SEDOL: 9M9UK5U	-400,000.000	-1,378.38	-155.22
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6ED9L	-20,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6ED9U	20,400,000.000	334,308.28	445,711.07
PUT_SWO GBP CHASUS33 P 3.85% / R 1DSONIA 317U6ZWA2 03/10/2024 SEDOL: 9M9UV5U	-400,000.000	-1,378.38	-0.75
Total United Kingdom - GBP		331,551.52	445,555.10

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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			
&&& CASH HELD ELSEWHERE CAP GUARDIAN ABSOLUTE INC GROWER UNIT CL CUSIP: 000863852	1,016.690	1,016.69	1,016.69
&&& CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE CUSIP: 9999990A4	5,826,501.290	5,826,501.31	5,826,501.29
&&& NEW ENGLAND POLICY 27018498 \$0 KENNETH HOGAN/URICK FOUNDRY SALARIED CUSIP: 000162149	1.000	0.00	1.00
&&&AETNA GA 428 CUSIP: 000034157	1.000	1.00	1.00
&&&BOND FUTURES OFFSET - LONG CUSIP: 999959927	0.000	0.00	-177,726,937.50
&&&BOND FUTURES OFFSET - SHORT CUSIP: 999959935	0.000	0.00	25,349,789.05
&&&EQUITY FUTURES OFFSET - LONG CUSIP: 999959943	0.000	0.00	-21,512,725.00
&&&LINCOLN NATIONAL LIFE INS GA-5448 CUSIP: 000027797	1.000	1.00	1.00
&&&NEW ENGLAND METROPLITAN LIFE POLICY 7652126 11-01-97 \$70,400.00 JEFFREY**INC CUSIP: 000040964	2,634.370	2,634.37	2,634.37
&&&NEW ENGLAND METROPOLITAN LIFE POLICY# 7469686 11-01-97 \$131,500.00 WILLIA**INC CUSIP: 000041111	26,467.010	26,467.01	26,467.01
&&&NEW ENGLAND METROPOLITAN LIFE POLICY# 7504215 11-01-97 \$36,300.00 RICHARD**INC CUSIP: 000040527	7,954.060	7,954.06	7,954.06
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#700999 11-01-97 \$120,500.00 ADAM J. PAGE CUSIP: 000041194	1.000	1.00	1.00
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7315420 11-01-97 \$81,800.00 MERLE DODSON CUSIP: 000040980	27,808.730	27,808.73	27,808.73
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7315421 11-01-97 \$66,600.00 SUE ECKARD CUSIP: 000040998	14,914.400	14,914.40	14,914.40
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7315425 11-01-97 \$88,000.00 FRANK HUYCK CUSIP: 000041046	31,770.640	31,770.64	31,770.64
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7315427 11-01-97 \$69,500.00 THOMAS **INC CUSIP: 000041061	15,334.480	15,334.48	15,334.48
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7315428 11-01-97 \$70,600.00 JAMES LAYDEN CUSIP: 000041129	20,565.780	20,565.78	20,565.78
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7315429 11-01-97 \$126,900.00 FRANCI**INC CUSIP: 000041137	16,645.470	16,645.47	16,645.47

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7315431 11-01-97 \$127,400.00 JOSEPH**INC CUSIP: 000041145	33,963.570	33,963.57	33,963.57
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7315439 11-01-97 \$95,000.00 WILLIAM**INC CUSIP: 000041236	24,088.200	24,088.20	24,088.20
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7479314 11-01-97 \$145,400.00 LAWREN**INC CUSIP: 000041228	9,856.670	9,856.67	9,856.67
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7483069 11-01-97 \$118,700.00 WAYNE **INC CUSIP: 000041210	30,746.860	30,746.86	30,746.86
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#749687 11-01-97 \$125,600.00 DANIEL MATON CUSIP: 000041178	37,500.080	37,506.08	37,500.08
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7504216 11-01-97 \$72,500.00 TERNECE DILL CUSIP: 000040972	26,118.780	26,118.78	26,118.78
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7625500 11-01-97 \$118,600.00 RICHAR**INC CUSIP: 000040931	12,135.150	12,135.15	12,135.15
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7625503 11-01-97 \$83,400.00 GARY PALMER CUSIP: 000041202	3,667.100	3,667.10	3,667.10
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7632913 11-01-97 \$80,800.00 MARK WALKER CUSIP: 000041293	4,705.790	4,705.79	4,705.79
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7652129 11-01-97 \$69,700.00 KEVIN **INC CUSIP: 000041160	2,732.240	2,732.24	2,732.24
&&&NEW ENGLAND METROPOLITAN LIFE POLICY#7652130 11-01-97 \$117,400.00 ALEX MILLER CUSIP: 000041186	2,822.300	2,822.30	2,822.30
&&&PRINCIPAL MUTUAL LIFE GA16449 - 6/1/91 CUSIP: 000027805	1.000	1.00	1.00
&&&SECURITY TYPE TBD: HANCOCK 245-103 CUSIP: 000033951	1.000	1.00	1.00
&&&SECURITY TYPE TBD: MET 3941-4 CUSIP: 000033928	1.000	1.00	1.00
&&&SHORT-TERM BOND FUTURES - SHORT CUSIP: 999959968	0.000	0.00	6,776,812.94
&&&TRAVELERS INSURANCE CO. GR10539 - 4/1/79 CUSIP: 000027789	1.000	1.00	1.00
&&&TRAVELERS INSURANCE CO. GR3590 CUSIP: 000027771	1.000	0.00	1.00
ALAMEDA CNTY CALIF JT PWRS AUTH LEASE REV 7.046% 12-01-2044 BEO TAXABLE CUSIP: 010831BE4	350,000.000	483,647.40	421,183.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ALAMEDA CORRIDOR TRANSN AUTH CAL UNREFUNDED 6.6% 10-01-2029 CUSIP: 010869KF1	120,000.000	131,187.60	128,774.72
AMERICAN MUN PWR OHIO INC REV 7.499% 02-15-2050 BEO TAXABLE CUSIP: 02765UDV3	30,000.000	43,296.60	37,403.72
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE CUSIP: 02765UEJ9	120,000.000	171,385.20	151,344.00
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 CUSIP: 02765UEQ3	85,000.000	107,414.50	93,809.50
ARBOR RLTY TR INC COM CUSIP: 038923108	21,033.000	280,829.56	327,273.48
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO CUSIP: 072024ND0	380,000.000	545,566.00	432,777.97
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE CUSIP: 13032UD88	380,000.000	380,000.00	366,287.40
CALIFORNIA ST PUB WKS BRD LEASE REV 8.361% 10-01-2034 BEO TAXABLE CUSIP: 130685WB2	20,000.000	28,840.38	24,696.00
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	1,000,000.000	1,140,506.35	1,203,928.10
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE CUSIP: 13063A5E0	40,000.000	55,151.60	47,951.76
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE CUSIP: 13063BFR8	50,000.000	76,594.50	62,566.52
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	190,000.000	260,527.70	238,809.27
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024 SEDOL: 9MX425U	-600,000.000	-2,010.00	-191.70
CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024 SEDOL: 9MX6ALU	-600,000.000	-2,040.00	-170.40
CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024 SEDOL: 9MX4T4U	-300,000.000	-1,005.00	-95.85
CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024 SEDOL: 9M9WAYU	-600,000.000	-2,355.00	-7.26
CALL SWO USD CHASUS33 P 1DSOFR / R 3% 317U74NA0 10/15/2024 SEDOL: 9MX4T6U	-300,000.000	-1,005.00	-101.58
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024 SEDOL: 9MX3HXU	-600,000.000	-2,137.50	-41.94

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<i>Other</i>			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024 SEDOL: 9MX1WAW	-500,000.000	-1,818.75	-84.35
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024 SEDOL: 9MX9MJU	-600,000.000	-1,785.00	-768.18
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024 SEDOL: 9MXFS0U	-1,100,000.000	-3,553.00	-3,143.80
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024 SEDOL: 9MXDB5U	-600,000.000	-1,878.00	-1,668.96
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.046% 317U77SA8 10/21/2024 SEDOL: 9MXASWU	-600,000.000	-1,680.00	-665.04
CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024 SEDOL: 9MXGE1U	-700,000.000	-2,327.50	-2,046.87
CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024 SEDOL: 9MXGD9U	-700,000.000	-2,327.50	-2,246.09
CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024 SEDOL: 9MXE56U	-700,000.000	-2,292.50	-2,274.23
CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024 SEDOL: 9MXEZ9U	-600,000.000	-1,920.00	-2,076.24
CAMDEN PPTY TR SH BEN INT CUSIP: 133131102	3,011.000	384,239.72	371,948.83
CASH HELD AT L&G CUSIP: 994416246	16,093.790	16,093.79	16,093.79
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	2,481,000.000	2,481,000.00	2,481,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	737,000.000	737,000.00	737,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	1,871,000.000	1,871,000.00	1,871,000.00
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931 SEDOL: 9L5DPBL	-1,300,000.000	0.00	0.00
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931 SEDOL: 9L5DPBU	1,300,000.000	159,676.11	133,831.75
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL: 9J6FANL	-800,000.000	-763.64	-2,771.28
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL: 9J6FANU	800,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE CUSIP: 167560PL9	70,000.000	80,454.50	74,964.83
CHICAGO ILL O HARE INTL ARPT REV 6.395% 01-01-2040 BEO TAXABLE CUSIP: 167593AN2	70,000.000	92,960.00	79,920.46
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 CUSIP: 167725AC4	24,257.450	30,374.98	27,727.83
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 3.912% 12-01-2040 BEO TAXABLE CUSIP: 16772PCX2	150,000.000	150,000.00	133,902.00
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE CUSIP: 16772PBL9	60,000.000	74,672.40	65,187.06
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE CUSIP: 16772PAQ9	40,000.000	47,404.80	42,860.31
CME_OIS MSNYUS33 11/15/2053 USD P 3.4% / R 1DSOFR SWU02A7L0 SEDOL: 9M9QWVU	4,600,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 3.4% / R 1DSOFR SWU02A7L0 SEDOL: 9M9QWVL	-4,600,000.000	-59,543.07	-79,556.54
CME_OIS MSNYUS33 12/02/2053 USD P 3.3% / R 1DSOFR SWU02AD58 SEDOL: 9M9UG2L	-2,700,000.000	-54,222.61	0.00
CME_OIS MSNYUS33 12/02/2053 USD P 3.3% / R 1DSOFR SWU02AD58 SEDOL: 9M9UG2U	2,700,000.000	217.83	2,379.51
CME_OIS MSNYUS33 12/05/2053 USD P 3.2% / R 1DSOFR SWU02AS03 SEDOL: 9MX7BZU	700,000.000	0.00	13,377.00
CME_OIS MSNYUS33 12/05/2053 USD P 3.2% / R 1DSOFR SWU02AS03 SEDOL: 9MX7BZL	-700,000.000	-9,386.85	0.00
DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 CUSIP: 23503CAP2	170,000.000	170,000.00	152,552.99
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 CUSIP: 23503CAN7	540,000.000	540,000.00	505,307.05
DISTRICT COLUMBIA WTR & SWR AUTH PUB UTITAXABLE-SR LIEN-SER A 4.814 10-01-2114 CUSIP: 254845JZ4	60,000.000	61,581.20	57,963.69
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:GOLDMAN SACHS SEDOL: 9A3XX2U	1,023,000.000	1,023,000.00	1,023,000.00
EQUINIX INC COM PAR \$0.001 SEDOL: BVLZX12	99.000	52,918.29	87,875.37
EQUITY COMMONWEALTH USD0.01(BNF INT) CUSIP: 294628102	6,876.000	133,973.83	136,832.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ESC CB LEHMAN BRTH HLD SUB D05/09/08 7.500% MN38 CUSIP: 524ESC7N4	2,800,000.000	0.00	0.00
ESC GCB LEHMAN BRTH HLD IN D05/01/07 6.000% MN32 ESCROW CUSIP: 524ESCWH9	1,010,000.000	0.00	0.00
ESSEX PPTY TR REIT CUSIP: 297178105	1,547.000	357,412.76	457,014.74
FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025 SEDOL: BMWWM3B9	1,200,000.000	1,200,000.00	1,171,345.20
FUT CALL NOV 24 T-NOTE OPTION 1170 CUSIP: 999999OA8	-8.000	0.00	-500.00
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	-201.000	-26,893,191.66	-26,751,843.75
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	573.000	26,893,191.66	76,262,718.75
FUT DEC 24 CBT ULT TNOTE CUSIP: 999599GH0	1,235.000	146,292,042.66	146,096,640.63
FUT DEC 24 CBT ULT TNOTE CUSIP: 999599GH0	-1,235.000	-146,292,042.66	-146,096,640.63
FUT DEC 24 CBT 5Y T-NOTE CUSIP: 999599GH0	-204.000	-22,405,797.65	-22,416,093.75
FUT DEC 24 CBT 5Y T-NOTE CUSIP: 999599GH0	204.000	22,405,797.65	22,416,093.75
FUT DEC 24 EMINI S&P 500 CUSIP: 999599GH0	74.000	0.00	21,512,725.00
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	110.000	13,697,817.37	13,660,625.00
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	766.000	-13,697,817.37	95,127,625.00
FUT DEC 24 US 2YR T-NOTE CUSIP: 999599GH0	91.000	0.00	-18,950,039.05
FUT DEC 24 US 2YR T-NOTE CUSIP: 999599GH0	-1,111.000	-230,775,511.18	-231,357,070.20
FUT DEC 24 US 2YR T-NOTE CUSIP: 999599GH0	1,111.000	230,775,511.18	231,357,070.20
FUT DEC 24 10 YR T-NOTES CUSIP: 999599GH0	56.000	0.00	-6,399,750.00

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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	39.000	4,463,296.98	4,456,968.75
FUT DEC 24 10 YR T-NOTES CUSIP: 999599GH0	131.000	-4,463,296.98	14,970,843.75
FUT DEC 24 30 DAY INT-RTE CUSIP: 999599GH0	17.000	0.00	-6,776,812.94
FUT PUT NOV 24 T-NOTE OPTION 1120 CUSIP: 999999OA8	-8.000	0.00	-500.00
HANCOCK #2450 CUSIP: 000033431	1.000	0.00	1.00
ICE_CDS MSNYUS33 06/20/2026 BUY GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9L2438L	-200,000.000	-2,827.84	-3,080.78
ICE_CDS MSNYUS33 06/20/2026 BUY GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9L2438U	200,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKR7U	1,600,000.000	26,914.97	18,149.12
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKR7L	-1,600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KZ6DFL	-200,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXTGSU	600,000.000	5,414.69	9,242.34
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KZ6DTU	100,000.000	1,397.03	1,540.39
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KZ6DWL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KYLL6L	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KZ6DFU	200,000.000	2,794.06	3,080.78
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KYLL6U	300,000.000	2,312.58	4,621.17
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KZ6DSU	100,000.000	1,397.03	1,540.39
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXRABL	-100,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXRABU	100,000.000	944.01	1,540.39
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KZ6DSL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KZ6DTL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KZ6DWU	100,000.000	1,397.03	1,540.39
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXTGSL	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPC0JZO6 SEDOL: 9KXHC1U	900,000.000	0.00	13,089.51
ICE_CDS MSNYUS33 06/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPC0JZO6 SEDOL: 9KXHC1L	-900,000.000	-21,126.97	0.00
ICE_CDS MSNYUS33 06/20/2027 BUY BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGBU	500,000.000	560.31	445.05
ICE_CDS MSNYUS33 06/20/2027 BUY BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGBL	-500,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L8QM0L	-500,000.000	-16,523.39	-445.05
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L8QM0U	500,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	2,000,000.000	0.00	37,253.80
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-2,000,000.000	-4,385.08	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFABU	1,000,000.000	1,777.78	19,869.10
ICE_CDS MSNYUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFABL	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 BUY GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9KXTHDL	-600,000.000	-9,303.34	-1,437.00
ICE_CDS MSNYUS33 12/20/2024 BUY GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9KXTHDU	600,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYP64U	600,000.000	0.00	1,437.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYP64L	-600,000.000	-8,426.95	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPC0INS2 SEDOL: 9JZEKZU	400,000.000	7,427.78	896.04
ICE_CDS MSNYUS33 12/20/2024 SELL MET 3.6 11/13/25 SWPC0INS2 SEDOL: 9JZEKZL	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2025 BUY AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9KXPCUJ	200,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2025 BUY AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9KXKR5U	200,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2025 BUY AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9KXPCUL	-200,000.000	-3,589.91	-1,752.18
ICE_CDS MSNYUS33 12/20/2025 BUY AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9KXKR5L	-200,000.000	-3,587.17	-1,752.18
ICE_CDS MSNYUS33 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9K9QW5U	600,000.000	8,935.09	5,256.54
ICE_CDS MSNYUS33 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9K9QW5L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L25BMU	200,000.000	2,339.04	3,887.34
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L25BML	-200,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0KMO7 SEDOL: 9L4UV4L	-3,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0KMO7 SEDOL: 9L4UV4U	3,000,000.000	37,005.80	43,047.90
ICE_CDS MSNYUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL: 9L3WRKL	-200,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL: 9L3WRKU	200,000.000	1,902.73	3,224.76
ICE_CDS MSNYUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MPL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MPU	300,000.000	12.39	6,285.45
ICE_CD MSNYUS33 06/20/2025 BUY CDX.EM.33 SWPC0J5I2 SEDOL: 9K4NWPJ	87,000.000	5,428.31	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2025 BUY CDX.EM.33 SWPC0J5I2 SEDOL: 9K4NVXU	2,697,000.000	168,817.21	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.EM.33 SWPC0J5I2 SEDOL: 9K4NVXL	-2,697,000.000	0.00	-11,540.19
ICE_CD MSNYUS33 06/20/2025 BUY CDX.EM.33 SWPC0J5I2 SEDOL: 9K4NWPL	-87,000.000	0.00	-372.26
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7ECFU	1,500,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K81ZXL	-5,800,000.000	-85,572.59	-39,239.90
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7MDTU	5,900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K6PMRL	-18,000,000.000	-208,068.51	-121,779.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K9HWSL	-16,600,000.000	-294,652.44	-112,307.30
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K9HWSU	16,600,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7XXPU	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7XPQU	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K8KGD L	-11,500,000.000	-203,403.62	-77,803.25
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K81ZW L	-5,800,000.000	-85,032.95	-39,239.90
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7MGVL	-11,700,000.000	-71,921.20	-79,156.35
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K81ZWU	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7MP8L	-5,800,000.000	-44,935.60	-39,239.90
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K93LRU	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K98F2U	11,600,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K8BM6U	8,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7XPRU	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7XPPL	-5,700,000.000	-85,910.11	-38,563.35
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K6PMRU	18,000,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K8KGDU	11,500,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7XXPL	-5,800,000.000	-87,628.16	-39,239.90
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7XPPU	5,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K98F2L	-11,600,000.000	-190,419.75	-78,479.80
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7XPRL	-5,800,000.000	-87,417.31	-39,239.90
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7ECFL	-1,500,000.000	-14,667.07	-10,148.25
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7XPQL	-5,800,000.000	-87,614.98	-39,239.90
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K8BM6L	-8,700,000.000	-158,372.91	-58,859.85
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7MGVU	11,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7MDTL	-5,900,000.000	-37,868.94	-39,916.45
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7MP8U	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K93LRL	-5,800,000.000	-99,111.56	-39,239.90
ICE_CD MSNYUS33 06/20/2025 BUY CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K81ZXU	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K47YQU	87,000.000	0.00	372.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K4E69U	261,000.000	0.00	1,116.79
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3VE4U	174,000.000	0.00	744.53
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3DWQL	-87,000.000	-9,715.01	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K4BF6L	-174,000.000	-15,790.50	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K4E68L	-261,000.000	-22,434.41	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3VE4L	-174,000.000	-19,376.84	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K4FVZL	-261,000.000	-23,131.84	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3TJFL	-87,000.000	-10,570.50	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K47YQL	-87,000.000	-9,869.66	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K4E68U	261,000.000	0.00	1,116.79
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3CATL	-87,000.000	-9,637.66	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3TJFU	87,000.000	0.00	372.26
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3ASCU	87,000.000	0.00	372.26
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3ELQU	783,000.000	0.00	3,350.38
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3U30L	-174,000.000	-20,295.16	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3FHURU	87,000.000	0.00	372.26
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3ELQL	-783,000.000	-97,357.35	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3CATU	87,000.000	0.00	372.26

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<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3FHRL	-87,000.000	-10,928.16	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3U30U	174,000.000	0.00	744.53
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3ASCL	-87,000.000	-8,380.99	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K4E69L	-261,000.000	-22,591.01	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3DWXL	-87,000.000	-9,715.01	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3DWQU	87,000.000	0.00	372.26
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K4FVZU	261,000.000	0.00	1,116.79
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3DXGL	-87,000.000	-9,715.01	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3DXGU	87,000.000	0.00	372.26
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K4BF6U	174,000.000	0.00	744.53
ICE_CD MSNYUS33 06/20/2025 SELL CDX.EM.33 SWPC0J5I2 SEDOL: 9K3DWXU	87,000.000	0.00	372.26
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K3722U	44,900,000.000	0.00	303,770.95
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7ECHL	-600,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K3723L	-44,700,000.000	-661,213.17	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K6MCGU	-13,000,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K6MCGU	13,000,000.000	219,685.77	87,951.50
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K3723U	44,700,000.000	0.00	302,417.85
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7ECHU	600,000.000	5,976.86	4,059.30

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<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K3724U	27,700,000.000	0.00	187,404.35
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7ECGU	900,000.000	8,965.29	6,088.95
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K3724L	-27,700,000.000	-477,668.85	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K3722L	-44,900,000.000	-816,958.77	0.00
ICE_CD MSNYUS33 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 SEDOL: 9K7ECGL	-900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.EM.35 SWPC0JZA6 SEDOL: 9L26M2U	92,000.000	2,678.22	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.EM.35 SWPC0JZA6 SEDOL: 9L26M2L	-92,000.000	0.00	-252.82
ICE_CD MSNYUS33 06/20/2026 BUY CDX.EM.35 SWPC0JZA6 SEDOL: 9L23BML	-184,000.000	0.00	-505.63
ICE_CD MSNYUS33 06/20/2026 BUY CDX.EM.35 SWPC0JZA6 SEDOL: 9L23BLU	92,000.000	2,509.05	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.EM.35 SWPC0JZA6 SEDOL: 9L23BMU	184,000.000	5,045.68	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.EM.35 SWPC0JZA6 SEDOL: 9L23BLL	-92,000.000	0.00	-252.82
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L23BQU	27,500,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L28BZL	-6,600,000.000	-166,737.92	-92,159.76
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZXNEU	7,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L3MNRU	5,900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2BKQL	-10,300,000.000	-255,687.06	-143,825.08
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2ASEU	13,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L26Q2U	9,900,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2443L	-16,500,000.000	-407,427.43	-230,399.40
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9LYCT1U	5,100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9LYCT1L	-5,100,000.000	-86,315.71	-71,214.36
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2BKQU	10,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L3UBFU	7,200,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L3KBKU	7,200,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L3KBKL	-7,200,000.000	-171,514.49	-100,537.92
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L28BZU	6,600,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L23BRU	27,500,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L3UBFL	-7,200,000.000	-178,944.60	-100,537.92
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L3SLTU	7,100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZXNEL	-7,700,000.000	-192,167.95	-107,519.72
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2GYWL	-6,700,000.000	-161,737.53	-93,556.12
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L26Q2L	-9,900,000.000	-248,189.91	-138,239.64
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L3MNRU	-5,900,000.000	-134,447.28	-82,385.24
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L23BQL	-27,500,000.000	-663,121.63	-383,999.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2ASEL	-13,700,000.000	-342,296.01	-191,301.32
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2UXVL	-7,100,000.000	-179,262.84	-99,141.56

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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			
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2GYWU	6,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L23BRL	-27,500,000.000	-663,800.16	-383,999.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2443U	16,500,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L2UXVU	7,100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 BUY CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9L3SLTL	-7,100,000.000	-177,880.25	-99,141.56
ICE_CD MSNYUS33 06/20/2026 SELL CDX.EM.35 SWPC0JZA6 SEDOL: 9KXG35L	-276,000.000	-9,790.34	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.EM.35 SWPC0JZA6 SEDOL: 9KXJT2U	92,000.000	0.00	252.82
ICE_CD MSNYUS33 06/20/2026 SELL CDX.EM.35 SWPC0JZA6 SEDOL: 9KXG35U	276,000.000	0.00	758.45
ICE_CD MSNYUS33 06/20/2026 SELL CDX.EM.35 SWPC0JZA6 SEDOL: 9KXJT2L	-92,000.000	-3,396.34	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KYSHMU	5,300,000.000	135,237.63	74,007.08
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXHC4U	20,400,000.000	445,731.11	284,857.44
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KYSHML	-5,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXNRLU	20,800,000.000	464,722.40	290,442.88
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXMB4U	10,200,000.000	227,799.65	142,428.72
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZLWPU	10,800,000.000	277,068.27	150,806.88
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXT67L	-10,400,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZCHAU	2,700,000.000	67,023.94	37,701.72
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KYNITU	5,300,000.000	131,313.28	74,007.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZUVZL	-5,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KYNNTL	-5,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KY3EWL	-4,850,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZLWPL	-10,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZUVZU	5,300,000.000	133,082.57	74,007.08
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXG49L	-5,100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KYQSL	-10,500,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXHF9U	10,200,000.000	223,077.43	142,428.72
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZA66U	5,300,000.000	129,790.61	74,007.08
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXT67U	10,400,000.000	261,837.42	145,221.44
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXSRXL	-10,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KY3BYU	4,850,000.000	123,069.23	67,723.46
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXSRXU	10,300,000.000	260,536.84	143,825.08
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXRAPU	5,100,000.000	127,886.19	71,214.36
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZMZRL	-2,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZCHAL	-2,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZT14U	2,700,000.000	68,368.53	37,701.72
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXRAPL	-5,100,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXG49U	5,100,000.000	112,150.20	71,214.36
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZA66L	-5,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZ4XDU	5,300,000.000	141,777.41	74,007.08
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KYQSLU	10,500,000.000	265,566.70	146,617.80
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXHF9L	-10,200,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KY3EWU	4,850,000.000	122,233.44	67,723.46
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXHC4L	-20,400,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXPDUL	-5,200,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZMZRU	2,700,000.000	68,511.75	37,701.72
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KY3BYL	-4,850,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZT14L	-2,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXMB4L	-10,200,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZ6EFU	2,700,000.000	74,974.73	37,701.72
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXPDUU	5,200,000.000	121,031.67	72,610.72
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZ4XDL	-5,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KZ6EFL	-2,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2026 SELL CDX.NA.IG.36 SWPC0JZ99 SEDOL: 9KXNRL	-20,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L94CUL	-6,400,000.000	-31,185.82	-123,104.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L9HTEU	4,200,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LX3ASU	10,100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LY8MAL	-5,800,000.000	-87,395.95	-111,563.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L9G12U	4,100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L9G13L	-4,200,000.000	-14,124.89	-80,787.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L94CUU	6,400,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L98VTU	7,100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LXQWSL	-5,700,000.000	-65,896.95	-109,639.50
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LYCQ6U	12,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LY9BJL	-2,900,000.000	-45,752.73	-55,781.50
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L94CTL	-9,600,000.000	-48,969.75	-184,656.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L9G12L	-4,100,000.000	-14,377.96	-78,863.50
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LX3ASL	-10,100,000.000	-118,866.47	-194,273.50
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L94CTU	9,600,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LY3ZZU	2,900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L95H8L	-9,800,000.000	-34,363.57	-188,503.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LXNSWU	2,900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L94CVL	-7,200,000.000	-30,925.14	-138,492.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L98VTL	-7,100,000.000	-7,810.06	-136,568.50
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LY3ZZL	-2,900,000.000	-41,115.43	-55,781.50
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L9G13U	4,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LYCQ6L	-12,300,000.000	-200,126.25	-236,590.50
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L95H9U	9,800,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LXNSWL	-2,900,000.000	-32,364.89	-55,781.50
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LY8MAU	5,800,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LY9BJU	2,900,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L95H9L	-9,800,000.000	-31,828.40	-188,503.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L94U1U	16,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L94U1L	-16,200,000.000	-75,306.83	-311,607.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LY584L	-2,900,000.000	-44,253.06	-55,781.50
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L9HTEL	-4,200,000.000	-15,501.17	-80,787.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L94CVU	7,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L9KREU	4,300,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LY584U	2,900,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L95H8U	9,800,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L9KREL	-4,300,000.000	-24,448.85	-82,710.50

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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			
ICE_CD MSNYUS33 06/20/2027 BUY CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9LXQWSU	5,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 BUY ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L98VSL	-2,900,000.000	0.00	-12,330.51
ICE_CD MSNYUS33 06/20/2027 BUY ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L98VSU	2,900,000.000	65,325.58	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L6TETU	3,100,000.000	25,734.29	59,628.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L65XSL	-5,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L63TKL	-10,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L62C0U	11,700,000.000	167,277.50	225,049.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L65XSU	5,700,000.000	97,181.82	109,639.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L6HA3U	12,000,000.000	171,193.07	230,820.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XP3U	2,900,000.000	39,827.37	55,781.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L61Q9L	-7,400,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L69JML	-5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L62C0L	-11,700,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L61R0L	-7,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L62B9U	20,400,000.000	281,986.90	392,394.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L6HA3L	-12,000,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L69JMU	5,800,000.000	98,767.67	111,563.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XP3L	-2,900,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L7GHRU	-8,300,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L69JQU	2,800,000.000	47,934.45	53,858.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XN9L	-5,900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L61Q9U	7,400,000.000	106,331.89	142,339.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L63TKU	10,700,000.000	154,700.42	205,814.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L61R0U	7,300,000.000	99,280.80	140,415.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XN7L	-5,900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L8DREL	-3,400,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L7FEBU	8,200,000.000	23,267.47	157,727.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XN9U	5,900,000.000	85,996.17	113,486.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L62B9L	-20,400,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L69JQL	-2,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L5XN7U	5,900,000.000	85,560.09	113,486.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L71VSU	6,900,000.000	61,082.13	132,721.50
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L8DREU	3,400,000.000	37,346.49	65,399.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L7FEBL	-8,200,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L6TETL	-3,100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L7GHRU	8,300,000.000	37,172.26	159,650.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9 SEDOL: 9L71VSL	-6,900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L61Q7U	900,000.000	0.00	3,826.71
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L61Q7L	-900,000.000	-4,446.90	0.00
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L61Q8U	600,000.000	0.00	2,551.14
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L62B7L	-400,000.000	-1,108.84	0.00
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L5XM5L	-100,000.000	-475.55	0.00
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L62B7U	400,000.000	0.00	1,700.76
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L61Q8L	-600,000.000	-2,822.45	0.00
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L5XP4L	-900,000.000	-4,922.50	0.00
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L5XP4U	900,000.000	0.00	3,826.71
ICE_CD MSNYUS33 06/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0KS29 SEDOL: 9L5XM5U	100,000.000	0.00	425.19
ICE_CD MSNYUS33 06/20/2028 SELL CDX.NA.IG.40 SWPC0LPD6 SEDOL: 9LZ5K7L	-3,000,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2028 SELL CDX.NA.IG.40 SWPC0LPD6 SEDOL: 9LZ5K7U	3,000,000.000	31,782.56	67,772.70
ICE_CD MSNYUS33 06/20/2029 SELL CDX.EM.41 SWPC0MJA7 SEDOL: 9M71ZPU	100,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2029 SELL CDX.EM.41 SWPC0MJA7 SEDOL: 9M71ZPL	-100,000.000	-3,575.00	-2,195.40
ICE_CD MSNYUS33 06/20/2029 SELL CDX.NA.IG.42 SWPC0MJ41 SEDOL: 9M6RFPL	-104,800,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2029 SELL CDX.NA.IG.42 SWPC0MJ41 SEDOL: 9M6RFPU	104,800,000.000	2,338,705.24	2,393,223.28
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BJ2L	-12,500,000.000	-121,336.61	-29,517.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K49E6U	2,700,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9KX5BSU	4,380,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BJ2U	12,500,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K49F3U	2,700,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K49F3L	-2,700,000.000	-18,797.90	-6,375.78
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K96BXL	-5,100,000.000	-87,969.95	-12,043.14
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BCQU	11,600,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K7WXTU	4,700,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K9GALU	33,600,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BCQL	-11,600,000.000	-111,926.48	-27,392.24
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K6MCFL	-14,400,000.000	-243,458.34	-34,004.16
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K6MCFU	14,400,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K49E6L	-2,700,000.000	-18,858.51	-6,375.78
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BJ6L	-7,900,000.000	-73,841.23	-18,655.06
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9KX5BSL	-4,380,000.000	-81,677.31	-10,342.93
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K9PKML	-13,100,000.000	-242,005.49	-30,934.34
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4DPMU	6,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BCUU	10,400,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4DPCL	-4,000,000.000	-44,232.56	-9,445.60
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BJ6U	7,900,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K96BXU	5,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K81ZYL	-9,900,000.000	-149,780.19	-23,377.86
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K9GALL	-33,600,000.000	-590,516.28	-79,343.04
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K9PKMU	13,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4DPML	-6,000,000.000	-64,865.17	-14,168.40
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K7WXTL	-4,700,000.000	-70,059.04	-11,098.58
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BCUL	-10,400,000.000	-98,124.14	-24,558.56
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4FWEU	10,800,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K81ZYU	9,900,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4DPCU	4,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4FWEL	-10,800,000.000	-132,521.82	-25,503.12
ICE_CD MSNYUS33 12/20/2024 BUY ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K8QRQL	-600,000.000	-15,128.22	-1,281.06
ICE_CD MSNYUS33 12/20/2024 BUY ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K8S47L	-900,000.000	-22,669.61	-1,921.59
ICE_CD MSNYUS33 12/20/2024 BUY ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K8PRYU	200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K8QRQU	600,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K8PRYL	-200,000.000	-4,989.33	-427.02

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2024 BUY ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K8SZ3U	900,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K8S47U	900,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 BUY ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K8SZ3L	-900,000.000	-22,397.96	-1,921.59
ICE_CD MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BCTU	2,100,000.000	36,703.95	4,958.94
ICE_CD MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BCPU	200,000.000	3,267.72	472.28
ICE_CD MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BCPL	-200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9JYRC5U	151,480,000.000	3,283,503.94	357,704.87
ICE_CD MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9JYRC5L	-151,480,000.000	-94,399.32	0.00
ICE_CD MSNYUS33 12/20/2024 SELL CDX.NA.IG.33 SWPC0IJA6 SEDOL: 9K4BCTL	-2,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2024 SELL ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K19ZNU	2,600,000.000	51,925.81	5,551.26
ICE_CD MSNYUS33 12/20/2024 SELL ITRAXX ASIA EX JAPAN I SWPC0ILF2 SEDOL: 9K19ZNL	-2,600,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.EM.34 SWPC0JJ14 SEDOL: 9KXJS6L	-92,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.EM.34 SWPC0JJ14 SEDOL: 9L23BKU	92,000.000	3,263.45	233.74
ICE_CD MSNYUS33 12/20/2025 BUY CDX.EM.34 SWPC0JJ14 SEDOL: 9KXG28L	-276,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.EM.34 SWPC0JJ14 SEDOL: 9KXG28U	276,000.000	11,667.14	701.23
ICE_CD MSNYUS33 12/20/2025 BUY CDX.EM.34 SWPC0JJ14 SEDOL: 9KXJS6U	92,000.000	4,008.14	233.74
ICE_CD MSNYUS33 12/20/2025 BUY CDX.EM.34 SWPC0JJ14 SEDOL: 9L23BKL	-92,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.EM.34 SWPC0JJ14 SEDOL: 9L2FB0U	92,000.000	3,661.60	233.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2025 BUY CDX.EM.34 SWPC0JJ14 SEDOL: 9L2FB0L	-92,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXRANL	-5,600,000.000	-141,887.63	-59,870.72
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXPDVL	-5,700,000.000	-136,030.48	-60,939.84
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9LYCT0L	-1,900,000.000	-32,134.56	-20,313.28
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZLXKL	-11,900,000.000	-303,360.04	-127,225.28
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KYNA7U	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZME9U	3,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXRANU	5,600,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZCGXL	-3,000,000.000	-74,240.71	-32,073.60
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KYSHNU	5,800,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXG66L	-5,600,000.000	-128,174.22	-59,870.72
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KYQSHL	-11,600,000.000	-295,910.76	-124,017.92
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZME9L	-3,000,000.000	-75,759.09	-32,073.60
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXPDVU	5,700,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KYQSHU	11,600,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXG66U	5,600,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZUVYL	-5,900,000.000	-147,544.71	-63,078.08
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZ6DVL	-3,000,000.000	-82,986.41	-32,073.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXHK5U	22,400,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KYNA7L	-5,800,000.000	-145,371.81	-62,008.96
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXHK4U	11,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXHK5L	-22,400,000.000	-510,321.18	-239,482.88
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZ8KXL	-1,700,000.000	-45,701.45	-18,175.04
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KYSHNL	-5,800,000.000	-149,084.52	-62,008.96
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXT66L	-11,400,000.000	-290,191.97	-121,879.68
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZLXKU	11,900,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXMB0L	-11,200,000.000	-258,605.90	-119,741.44
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9LYCT0U	1,900,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZ8KXU	1,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZCGXU	3,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXSRWL	-11,300,000.000	-288,825.30	-120,810.56
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXMB0U	11,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXNTTL	-22,800,000.000	-526,213.10	-243,759.36
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZA18U	5,900,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXSRWU	11,300,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZUVYU	5,900,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXHK4L	-11,200,000.000	-255,280.07	-119,741.44
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZTX8U	3,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZTX8L	-3,000,000.000	-75,595.88	-32,073.60
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZ6DVU	3,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZA18L	-5,900,000.000	-144,293.76	-63,078.08
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZ4VCU	5,900,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXNTTU	22,800,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KXT66U	11,400,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 BUY CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KZ4VCL	-5,900,000.000	-157,963.58	-63,078.08
ICE_CD MSNYUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14 SEDOL: 9KX6DSL	-1,012,000.000	-43,246.14	-2,571.19
ICE_CD MSNYUS33 12/20/2025 SELL CDX.EM.34 SWPC0JJ14 SEDOL: 9KX6DSU	1,012,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K9HWTU	14,800,000.000	373,501.73	158,229.76
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K8KHEL	-10,200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7XWVU	5,200,000.000	132,403.80	55,594.24
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K9F74U	26,700,000.000	655,225.81	285,455.04
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7XXQL	-5,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K96BWU	4,000,000.000	98,637.88	42,764.80
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K8BF6U	7,800,000.000	206,211.27	83,391.36

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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			
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7XVGL	-5,200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KX5AKL	-3,500,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K9PKPU	10,400,000.000	260,976.93	111,188.48
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7XVGU	5,200,000.000	132,271.18	55,594.24
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7WXWL	-3,700,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7WXWU	3,700,000.000	94,053.14	39,557.44
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7MGEL	-10,400,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7XXRL	-5,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7MDYU	5,200,000.000	101,198.14	55,594.24
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K9PKPL	-10,400,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K9HWTU	-14,800,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K9F74L	-26,700,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K81YWU	5,200,000.000	128,771.20	55,594.24
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K81YWL	-5,200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K8EGCL	-3,500,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K93LTL	-5,200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7XWVL	-5,200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7XXQU	5,100,000.000	130,117.73	54,525.12

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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			
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K6PMVL	-16,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K8EGCU	3,500,000.000	90,639.88	37,419.20
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K81ZVL	-5,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7MGEU	10,400,000.000	198,952.02	111,188.48
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K98F4U	10,300,000.000	252,107.33	110,119.36
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9KX5AKU	3,500,000.000	79,980.17	37,419.20
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K98F4L	-10,300,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K96BWL	-4,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K93LTU	5,200,000.000	129,805.32	55,594.24
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7MP7L	-5,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K81XEU	7,900,000.000	195,472.27	84,460.48
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7XXRU	5,100,000.000	129,090.24	54,525.12
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K8KHEU	10,200,000.000	264,628.65	109,050.24
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K8BF6L	-7,800,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7MP7U	5,100,000.000	106,592.49	54,525.12
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K81ZVU	5,100,000.000	126,632.45	54,525.12
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K6PMVU	16,000,000.000	386,284.40	171,059.20
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K81XEL	-7,900,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2025 SELL CDX.NA.IG.35 SWPC0JJ30 SEDOL: 9K7MDYL	-5,200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.EM.36 SWPC0KC00 SEDOL: 9L94T9L	-92,000.000	0.00	-112.92
ICE_CD MSNYUS33 12/20/2026 BUY CDX.EM.36 SWPC0KC00 SEDOL: 9L94T9U	92,000.000	6,848.89	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L5XP5U	6,400,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L71VFL	-7,600,000.000	-80,767.24	-126,250.44
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L61T0L	-8,100,000.000	-127,037.98	-134,556.39
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L7GHPU	9,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L8DRBL	-3,800,000.000	-48,216.71	-63,125.22
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L5XP2U	6,400,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L7FECU	9,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L61T0U	8,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L5XP1U	3,200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L71VFU	7,600,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L62A3L	-12,800,000.000	-199,867.63	-212,632.32
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L69JNU	3,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L69JPU	6,300,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L65XPL	-6,200,000.000	-112,406.27	-102,993.78
ICE_CD MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L5XP2L	-6,400,000.000	-101,949.11	-106,316.16

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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			
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L62A4L	-22,300,000.000	-338,616.77	-370,445.37
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L69JNL	-3,100,000.000	-56,360.40	-51,496.89
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L62A4U	22,300,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L5XP5L	-6,400,000.000	-101,313.82	-106,316.16
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L6HC3L	-13,100,000.000	-204,149.61	-217,615.89
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L8DRBU	3,800,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L63UFL	-11,700,000.000	-183,721.36	-194,359.23
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L7GHPL	-9,100,000.000	-60,806.01	-151,168.29
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L5XP1L	-3,200,000.000	-48,557.46	-53,158.08
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L65XPU	6,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L7FECL	-9,000,000.000	-46,533.82	-149,507.10
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L6HC3U	13,100,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L9236L	-1,300,000.000	-8,791.39	-21,595.47
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L61S9L	-8,000,000.000	-119,887.65	-132,895.20
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L6TGLU	3,400,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L63UFU	11,700,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L62A3U	12,800,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L61S9U	8,000,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD_X MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L9236U	1,300,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L6TGLL	-3,400,000.000	-34,340.09	-56,480.46
ICE_CD_X MSNYUS33 12/20/2026 BUY CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L69JPL	-6,300,000.000	-114,045.38	-104,654.97
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L61S7L	-600,000.000	-807.52	-2,787.42
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L61S8L	-900,000.000	-1,033.97	-4,181.13
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L5XP0L	-900,000.000	-617.89	-4,181.13
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L5XN8L	-100,000.000	-134.61	-464.57
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L5XP0U	900,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L61S8U	900,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L62B6U	400,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L5XN8U	100,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L61S7U	600,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2026 BUY ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L62B6L	-400,000.000	-1,152.61	-1,858.28
ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2FA7L	-92,000.000	-3,560.40	0.00
ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2239L	-184,000.000	-6,361.28	0.00
ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2239U	184,000.000	0.00	225.84
ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2247L	-92,000.000	-3,171.45	0.00
ICE_CD_X MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2FA7U	92,000.000	0.00	112.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2247U	92,000.000	0.00	112.92
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2246L	-92,000.000	-3,171.45	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L26X0L	-92,000.000	-3,354.42	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L26X0U	92,000.000	0.00	112.92
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2246U	92,000.000	0.00	112.92
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L3SMBU	6,400,000.000	158,411.38	106,316.16
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2220L	-25,100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L26W7L	-9,000,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2ASSU	12,500,000.000	310,298.94	207,648.75
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2445U	15,000,000.000	366,609.36	249,178.50
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L52WKU	1,500,000.000	25,713.82	24,917.85
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L3KBWL	-6,500,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L3MNGU	5,400,000.000	120,262.33	89,704.26
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2ASSL	-12,500,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L26W7U	9,000,000.000	224,092.53	149,507.10
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L3MNGL	-5,400,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2234U	25,100,000.000	596,154.39	416,958.69
ICE_CD MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L3SMBL	-6,400,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2GVNU	6,100,000.000	145,778.46	101,332.59
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2GVNL	-6,100,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2445L	-15,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L3KBWU	6,500,000.000	152,263.56	107,977.35
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L52XEU	800,000.000	13,851.43	13,289.52
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L3T86U	6,500,000.000	159,452.31	107,977.35
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2BH7L	-9,400,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L3T86L	-6,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2UYNU	6,500,000.000	162,659.32	107,977.35
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L28EJL	-6,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L52WKL	-1,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2UYNL	-6,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2234L	-25,100,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L28EJU	6,000,000.000	150,825.11	99,671.40
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2220U	25,100,000.000	596,154.39	416,958.69
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L52XEL	-800,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2026 SELL CDX.NA.IG.37 SWPC0KBZ4 SEDOL: 9L2BHTU	9,400,000.000	231,692.24	156,151.86
ICE_CDX MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L28GQL	-800,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L2EZPU	1,700,000.000	10,108.76	7,897.69
ICE_CD MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L2EZPL	-1,700,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L28GQU	800,000.000	5,581.17	3,716.56
ICE_CD MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L28EHU	400,000.000	2,488.84	1,858.28
ICE_CD MSNYUS33 12/20/2026 SELL ITRAXX ASIA EX JAPAN I SWPC0KCA8 SEDOL: 9L28EHL	-400,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2027 BUY CDX.EM.38 SWPC0LBB5 SEDOL: 9L94BJU	100,000.000	6,687.22	545.98
ICE_CD MSNYUS33 12/20/2027 BUY CDX.EM.38 SWPC0LBB5 SEDOL: 9L94BJL	-100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2027 BUY ITRAXX ASIA EX JAPAN I SWPC0LD98 SEDOL: 9L9BQVL	-2,700,000.000	0.00	-13,490.01
ICE_CD MSNYUS33 12/20/2027 BUY ITRAXX ASIA EX JAPAN I SWPC0LD98 SEDOL: 9L9BQVU	2,700,000.000	105,135.52	0.00
ICE_CD MSNYUS33 12/20/2027 SELL CDX.EM.38 SWPC0LBB5 SEDOL: 9L94T1L	-100,000.000	-8,144.44	-545.98
ICE_CD MSNYUS33 12/20/2027 SELL CDX.EM.38 SWPC0LBB5 SEDOL: 9L94T1U	100,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0LD98 SEDOL: 9L98VVU	2,700,000.000	0.00	13,490.01
ICE_CD MSNYUS33 12/20/2027 SELL ITRAXX ASIA EX JAPAN I SWPC0LD98 SEDOL: 9L98VVL	-2,700,000.000	-81,954.84	0.00
ICE_CD MSNYUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BQQU	1,200,000.000	15,896.68	27,791.04
ICE_CD MSNYUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BQQL	-1,200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJL	-211,900,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJU	211,900,000.000	4,807,532.55	4,773,873.91
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	687,058.820	717,521.71	697,843.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE CUSIP: 452152BM2	152,307.700	159,637.26	163,095.64
ILLINOIS ST 5.65% 12-01-2038 BEO TAXABLE CUSIP: 452152UP4	141,666.670	147,118.01	145,756.84
INVENTRUST PPTYS CORP COM USD0.001 CUSIP: 46124J201	1,000.000	24,523.50	28,370.00
JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQ 2.833% DUE 01-01-2038 CUSIP: 47770VBQ2	130,000.000	130,000.00	111,793.05
JOHN HANCOCK #6510 CUSIP: 000033464	2.000	0.00	2.00
LCH_OIS MSNYUS33 05/31/2028 USD P 3.667% / R 1DSOFR SWU020M68 SEDOL: 9M5BBML	-15,700,000.000	0.00	-110,309.77
LCH_OIS MSNYUS33 05/31/2028 USD P 3.667% / R 1DSOFR SWU020M68 SEDOL: 9M5BBMU	15,700,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHU	9,400,000.000	221,694.86	0.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHL	-9,400,000.000	0.00	-259,432.48
LCH_OIS MSNYUS33 07/02/2034 USD P 3.994% / R 1DSOFR SWU027IZ4 SEDOL: 9M8MR0U	900,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/02/2034 USD P 3.994% / R 1DSOFR SWU027IZ4 SEDOL: 9M8MR0L	-900,000.000	0.00	-46,529.55
LCH_OIS MSNYUS33 07/02/2034 USD P 4.06% / R 1DSOFR SWU027J00 SEDOL: 9M8MR2U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/02/2034 USD P 4.06% / R 1DSOFR SWU027J00 SEDOL: 9M8MR2L	-600,000.000	0.00	-34,410.60
LCH_OIS MSNYUS33 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 SEDOL: 9M99E9U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 SEDOL: 9M99E9L	-600,000.000	0.00	-24,643.44
LCH_OIS MSNYUS33 08/06/2034 USD P 3.795% / R 1DSOFR SWU028MD6 SEDOL: 9M9AR2L	-600,000.000	0.00	-21,852.90
LCH_OIS MSNYUS33 08/06/2034 USD P 3.795% / R 1DSOFR SWU028MD6 SEDOL: 9M9AR2U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/07/2034 USD P 3.645% / R 1DSOFR SWU028NW3 SEDOL: 9M9BQ0L	-600,000.000	0.00	-14,201.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 08/07/2034 USD P 3.645% / R 1DSOFR SWUJ028NW3 SEDOL: 9M9BQ0U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/07/2034 USD P 3.715% / R 1DSOFR SWUJ028NX1 SEDOL: 9M9BP4U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/07/2034 USD P 3.715% / R 1DSOFR SWUJ028NX1 SEDOL: 9M9BP4L	-600,000.000	0.00	-17,785.56
LCH_OIS MSNYUS33 08/13/2034 USD P 3.679% / R 1DSOFR SWUJ028UV7 SEDOL: 9M9FTSU	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/13/2034 USD P 3.679% / R 1DSOFR SWUJ028UV7 SEDOL: 9M9FTSL	-600,000.000	0.00	-16,124.58
LCH_OIS MSNYUS33 08/14/2034 USD P 3.569% / R 1DSOFR SWUJ028WL7 SEDOL: 9M9GJCL	-600,000.000	0.00	-10,526.58
LCH_OIS MSNYUS33 08/14/2034 USD P 3.569% / R 1DSOFR SWUJ028WL7 SEDOL: 9M9GJCU	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/19/2034 USD P 3.586% / R 1DSOFR SWUJ028ZY6 SEDOL: 9M9J67L	-800,000.000	0.00	-15,397.44
LCH_OIS MSNYUS33 08/19/2034 USD P 3.586% / R 1DSOFR SWUJ028ZY6 SEDOL: 9M9J67U	800,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/19/2034 USD P 3.595% / R 1DSOFR SWUJ028ZZ3 SEDOL: 9M9J61L	-600,000.000	0.00	-12,008.64
LCH_OIS MSNYUS33 08/19/2034 USD P 3.595% / R 1DSOFR SWUJ028ZZ3 SEDOL: 9M9J61U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/20/2034 USD P 3.532% / R 1DSOFR SWUJ02A0V5 SEDOL: 9M9KQ0U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/20/2034 USD P 3.532% / R 1DSOFR SWUJ02A0V5 SEDOL: 9M9KQ0L	-600,000.000	0.00	-8,816.40
LCH_OIS MSNYUS33 08/21/2034 USD P 3.55% / R 1DSOFR SWUJ02A1B8 SEDOL: 9M9LD6U	700,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/21/2034 USD P 3.55% / R 1DSOFR SWUJ02A1B8 SEDOL: 9M9LD6L	-700,000.000	0.00	-11,398.38
LCH_OIS MSNYUS33 08/21/2034 USD P 3.558% / R 1DSOFR SWUJ02A1C6 SEDOL: 9M9LD8L	-600,000.000	0.00	-10,179.18
LCH_OIS MSNYUS33 08/21/2034 USD P 3.558% / R 1DSOFR SWUJ02A1C6 SEDOL: 9M9LD8U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/22/2034 USD P 3.613% / R 1DSOFR SWUJ02A2K7 SEDOL: 9M9MSRU	600,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 08/22/2034 USD P 3.613% / R 1DSOFR SWU02A2K7 SEDOL: 9M9MSRL	-600,000.000	0.00	-13,022.52
LCH_OIS MSNYUS33 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 SEDOL: 9M9QWTU	900,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 SEDOL: 9M9QWTL	-900,000.000	0.00	-15,362.19
LCH_OIS MSNYUS33 08/28/2034 USD P 3.565% / R 1DSOFR SWU02A805 SEDOL: 9M9QWML	-600,000.000	0.00	-10,752.54
LCH_OIS MSNYUS33 08/28/2034 USD P 3.565% / R 1DSOFR SWU02A805 SEDOL: 9M9QWMU	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.599% / R 1DSOFR SWU02A813 SEDOL: 9M9QWPL	-600,000.000	0.00	-12,490.26
LCH_OIS MSNYUS33 08/28/2034 USD P 3.599% / R 1DSOFR SWU02A813 SEDOL: 9M9QWPU	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.6% / R 1DSOFR SWU02A821 SEDOL: 9M9QWJU	700,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.6% / R 1DSOFR SWU02A821 SEDOL: 9M9QWJL	-700,000.000	0.00	-14,631.54
LCH_OIS MSNYUS33 08/28/2034 USD P 3.611% / R 1DSOFR SWU02A847 SEDOL: 9M9QWRL	-600,000.000	0.00	-13,103.52
LCH_OIS MSNYUS33 08/28/2034 USD P 3.611% / R 1DSOFR SWU02A847 SEDOL: 9M9QWRU	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.643% / R 1DSOFR SWU02A854 SEDOL: 9M9QWGL	-600,000.000	0.00	-14,739.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.643% / R 1DSOFR SWU02A854 SEDOL: 9M9QWGU	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/04/2034 USD P 3.47% / R 1DSOFR SWU02ABP6 SEDOL: 9M9TE3L	-500,000.000	0.00	-5,093.70
LCH_OIS MSNYUS33 09/04/2034 USD P 3.47% / R 1DSOFR SWU02ABP6 SEDOL: 9M9TE3U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/04/2034 USD P 3.514% / R 1DSOFR SWU02ABQ4 SEDOL: 9M9TE7L	-1,000,000.000	0.00	-13,933.90
LCH_OIS MSNYUS33 09/04/2034 USD P 3.514% / R 1DSOFR SWU02ABQ4 SEDOL: 9M9TE7U	1,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TE5U	1,100,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 09/04/2034 USD P 3.525% / R 1DSOFR SWUJ02ABR2 SEDOL: 9M9TE5L	-1,100,000.000	0.00	-16,357.55
LCH_OIS MSNYUS33 09/05/2034 USD P 3.408% / R 1DSOFR SWUJ02ACV2 SEDOL: 9M9UF8U	300,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/05/2034 USD P 3.408% / R 1DSOFR SWUJ02ACV2 SEDOL: 9M9UF8L	-300,000.000	0.00	-1,477.20
LCH_OIS MSNYUS33 09/05/2034 USD P 3.41% / R 1DSOFR SWUJ02ACW0 SEDOL: 9M9UG0U	700,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/05/2034 USD P 3.41% / R 1DSOFR SWUJ02ACW0 SEDOL: 9M9UG0L	-700,000.000	0.00	-3,595.76
LCH_OIS MSNYUS33 09/10/2034 USD P 3.232% / R 1DSOFR SWUJ02AHS4 SEDOL: 9M9XWPL	-300,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/10/2034 USD P 3.232% / R 1DSOFR SWUJ02AHS4 SEDOL: 9M9XWPU	300,000.000	0.00	2,926.44
LCH_OIS MSNYUS33 09/16/2034 USD P 3.24% / R 1DSOFR SWUJ02ANP3 SEDOL: 9MX478L	-300,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/16/2034 USD P 3.24% / R 1DSOFR SWUJ02ANP3 SEDOL: 9MX478U	300,000.000	0.00	2,628.15
LCH_OIS MSNYUS33 09/16/2034 USD P 3.277% / R 1DSOFR SWUJ02ANQ1 SEDOL: 9MX480U	600,000.000	0.00	3,342.12
LCH_OIS MSNYUS33 09/16/2034 USD P 3.277% / R 1DSOFR SWUJ02ANQ1 SEDOL: 9MX480L	-600,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/16/2034 USD P 3.28% / R 1DSOFR SWUJ02ANR9 SEDOL: 9MX474U	700,000.000	0.00	3,750.25
LCH_OIS MSNYUS33 09/16/2034 USD P 3.28% / R 1DSOFR SWUJ02ANR9 SEDOL: 9MX474L	-700,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/18/2034 USD P 3.231% / R 1DSOFR SWUJ02AR95 SEDOL: 9MX7CDL	-600,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/18/2034 USD P 3.231% / R 1DSOFR SWUJ02AR95 SEDOL: 9MX7CDU	600,000.000	0.00	5,639.82
LCH_OIS MSNYUS33 09/18/2034 USD P 3.248% / R 1DSOFR SWUJ02ARA2 SEDOL: 9MX7CFU	600,000.000	0.00	4,772.58
LCH_OIS MSNYUS33 09/18/2034 USD P 3.248% / R 1DSOFR SWUJ02ARA2 SEDOL: 9MX7CFL	-600,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWUJ025TR4 SEDOL: 9M8AMNL	-4,800,000.000	-94,374.48	-120,616.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWUJ025TR4 SEDOL: 9M8AMNU	4,800,000.000	0.00	0.00
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE CUSIP: 54438CPA4	30,000.000	52,127.40	36,021.74
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE CUSIP: 544495VY7	10,000.000	14,864.60	11,685.73
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE CUSIP: 54473ENS9	30,000.000	38,284.50	36,565.81
MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP: 574205JJ0	70,000.000	70,000.00	72,799.43
MASSACHUSETTS ST TRANSN FD REV 5.731% 06-01-2040 BEO TAXABLE CUSIP: 57604TAD8	40,000.000	41,485.20	42,217.50
MET TRANSN AUTH N Y REV UNREFUNDED BALANCE-TAXABLE- 5.175 11-15-2049 CUSIP: 59261A2P1	5,000.000	4,533.65	4,648.85
MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055 CUSIP: 59335KFS1	240,000.000	240,000.00	259,479.70
NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT CUSIP: 637870106	12,833.000	486,195.99	618,550.60
NEW ENGLAND POLICY #7003999 ADAM/ PAGE/URICK FOUNDRY SALARIED (C1) CUSIP: 000034660	1.000	1.00	1.00
NEW ENGLAND POLICY #7315428 JAMES LAYDEN/URICK FOUNDR SALARIED (C1) CUSIP: 000034587	26,789.620	26,789.62	26,789.62
NEW ENGLAND POLICY #7483069 WAYNE POLLOCK/URICK FOUNDRY FOUNDRY SALAR**INC CUSIP: 000034686	30,565.850	30,565.85	30,565.85
NEW ENGLAND POLICY# 7469686 WILLIAM KEARNS/URICK FOUNDRY SALARIED (C1) CUSIP: 000034579	40,269.600	40,269.60	40,269.60
NEW ENGLAND POLICY# 7625500 RICHARD CLARREY/URICK FOUNDRY SALARIED (C1) CUSIP: 000034389	22,453.560	22,453.56	22,453.56
NEW ENGLAND POLICY#7315441 JEROME SPACE URICK FOUNDRY SALARIED (C1) CUSIP: 000034728	46,928.530	46,928.53	46,928.53
NEW ENGLAND POLICY#7625503 GARY PALMER/ URICK FOUNDRY SALARIED (C1) CUSIP: 000034678	7,324.610	7,324.61	7,324.61
NEW ENGLAND POLICY#7652129 KEVIN MANKOWSKI/URICK FOUNDRY SALARIED (C1) CUSIP: 000034637	6,302.920	6,302.92	6,302.92
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE CUSIP: 646139X83	20,000.000	29,091.20	23,752.36

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE CUSIP: 646139W35	140,000.000	199,305.74	170,348.37
NEW YORK ST DORM AUTH REVS MUNI BOND 4.294% 07-01-2044 CUSIP: 64990GJY9	140,000.000	140,000.00	130,261.31
NEW YORK ST DORM AUTH REVS NON ST -4.946% 08-01-2048 OID 4.978 @99.5 CUSIP: 64990GGK2	205,000.000	203,975.00	195,387.82
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 CUSIP: 677632PA3	70,000.000	71,524.20	66,245.81
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE CUSIP: 677704A65	170,000.000	197,318.01	171,035.50
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE CUSIP: 6789084B7	360,000.000	360,000.00	374,354.28
ORANGE CNTY CALIF LOC TRANSN AUTH SALES TAX REV 6.908% 02-15-2041 BEO TAXABLE CUSIP: 684273HC2	40,000.000	54,806.80	44,979.66
OTC DER CASH COLL REC FROM BNP PARIBAS SEDOL: 9A32GKU	270,000.000	270,000.00	270,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY. SEDOL: 9E9XZ2U	200,000.000	200,000.00	200,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDO SEDOL: 9A32HKU	20,000.000	20,000.00	20,000.00
PACIFIC MUTUAL #25670 CUSIP: 000033449	1.000	0.00	1.00
PENNSYLVANIA ST UNIV 2.84% 09-01-2050 CUSIP: 709235T88	310,000.000	310,000.00	221,609.51
PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053 CUSIP: 73358XJB9	370,000.000	370,000.00	378,664.77
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE CUSIP: 73358WEK6	130,000.000	159,958.50	130,491.99
PORT AUTH N Y & N J 4.229% 10-15-2057 BEO TAXABLE CUSIP: 73358WF82	420,000.000	420,000.00	376,948.61
PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40 CUSIP: 73358WCX0	180,000.000	232,021.80	193,558.68
PROLOGIS INC COM CUSIP: 74340W103	1,150.000	119,660.26	145,222.00
PUT BONDOPT SBNYUS33 10/08/2024 FNCL 4% 10/15/2024 91.125 31750OQK3 SEDOL: 9M93JQU	-3,800,000.000	-21,375.00	0.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024 SEDOL: 9MX424U	-600,000.000	-2,010.00	-1,892.22
PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024 SEDOL: 9MX6AKU	-600,000.000	-2,040.00	-2,056.20
PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024 SEDOL: 9MX4T3U	-300,000.000	-1,005.00	-946.11
PUT SWO USD CHASUS33 P 3.4% / R 1DSOFR 317U74MA1 10/15/2024 SEDOL: 9MX4T5U	-300,000.000	-1,005.00	-907.02
PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024 SEDOL: 9M9WAXU	-600,000.000	-2,355.00	-27.66
PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024 SEDOL: 9MX3HWU	-600,000.000	-2,137.50	-1,619.16
PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024 SEDOL: 9MX1VZU	-500,000.000	-1,818.75	-511.25
PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024 SEDOL: 9MX9MHU	-600,000.000	-1,785.00	-1,506.96
PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024 SEDOL: 9MXFR9U	-1,100,000.000	-3,553.00	-3,654.75
PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024 SEDOL: 9MXDB4U	-600,000.000	-1,878.00	-1,585.50
PUT SWO USD MSCSUS33 P 3.446% / R 1DSOFR 317U77RA9 10/21/2024 SEDOL: 9MXASVU	-600,000.000	-1,680.00	-1,712.88
PUT SWO USD PNBPU33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024 SEDOL: 9MXGE0U	-700,000.000	-2,327.50	-2,640.96
PUT SWO USD PNBPU33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024 SEDOL: 9MXGD8U	-700,000.000	-2,327.50	-2,411.92
PUT SWO USD PNBPU33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024 SEDOL: 9MXE55U	-700,000.000	-2,292.50	-2,045.82
PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024 SEDOL: 9MXEZ8U	-600,000.000	-1,920.00	-1,642.92
RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE SEDOL: BMDNFT3	100,000.000	100,000.00	94,612.02
SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE CUSIP: 79467BAR6	140,000.000	140,000.00	122,341.55
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE CUSIP: 79765RTL3	270,000.000	278,066.63	324,089.78

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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			
UBS GROUP CUSIP: 996390126	4,500,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE CUSIP: 913366KD1	580,000.000	580,000.00	409,391.26
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG CUSIP: 913366KW9	410,000.000	410,000.00	387,909.61
UNIV PITT OF THE COMWLTH SYS OF HIGHER ED PA 3.555 09-15-2119 BEO TAXABLE CUSIP: 91335VKQ8	590,000.000	590,000.00	413,939.52
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE CUSIP: 91412GC86	240,000.000	240,000.00	220,806.79
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	590,000.000	697,112.80	552,074.09
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	1,960,000.000	1,960,000.00	1,725,214.15
UNIVERSITY TEX PERM UNIV FD 3.376% 07-01-2047 BEO TAXABLE CUSIP: 9151158F9	210,000.000	210,000.00	173,829.22
UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE CUSIP: 915217WX7	230,000.000	230,000.00	195,104.70
WELLTOWER INC COM REIT SEDOL: BYVYHH4	6,437.000	514,977.81	824,129.11
Total United States - USD		37,780,821.69	36,783,156.04
AUD - Australian 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
PLN - Polish zloty	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
ZAR - South African rand	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		75,588,880.54	72,103,986.09

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4.5% 10/15/20 98.640625 31750OZD9	-500,000.000	-1,718.75	-580.25
CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4% 10/15/2024 94.125 31750OQI8	-3,800,000.000	-18,109.39	-69,502.76
FUT CALL NOV 24 T-NOTE OPTION 1160	45.000	-9,765.90	-7,031.25
FUT CALL NOV 24 T-NOTE OPTION 1165	17.000	-5,283.09	-1,593.75
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-260,000.000	-260,000.00	-260,000.00
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	-260,000.000	-260,000.00	-260,000.00
TBA COLLATERAL PAYABLE TO CITIBANK	-261,000.000	-261,000.00	-261,000.00
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-104,000.000	-104,000.00	-104,000.00
Total United States - USD		-919,877.13	-963,708.01
Pending foreign exchange sales: Australian dollar	0.000	-3,743,909.92	-3,804,124.65
Pending foreign exchange sales: Canadian dollar	0.000	-16,402,700.83	-16,326,879.81
Pending foreign exchange sales: Swiss franc	0.000	-6,112,034.25	-6,116,501.35
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-7,480,760.22	-7,706,832.63
Pending foreign exchange sales: Euro	0.000	-30,820,347.04	-30,818,068.86
Pending foreign exchange sales: British pound sterling	0.000	-3,686,330.16	-3,726,228.95
Pending foreign exchange sales: New Israeli shekel	0.000	-385,897.42	-385,754.28
Pending foreign exchange sales: South Korean won	0.000	-4,484,844.47	-4,577,344.35
Pending foreign exchange sales: Mexican peso	0.000	-1,322,631.25	-1,317,807.94
Pending foreign exchange sales: Norwegian krone	0.000	-45,281.00	-45,485.50
Pending foreign exchange sales: New Zealand dollar	0.000	-1,147,945.12	-1,158,611.27
Pending foreign exchange sales: Singapore dollar	0.000	-3,010,550.42	-3,037,197.01
Pending foreign exchange sales: Turkish lira	0.000	-48,929.33	-48,951.43
Pending foreign exchange sales: New Taiwan dollar	0.000	-4,420,635.89	-4,495,797.94
Pending foreign exchange sales: United States dollar	0.000	-56,765,329.59	-56,765,329.59
Total - all currencies		-139,878,126.91	-140,330,915.56

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-5,752,181.75	-5,752,181.75
Total - all currencies		-5,752,181.75	-5,752,181.75
Pending trade purchases: Swiss franc	0.000	-10,451.04	-10,500.60
Pending trade purchases: Danish krone	0.000	-30,336.01	-30,328.97
Pending trade purchases: Euro	0.000	-9,768.13	-9,751.97
Pending trade purchases: Japanese yen	0.000	-96,288.44	-97,476.56
Pending trade purchases: South Korean won	0.000	-35,378.79	-35,552.25
Pending trade purchases: New Taiwan dollar	0.000	-24,802.22	-24,736.89
Pending trade purchases: United States dollar	0.000	-283,778,526.34	-283,778,526.34
Pending trade purchases: South African rand	0.000	-2,640.70	-2,635.52
Other Payables: United States dollar	0.000	-287,488.40	-287,488.40
Total - all currencies		-284,275,680.07	-284,276,997.50
Total Other Liabilities		-430,825,865.86	-431,323,802.82
Total		3,625,726,514.37	3,845,608,481.45

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

EMERSON ELECTRIC CO. RETIREMENT MASTER TRUST

EIN 43-0259330

PLAN #121

Plan Year: October 1, 2023 – September 30, 2024

Exhibit 2

Schedule H, line 4j

Schedule of Reportable Transactions

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	270,000,000.000	27 Jun 24	1.0000			0.00	270,000,000.00	270,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-270,000,000.000	27 Jun 24		1.0000		0.00	270,000,000.00	270,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-263,708,570.930	28 Jun 24		1.0000		0.00	263,708,570.93	263,708,570.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 06 AUG 2024 AUD / USD EX.RATE 1.5317407 WITH BNP PARIBAS	153,174.070	6 Aug 24				0.00	100,000.00	100,428.59	428.59
FX DEAL TRANSACTED ON 10 SEP 2024 USD / AUD EX.RATE 0.664885 WITH BNP PARIBAS	-75,200.970	10 Sep 24				0.00	-50,000.00	-49,888.33	111.67
FX DEAL TRANSACTED ON 16 JUL 2024 USD / AUD EX.RATE 0.671862 WITH BNP PARIBAS	-2,604,701.560	16 Jul 24				0.00	-1,750,000.00	-1,752,964.15	-2,964.15
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	2,309,000.000	19 Feb 24				0.00	1,509,663.68	1,509,277.88	-385.80
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	-2,309,000.000	19 Feb 24				0.00	-1,510,252.94	-1,508,469.74	1,783.20
FX DEAL TRANSACTED ON 20 AUG 2024 AUD / USD EX.RATE 1.4824346 WITH BNP PARIBAS	56,938.830	20 Aug 24				0.00	38,409.00	38,368.23	-40.77
FX DEAL TRANSACTED ON 20 AUG 2024 AUD / USD EX.RATE 1.4835629 WITH BNP PARIBAS	85,773.670	20 Aug 24				0.00	57,816.00	57,798.59	-17.41
FX DEAL TRANSACTED ON 20 OCT 2023 AUD / USD EX.RATE 1.5836948 WITH BNP PARIBAS	98,000.000	20 Oct 23				0.00	61,880.61	61,940.90	60.29
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	381,012.000	25 Jun 24				0.00	253,870.35	253,392.04	-478.31
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	-381,012.000	25 Jun 24				0.00	-254,086.39	-248,724.64	5,361.75
FX DEAL TRANSACTED ON 27 AUG 2024 AUD / USD EX.RATE 1.475932 WITH BNP PARIBAS	73,796.600	27 Aug 24				0.00	50,000.00	50,115.27	115.27
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	134,000.000	29 Apr 24				0.00	87,936.19	87,883.91	-52.28
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	-134,000.000	29 Apr 24				0.00	-88,027.84	-89,485.20	-1,457.36

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	247,012.000	29 Feb 24				0.00	160,513.34	161,372.94	859.60
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	-247,012.000	29 Feb 24				0.00	-160,664.90	-160,372.55	292.35
FX DEAL TRANSACTED ON 29 NOV 2023 USD / AUD EX.RATE 0.661929 WITH BNP PARIBAS	-2,551,000.000	29 Nov 23				0.00	-1,688,580.88	-1,691,440.65	-2,859.77
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	-216,000.000	30 Aug 24				0.00	-146,557.47	-146,707.21	-149.74
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5152305 WITH BNP PARIBAS	2,337,000.000	30 Nov 23				0.00	1,542,339.61	1,549,547.94	7,208.33
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6608511 WITH BNP PARIBAS	-2,337,000.000	30 Nov 23				0.00	-1,544,409.02	-1,568,477.64	-24,068.62
Brazilian real - BRL									
FX DEAL TRANSACTED ON 06 AUG 2024 USD / BRL EX.RATE 0.1767015 WITH BNP PARIBAS	-1,131,852.000	6 Aug 24				0.00	-200,000.00	-200,848.57	-848.57
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.463972 WITH BNP PARIBAS	383,652.790	13 Aug 24				0.00	70,215.00	68,079.67	-2,135.33
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.465577 WITH BNP PARIBAS	255,646.900	13 Aug 24				0.00	46,774.00	45,364.87	-1,409.13
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.469462 WITH BNP PARIBAS	115,214.220	13 Aug 24				0.00	21,065.00	20,444.91	-620.09
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.47224 WITH BNP PARIBAS	153,693.330	13 Aug 24				0.00	28,086.00	27,273.08	-812.92
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.483808 WITH BNP PARIBAS	115,516.420	13 Aug 24				0.00	21,065.00	20,498.54	-566.46
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.495349 WITH BNP PARIBAS	115,759.530	13 Aug 24				0.00	21,065.00	20,541.68	-523.32
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.497139 WITH BNP PARIBAS	115,989.630	13 Aug 24				0.00	21,100.00	20,582.51	-517.49

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 20 AUG 2024 USD / BRL EX.RATE 0.1830763 WITH BNP PARIBAS	-273,110.180	20 Aug 24				0.00	-50,000.00	-48,463.75	1,536.25
FX DEAL TRANSACTED ON 27 AUG 2024 BRL / USD EX.RATE 5.5023464 WITH BNP PARIBAS	275,117.320	27 Aug 24				0.00	50,000.00	48,819.92	-1,180.08
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1767971 WITH BNP PARIBAS	-125,627.960	30 Aug 24				0.00	-22,210.66	-22,292.84	-82.18
British pound sterling - GBP									
FX DEAL TRANSACTED ON 04 JUL 2024 USD / GBP EX.RATE 1.276443 WITH BNP PARIBAS	-17,863.350	4 Jul 24				0.00	-22,801.55	-22,860.62	-59.07
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7783918 WITH BNP PARIBAS	8,319.900	8 Mar 24				0.00	10,688.58	10,654.88	-33.70
FX DEAL TRANSACTED ON 10 JUN 2024 GBP / USD EX.RATE 0.787059 WITH BNP PARIBAS	97,000.000	10 Jun 24				0.00	123,243.62	123,359.76	116.14
FX DEAL TRANSACTED ON 10 JUN 2024 USD / GBP EX.RATE 1.2706993 WITH BNP PARIBAS	-97,000.000	10 Jun 24				0.00	-123,257.83	-122,651.66	606.17
FX DEAL TRANSACTED ON 11 JUL 2024 USD / GBP EX.RATE 1.29132 WITH BNP PARIBAS	-9,019.160	11 Jul 24				0.00	-11,646.62	-11,715.44	-68.82
FX DEAL TRANSACTED ON 13 MAR 2024 GBP / USD EX.RATE 0.7809693 WITH BNP PARIBAS	11,581.820	13 Mar 24				0.00	14,830.06	14,765.08	-64.98
FX DEAL TRANSACTED ON 14 AUG 2024 USD / GBP EX.RATE 1.283006 WITH BNP PARIBAS	-8,237.230	14 Aug 24				0.00	-10,568.42	-10,586.90	-18.48
FX DEAL TRANSACTED ON 14 DEC 2023 GBP / USD EX.RATE 0.7820565 WITH BNP PARIBAS	1,991.580	14 Dec 23				0.00	2,546.59	2,529.21	-17.38
FX DEAL TRANSACTED ON 15 MAR 2024 GBP / USD EX.RATE 0.7843992 WITH BNP PARIBAS	10,532.190	15 Mar 24				0.00	13,427.08	13,417.49	-9.59
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714368 WITH BNP PARIBAS	121,000.000	16 Jul 24				0.00	156,850.18	156,664.77	-185.41
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7726411 WITH BNP PARIBAS	1,120,329.580	16 Jul 24				0.00	1,450,000.00	1,457,717.02	7,717.02

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 JUL 2024 USD / GBP EX.RATE 1.2963982 WITH BNP PARIBAS	-121,000.000	16 Jul 24				0.00	-156,864.18	-154,789.26	2,074.92
FX DEAL TRANSACTED ON 28 DEC 2023 GBP / USD EX.RATE 0.781602 WITH BNP PARIBAS	43,000.000	28 Dec 23				0.00	55,015.21	54,911.00	-104.21
FX DEAL TRANSACTED ON 28 DEC 2023 USD / GBP EX.RATE 1.2795196 WITH BNP PARIBAS	-43,000.000	28 Dec 23				0.00	-55,019.34	-54,827.16	192.18
FX DEAL TRANSACTED ON 28 JUN 2024 USD / GBP EX.RATE 1.264162 WITH BNP PARIBAS	-14,802.580	28 Jun 24				0.00	-18,712.86	-18,717.12	-4.26
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7597918 WITH BNP PARIBAS	1,389,000.000	29 Aug 24				0.00	1,828,132.35	1,826,882.32	-1,250.03
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.3164994 WITH BNP PARIBAS	-1,389,000.000	29 Aug 24				0.00	-1,828,617.67	-1,863,135.34	-34,517.67
FX DEAL TRANSACTED ON 29 FEB 2024 GBP / USD EX.RATE 0.7907576 WITH BNP PARIBAS	371,586.000	29 Feb 24				0.00	469,911.37	470,186.39	275.02
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.2648482 WITH BNP PARIBAS	-371,586.000	29 Feb 24				0.00	-469,999.88	-466,804.91	3,194.97
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	3,270,000.000	30 Jul 24				0.00	4,204,952.15	4,183,147.67	-21,804.48
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	-3,270,000.000	30 Jul 24				0.00	-4,206,106.46	-4,300,867.66	-94,761.20
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.27272 WITH BNP PARIBAS	-106,000.000	31 Jan 24				0.00	-134,908.32	-134,445.10	463.22
FX DEAL TRANSACTED ON 31 OCT 2023 USD / GBP EX.RATE 1.212737 WITH BNP PARIBAS	-1,880,480.580	31 Oct 23				0.00	-2,280,528.38	-2,279,894.91	633.47
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	-166,000.000	2 Feb 24				0.00	-123,397.42	-122,613.29	784.13
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	587,000.000	2 Jan 24				0.00	442,778.26	440,872.73	-1,905.53

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	-587,000.000	2 Jan 24				0.00	-442,821.25	-438,927.73	3,893.52
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	178,000.000	5 Feb 24				0.00	131,954.48	131,476.90	-477.58
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	-178,000.000	5 Feb 24				0.00	-131,999.86	-131,341.08	658.78
FX DEAL TRANSACTED ON 13 NOV 2023 CAD / USD EX.RATE 1.3818922 WITH BNP PARIBAS	6,792,942.630	13 Nov 23				0.00	4,915,682.01	4,948,599.57	32,917.56
FX DEAL TRANSACTED ON 13 NOV 2023 USD / CAD EX.RATE 0.7238189 WITH BNP PARIBAS	-6,791,315.040	13 Nov 23				0.00	-4,915,682.01	-5,024,276.87	-108,594.86
FX DEAL TRANSACTED ON 15 AUG 2024 CAD / USD EX.RATE 1.37263 WITH BNP PARIBAS	24,681.070	15 Aug 24				0.00	17,980.86	18,013.41	32.55
FX DEAL TRANSACTED ON 15 JAN 2024 CAD / USD EX.RATE 1.340615 WITH BNP PARIBAS	16,702.000	15 Jan 24				0.00	12,458.46	12,430.78	-27.68
FX DEAL TRANSACTED ON 16 JUL 2024 USD / CAD EX.RATE 0.7301882 WITH BNP PARIBAS	-3,971,579.000	16 Jul 24				0.00	-2,900,000.00	-2,901,292.28	-1,292.28
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	-150,000.000	28 Mar 24				0.00	-110,844.88	-110,517.59	327.29
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.373811 WITH BNP PARIBAS	248,000.000	30 Apr 24				0.00	180,519.74	180,147.46	-372.28
FX DEAL TRANSACTED ON 30 NOV 2023 CAD / USD EX.RATE 1.361551 WITH BNP PARIBAS	15,905.910	30 Nov 23				0.00	11,682.20	11,731.32	49.12
FX DEAL TRANSACTED ON 31 OCT 2023 USD / CAD EX.RATE 0.7200228 WITH BNP PARIBAS	-366,818.550	31 Oct 23				0.00	-264,117.70	-264,230.90	-113.20
Colombian peso - COP									
FX DEAL TRANSACTED ON 05 OCT 2023 COP / USD EX.RATE 4252.09 WITH BNP PARIBAS	4,403,287,242.100	5 Oct 23				0.00	1,035,558.34	1,004,530.07	-31,028.27
FX DEAL TRANSACTED ON 13 OCT 2023 USD / COP EX.RATE 0.0002364 WITH BNP PARIBAS	-4,403,287,242.100	13 Oct 23				0.00	-1,040,816.16	-1,038,325.03	2,491.13

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 19 DEC 2023 COP / USD EX.RATE 3932.59 WITH BNP PARIBAS	884,535,000.000	19 Dec 23				0.00	224,924.29	225,636.32	712.03
FX DEAL TRANSACTED ON 30 NOV 2023 USD / COP EX.RATE 0.0002465 WITH BNP PARIBAS	-884,535,000.000	30 Nov 23				0.00	-218,000.00	-225,636.32	-7,636.32
Danish krone - DKK									
FX DEAL TRANSACTED ON 01 NOV 2023 USD / DKK EX.RATE 0.1415448 WITH BNP PARIBAS	-36,545.820	1 Nov 23				0.00	-5,172.87	-5,198.85	-25.98
FX DEAL TRANSACTED ON 09 FEB 2024 USD / DKK EX.RATE 0.144719 WITH BNP PARIBAS	-134,206.760	9 Feb 24				0.00	-19,422.27	-19,387.60	34.67
FX DEAL TRANSACTED ON 10 JAN 2024 DKK / USD EX.RATE 6.8022 WITH BNP PARIBAS	94,047.790	10 Jan 24				0.00	13,826.08	13,805.79	-20.29
FX DEAL TRANSACTED ON 20 MAR 2024 DKK / USD EX.RATE 6.859871 WITH BNP PARIBAS	71,535.960	20 Mar 24				0.00	10,428.18	10,417.28	-10.90
FX DEAL TRANSACTED ON 22 JAN 2024 USD / DKK EX.RATE 0.1459741 WITH BNP PARIBAS	-70,482.280	22 Jan 24				0.00	-10,288.59	-10,240.05	48.54
FX DEAL TRANSACTED ON 30 AUG 2024 USD / DKK EX.RATE 0.148171 WITH BNP PARIBAS	-69,118.110	30 Aug 24				0.00	-10,241.30	-10,257.65	-16.35
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	866,000.000	1 Feb 24				0.00	937,008.80	938,354.35	1,345.55
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	-866,000.000	1 Feb 24				0.00	-935,824.19	-937,791.40	-1,967.21
FX DEAL TRANSACTED ON 01 MAR 2024 EUR / USD EX.RATE 0.9243617 WITH BNP PARIBAS	339,000.000	1 Mar 24				0.00	366,739.56	367,323.47	583.91
FX DEAL TRANSACTED ON 01 MAR 2024 USD / EUR EX.RATE 1.0831233 WITH BNP PARIBAS	-339,000.000	1 Mar 24				0.00	-367,178.80	-364,238.56	2,940.24
FX DEAL TRANSACTED ON 02 AUG 2024 EUR / USD EX.RATE 0.9166205 WITH BNP PARIBAS	38,634.650	2 Aug 24				0.00	42,149.01	42,418.92	269.91

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	133,000.000	2 Feb 24				0.00	143,665.40	142,649.16	-1,016.24
FX DEAL TRANSACTED ON 06 AUG 2024 USD / EUR EX.RATE 1.092594 WITH BNP PARIBAS	-19,901.290	6 Aug 24				0.00	-21,744.03	-21,757.09	-13.06
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9269911 WITH BNP PARIBAS	315,000.000	6 Dec 23				0.00	339,809.09	339,916.53	107.44
FX DEAL TRANSACTED ON 06 DEC 2023 USD / EUR EX.RATE 1.0803608 WITH BNP PARIBAS	-315,000.000	6 Dec 23				0.00	-340,313.65	-345,602.29	-5,288.64
FX DEAL TRANSACTED ON 06 MAY 2024 USD / EUR EX.RATE 1.07739 WITH BNP PARIBAS	-1,564.120	6 May 24				0.00	-1,685.17	-1,685.81	-0.64
FX DEAL TRANSACTED ON 06 NOV 2023 EUR / USD EX.RATE 0.930165 WITH BNP PARIBAS	1,276,000.000	6 Nov 23				0.00	1,371,799.66	1,370,998.25	-801.41
FX DEAL TRANSACTED ON 06 NOV 2023 USD / EUR EX.RATE 1.0754142 WITH BNP PARIBAS	-1,276,000.000	6 Nov 23				0.00	-1,372,228.52	-1,382,865.05	-10,636.53
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9276101 WITH BNP PARIBAS	9,000.000	7 Dec 23				0.00	9,702.35	9,711.90	9.55
FX DEAL TRANSACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.079611 WITH BNP PARIBAS	-9,000.000	7 Dec 23				0.00	-9,716.50	-9,874.35	-157.85
FX DEAL TRANSACTED ON 08 APR 2024 EUR / USD EX.RATE 0.9210478 WITH BNP PARIBAS	37,172.240	8 Apr 24				0.00	40,358.64	40,359.76	1.12
FX DEAL TRANSACTED ON 08 AUG 2024 EUR / USD EX.RATE 0.9163879 WITH BNP PARIBAS	10,321.500	8 Aug 24				0.00	11,263.24	11,274.18	10.94
FX DEAL TRANSACTED ON 08 JAN 2024 EUR / USD EX.RATE 0.9122423 WITH BNP PARIBAS	62,129.960	8 Jan 24				0.00	68,106.86	67,833.50	-273.36
FX DEAL TRANSACTED ON 08 JAN 2024 EUR / USD EX.RATE 0.9141863 WITH BNP PARIBAS	18,262.880	8 Jan 24				0.00	19,977.20	19,939.41	-37.79
FX DEAL TRANSACTED ON 09 MAY 2024 USD / EUR EX.RATE 1.077434 WITH BNP PARIBAS	-11,899.860	9 May 24				0.00	-12,821.31	-12,809.01	12.30
FX DEAL TRANSACTED ON 09 NOV 2023 EUR / USD EX.RATE 0.9371817 WITH BNP PARIBAS	20,469.320	9 Nov 23				0.00	21,841.36	21,841.79	0.43

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 10 APR 2024 USD / EUR EX.RATE 1.073179 WITH BNP PARIBAS	-4,757.770	10 Apr 24				0.00	-5,105.94	-5,093.43	12.51
FX DEAL TRANSACTED ON 10 JAN 2024 EUR / USD EX.RATE 0.9121 WITH BNP PARIBAS	11,766.360	10 Jan 24				0.00	12,900.29	12,904.76	4.47
FX DEAL TRANSACTED ON 10 JAN 2024 USD / EUR EX.RATE 1.096941 WITH BNP PARIBAS	-75,445.330	10 Jan 24				0.00	-82,759.08	-82,586.23	172.85
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	-218,499.000	10 May 24				0.00	-235,651.72	-237,508.41	-1,856.69
FX DEAL TRANSACTED ON 10 SEP 2024 USD / EUR EX.RATE 1.101956 WITH BNP PARIBAS	-45,373.860	10 Sep 24				0.00	-50,000.00	-49,956.62	43.38
FX DEAL TRANSACTED ON 10 SEP 2024 USD / EUR EX.RATE 1.102483 WITH BNP PARIBAS	-47,179.980	10 Sep 24				0.00	-52,015.13	-51,945.16	69.97
FX DEAL TRANSACTED ON 12 DEC 2023 EUR / USD EX.RATE 0.9267858 WITH BNP PARIBAS	9,843.860	12 Dec 23				0.00	10,621.51	10,625.96	4.45
FX DEAL TRANSACTED ON 13 MAY 2024 EUR / USD EX.RATE 0.9267995 WITH BNP PARIBAS	15,276.390	13 May 24				0.00	16,482.95	16,536.69	53.74
FX DEAL TRANSACTED ON 14 DEC 2023 EUR / USD EX.RATE 0.9087885 WITH BNP PARIBAS	14,388.340	14 Dec 23				0.00	15,832.44	15,705.59	-126.85
FX DEAL TRANSACTED ON 14 JUN 2024 EUR / USD EX.RATE 0.9345192 WITH BNP PARIBAS	7,505.840	14 Jun 24				0.00	8,031.77	8,043.63	11.86
FX DEAL TRANSACTED ON 14 MAR 2024 EUR / USD EX.RATE 0.9184288 WITH BNP PARIBAS	7,986.450	14 Mar 24				0.00	8,695.77	8,695.65	-0.12
FX DEAL TRANSACTED ON 15 DEC 2023 EUR / USD EX.RATE 0.9175928 WITH BNP PARIBAS	60,296.320	15 Dec 23				0.00	65,711.41	65,813.43	102.02
FX DEAL TRANSACTED ON 16 JAN 2024 USD / EUR EX.RATE 1.088372 WITH BNP PARIBAS	-14,742.950	16 Jan 24				0.00	-16,045.81	-16,035.17	10.64
FX DEAL TRANSACTED ON 16 JAN 2024 USD / EUR EX.RATE 1.088372 WITH BNP PARIBAS	-15,590.930	16 Jan 24				0.00	-16,968.73	-16,957.48	11.25
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9164241 WITH BNP PARIBAS	253,000.000	18 Dec 23				0.00	276,073.07	276,149.50	76.43

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0922842 WITH BNP PARIBAS	-253,000.000	18 Dec 23				0.00	-276,347.90	-277,578.98	-1,231.08
FX DEAL TRANSACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	-3,327,000.000	22 Feb 24				0.00	-3,600,040.24	-3,600,313.09	-272.85
FX DEAL TRANSACTED ON 22 MAR 2024 EUR / USD EX.RATE 0.925333 WITH BNP PARIBAS	10,187.100	22 Mar 24				0.00	11,009.12	11,040.27	31.15
FX DEAL TRANSACTED ON 23 AUG 2024 USD / EUR EX.RATE 1.117125 WITH BNP PARIBAS	-9,482.150	23 Aug 24				0.00	-10,592.75	-10,597.25	-4.50
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9236945 WITH BNP PARIBAS	11,275.080	23 Feb 24				0.00	12,206.50	12,235.15	28.65
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9237723 WITH BNP PARIBAS	3,469,000.000	23 Feb 24				0.00	3,755,254.60	3,753,978.39	-1,276.21
FX DEAL TRANSACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.0828332 WITH BNP PARIBAS	-3,469,000.000	23 Feb 24				0.00	-3,756,348.37	-3,758,835.13	-2,486.76
FX DEAL TRANSACTED ON 23 JAN 2024 USD / EUR EX.RATE 1.083468 WITH BNP PARIBAS	-35,974.070	23 Jan 24				0.00	-38,976.74	-38,968.91	7.83
FX DEAL TRANSACTED ON 23 MAY 2024 EUR / USD EX.RATE 0.9222421 WITH BNP PARIBAS	4,725.790	23 May 24				0.00	5,124.24	5,116.38	-7.86
FX DEAL TRANSACTED ON 24 JUL 2024 EUR / USD EX.RATE 0.9212947 WITH BNP PARIBAS	147,526.610	24 Jul 24				0.00	160,129.66	160,147.52	17.86
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9215613 WITH BNP PARIBAS	9,597.270	24 May 24				0.00	10,414.14	10,421.20	7.06
FX DEAL TRANSACTED ON 24 NOV 2023 USD / EUR EX.RATE 1.091287 WITH BNP PARIBAS	-4,066.720	24 Nov 23				0.00	-4,437.96	-4,448.99	-11.03
FX DEAL TRANSACTED ON 24 SEP 2024 EUR / USD EX.RATE 0.8962131 WITH BNP PARIBAS	22,943.380	24 Sep 24				0.00	25,600.36	25,632.35	31.99
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9207782 WITH BNP PARIBAS	37,194.180	26 Jul 24				0.00	40,394.29	40,229.23	-165.06
FX DEAL TRANSACTED ON 26 MAR 2024 EUR / USD EX.RATE 0.9230286 WITH BNP PARIBAS	9,298.180	26 Mar 24				0.00	10,073.56	10,061.10	-12.46

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 28 DEC 2023 EUR / USD EX.RATE 0.8988807 WITH BNP PARIBAS	486,000.000	28 Dec 23				0.00	540,672.42	533,214.96	-7,457.46
FX DEAL TRANSACTED ON 28 DEC 2023 USD / EUR EX.RATE 1.1120175 WITH BNP PARIBAS	-486,000.000	28 Dec 23				0.00	-540,440.51	-539,727.32	713.19
FX DEAL TRANSACTED ON 28 JUN 2024 EUR / USD EX.RATE 0.9331858 WITH BNP PARIBAS	24,908.430	28 Jun 24				0.00	26,691.82	26,725.50	33.68
FX DEAL TRANSACTED ON 28 MAR 2024 EUR / USD EX.RATE 0.925641 WITH BNP PARIBAS	374,000.000	28 Mar 24				0.00	404,044.32	399,562.92	-4,481.40
FX DEAL TRANSACTED ON 28 MAR 2024 USD / EUR EX.RATE 1.0790279 WITH BNP PARIBAS	-374,000.000	28 Mar 24				0.00	-403,556.45	-401,844.32	1,712.13
FX DEAL TRANSACTED ON 31 MAY 2024 EUR / USD EX.RATE 0.9211403 WITH BNP PARIBAS	101,000.000	31 May 24				0.00	109,646.71	109,787.00	140.29
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 30 APR 2024 USD / HKD EX.RATE 0.1278642 WITH BNP PARIBAS	-23,190.980	30 Apr 24				0.00	-2,965.30	-2,966.79	-1.49
Hungarian forint - HUF									
FX DEAL TRANSACTED ON 07 FEB 2024 USD / HUF EX.RATE 0.0027708 WITH BNP PARIBAS	-18,534,742.000	7 Feb 24				0.00	-51,355.97	-51,714.45	-358.48
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CNH EX.RATE 0.1390554 WITH BNP PARIBAS	-12,829,418.350	7 Jun 24				0.00	-1,784,000.00	-1,836,621.01	-52,621.01
FX DEAL TRANSACTED ON 16 JUL 2024 USD / CNH EX.RATE 0.1371509 WITH BNP PARIBAS	-31,716,880.950	16 Jul 24				0.00	-4,350,000.00	-4,359,349.19	-9,349.19
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	1,606,803.150	22 Aug 24				0.00	226,649.00	230,025.11	3,376.11

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	-1,603,018.120	22 Aug 24				0.00	-226,649.00	-229,967.30	-3,318.30
Indian rupee - INR									
FX DEAL TRANSACTED ON 14 AUG 2024 USD / INR EX.RATE 0.0119138 WITH BNP PARIBAS	-363,775,305.450	14 Aug 24				0.00	-4,333,929.48	-4,333,108.67	820.81
FX DEAL TRANSACTED ON 16 JUL 2024 INR / USD EX.RATE 83.626507 WITH BNP PARIBAS	363,775,305.450	16 Jul 24				0.00	4,350,000.00	4,333,108.67	-16,891.33
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	-68,090,994.570	18 Jun 24				0.00	-815,639.77	-815,876.28	-236.51
FX DEAL TRANSACTED ON 23 FEB 2024 INR / USD EX.RATE 83.3095 WITH BNP PARIBAS	68,090,994.570	23 Feb 24				0.00	817,325.69	815,876.28	-1,449.41
FX DEAL TRANSACTED ON 23 FEB 2024 USD / INR EX.RATE 0.0120587 WITH BNP PARIBAS	-67,778,776.160	23 Feb 24				0.00	-817,325.69	-817,264.10	61.59
FX DEAL TRANSACTED ON 27 FEB 2024 INR / USD EX.RATE 82.8915 WITH BNP PARIBAS	67,778,776.160	27 Feb 24				0.00	817,680.66	817,264.10	-416.56
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH BNP PARIBAS	-334,740,386.000	11 Sep 24				0.00	-21,715.24	-21,694.13	21.11
FX DEAL TRANSACTED ON 12 SEP 2024 USD / IDR EX.RATE 0.0000648 WITH BNP PARIBAS	-1,625,454,743.000	12 Sep 24				0.00	-105,405.27	-105,549.01	-143.74
FX DEAL TRANSACTED ON 13 AUG 2024 IDR / USD EX.RATE 15771.2966 WITH BNP PARIBAS	416,062,576.000	13 Aug 24				0.00	26,381.00	27,017.05	636.05
FX DEAL TRANSACTED ON 13 AUG 2024 IDR / USD EX.RATE 15783.7227 WITH BNP PARIBAS	657,455,185.000	13 Aug 24				0.00	41,654.00	42,691.90	1,037.90
FX DEAL TRANSACTED ON 13 AUG 2024 IDR / USD EX.RATE 15815.2664 WITH BNP PARIBAS	551,936,982.000	13 Aug 24				0.00	34,899.00	35,840.06	941.06
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	-2,630,682,410.000	14 Jun 24				0.00	-160,662.17	-160,750.53	-88.36

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 15 AUG 2024 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	-3,236,883,100.000	15 Aug 24				0.00	-206,341.75	-206,302.30	39.45
FX DEAL TRANSACTED ON 16 JUL 2024 IDR / USD EX.RATE 16184.4155 WITH BNP PARIBAS	3,236,883,100.000	16 Jul 24				0.00	200,000.00	206,302.30	6,302.30
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16201.5 WITH BNP PARIBAS	163,408,329.000	18 Jul 24				0.00	10,086.00	10,590.30	504.30
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000618 WITH BNP PARIBAS	-163,221,738.000	18 Jul 24				0.00	-10,086.00	-10,044.42	41.58
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	-30,505,146,000.000	18 Jun 24				0.00	-1,862,000.00	-1,877,239.75	-15,239.75
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH BNP PARIBAS	2,625,708,403.000	18 Mar 24				0.00	167,541.37	167,082.94	-458.43
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-1,381,064,973.000	18 Mar 24				0.00	-88,123.08	-87,881.96	241.12
FX DEAL TRANSACTED ON 19 JUL 2024 IDR / USD EX.RATE 16227.7 WITH BNP PARIBAS	171,332,057.000	19 Jul 24				0.00	10,558.00	11,103.83	545.83
FX DEAL TRANSACTED ON 19 JUL 2024 USD / IDR EX.RATE 0.0000617 WITH BNP PARIBAS	-171,134,622.000	19 Jul 24				0.00	-10,558.00	-10,531.36	26.64
FX DEAL TRANSACTED ON 22 AUG 2024 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	-811,130,000.000	22 Aug 24				0.00	-52,065.60	-52,364.75	-299.15
FX DEAL TRANSACTED ON 23 JAN 2024 IDR / USD EX.RATE 15760.8 WITH BNP PARIBAS	2,630,682,410.000	23 Jan 24				0.00	166,913.00	160,750.53	-6,162.47
FX DEAL TRANSACTED ON 23 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH BNP PARIBAS	-2,625,708,403.000	23 Jan 24				0.00	-166,913.00	-167,082.94	-169.94
FX DEAL TRANSACTED ON 23 JUL 2024 IDR / USD EX.RATE 16222.6 WITH BNP PARIBAS	811,130,000.000	23 Jul 24				0.00	50,000.00	52,364.75	2,364.75
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	30,839,502,360.000	24 Jul 24				0.00	1,900,856.90	1,897,815.53	-3,041.37
FX DEAL TRANSACTED ON 30 AUG 2024 USD / IDR EX.RATE 0.0000646 WITH BNP PARIBAS	-405,720,948.000	30 Aug 24				0.00	-26,221.22	-26,133.39	87.83

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 JUL 2024 IDR / USD EX.RATE 16337.3177 WITH BNP PARIBAS	48,293,111.000	30 Jul 24				0.00	2,956.00	3,110.67	154.67
FX DEAL TRANSACTED ON 30 JUL 2024 IDR / USD EX.RATE 16337.3177 WITH BNP PARIBAS	357,427,837.000	30 Jul 24				0.00	21,878.00	23,022.73	1,144.73
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 DEC 2023 JPY / USD EX.RATE 147.20205 WITH BNP PARIBAS	137,900,000.000	1 Dec 23				0.00	936,807.61	958,304.38	21,496.77
FX DEAL TRANSACTED ON 01 DEC 2023 USD / JPY EX.RATE 0.0067532 WITH BNP PARIBAS	-137,900,000.000	1 Dec 23				0.00	-931,266.90	-933,902.21	-2,635.31
FX DEAL TRANSACTED ON 06 AUG 2024 JPY / USD EX.RATE 145.407323 WITH BNP PARIBAS	13,235,992.000	6 Aug 24				0.00	91,027.00	89,823.84	-1,203.16
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062152 WITH BNP PARIBAS	-1,658,340.000	8 Jul 24				0.00	-10,306.84	-10,276.31	30.53
FX DEAL TRANSACTED ON 10 SEP 2024 JPY / USD EX.RATE 143.035737 WITH BNP PARIBAS	7,151,786.000	10 Sep 24				0.00	50,000.00	50,569.46	569.46
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	-195,433,209.000	11 Apr 24				0.00	-1,275,246.00	-1,277,758.80	-2,512.80
FX DEAL TRANSACTED ON 13 AUG 2024 USD / JPY EX.RATE 0.0068103 WITH BNP PARIBAS	-4,027,273.000	13 Aug 24				0.00	-27,427.00	-27,436.54	-9.54
FX DEAL TRANSACTED ON 13 AUG 2024 USD / JPY EX.RATE 0.0068129 WITH BNP PARIBAS	-4,025,720.000	13 Aug 24				0.00	-27,427.00	-27,425.96	1.04
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	3,137,050.000	15 Jan 24				0.00	21,575.72	21,349.19	-226.53
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	2,959,892.000	15 Jan 24				0.00	20,357.28	20,143.54	-213.74
FX DEAL TRANSACTED ON 16 JUL 2024 USD / JPY EX.RATE 0.0063007 WITH BNP PARIBAS	-7,935,593.000	16 Jul 24				0.00	-50,000.00	-50,708.29	-708.29
FX DEAL TRANSACTED ON 18 JUL 2024 USD / JPY EX.RATE 0.0063926 WITH BNP PARIBAS	-1,776,889.000	18 Jul 24				0.00	-11,359.00	-11,293.67	65.33

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067404 WITH BNP PARIBAS	-174,916,125.000	20 Nov 23				0.00	-1,179,000.00	-1,183,505.02	-4,505.02
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066466 WITH BNP PARIBAS	-216,199,394.000	22 Feb 24				0.00	-1,437,000.00	-1,440,129.19	-3,129.19
FX DEAL TRANSACTED ON 26 JUN 2024 USD / JPY EX.RATE 0.0062387 WITH BNP PARIBAS	-1,737,931.000	26 Jun 24				0.00	-10,842.44	-10,821.83	20.61
FX DEAL TRANSACTED ON 27 AUG 2024 USD / JPY EX.RATE 0.0069269 WITH BNP PARIBAS	-7,218,234.000	27 Aug 24				0.00	-50,000.00	-49,947.99	52.01
FX DEAL TRANSACTED ON 31 JUL 2024 USD / JPY EX.RATE 0.0066549 WITH BNP PARIBAS	-2,182,100.000	31 Jul 24				0.00	-14,521.65	-14,540.55	-18.90
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	32,980,520.560	4 Jun 24				0.00	1,857,000.00	1,878,108.29	21,108.29
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0575015 WITH BNP PARIBAS	-18,023,818.000	5 Dec 23				0.00	-1,036,397.15	-1,043,709.42	-7,312.27
FX DEAL TRANSACTED ON 06 AUG 2024 USD / MXN EX.RATE 0.0512464 WITH BNP PARIBAS	-1,424,237.740	6 Aug 24				0.00	-72,987.00	-74,308.70	-1,321.70
FX DEAL TRANSACTED ON 06 AUG 2024 USD / MXN EX.RATE 0.0515681 WITH BNP PARIBAS	-1,419,948.900	6 Aug 24				0.00	-73,224.00	-74,084.94	-860.94
FX DEAL TRANSACTED ON 07 AUG 2024 MXN / USD EX.RATE 19.1566504 WITH BNP PARIBAS	1,632,000.000	7 Aug 24				0.00	85,192.35	85,148.57	-43.78
FX DEAL TRANSACTED ON 07 AUG 2024 USD / MXN EX.RATE 0.0511437 WITH BNP PARIBAS	-1,632,000.000	7 Aug 24				0.00	-83,466.46	-82,270.21	1,196.25
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	1,432,452.310	9 Sep 24				0.00	71,997.00	74,279.02	2,282.02
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	-1,450,818.750	9 Sep 24				0.00	-71,997.00	-73,212.75	-1,215.75
FX DEAL TRANSACTED ON 10 SEP 2024 USD / MXN EX.RATE 0.0497784 WITH BNP PARIBAS	-1,004,450.850	10 Sep 24				0.00	-50,000.00	-50,378.72	-378.72

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	34,135,677.330	11 Jul 24				0.00	1,894,609.75	1,770,086.59	-124,523.16
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	-34,135,677.330	11 Jul 24				0.00	-1,913,615.03	-1,928,514.86	-14,899.83
FX DEAL TRANSACTED ON 13 AUG 2024 USD / MXN EX.RATE 0.0524546 WITH BNP PARIBAS	-662,744.060	13 Aug 24				0.00	-34,764.00	-35,226.11	-462.11
FX DEAL TRANSACTED ON 13 AUG 2024 USD / MXN EX.RATE 0.0525717 WITH BNP PARIBAS	-264,495.820	13 Aug 24				0.00	-13,905.00	-14,058.46	-153.46
FX DEAL TRANSACTED ON 13 AUG 2024 USD / MXN EX.RATE 0.0525899 WITH BNP PARIBAS	-781,975.450	13 Aug 24				0.00	-41,124.00	-41,563.49	-439.49
FX DEAL TRANSACTED ON 13 AUG 2024 USD / MXN EX.RATE 0.0526638 WITH BNP PARIBAS	-264,033.260	13 Aug 24				0.00	-13,905.00	-14,033.87	-128.87
FX DEAL TRANSACTED ON 16 JUL 2024 MXN / USD EX.RATE 17.699952 WITH BNP PARIBAS	23,009,937.600	16 Jul 24				0.00	1,300,000.00	1,296,772.86	-3,227.14
FX DEAL TRANSACTED ON 20 AUG 2024 USD / MXN EX.RATE 0.0529091 WITH BNP PARIBAS	-1,302,763.740	20 Aug 24				0.00	-68,928.00	-67,721.77	1,206.23
FX DEAL TRANSACTED ON 20 AUG 2024 USD / MXN EX.RATE 0.0532314 WITH BNP PARIBAS	-715,291.430	20 Aug 24				0.00	-38,076.00	-37,183.11	892.89
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584644 WITH BNP PARIBAS	-32,023,972.450	20 Nov 23				0.00	-1,872,262.00	-1,859,804.43	12,457.57
FX DEAL TRANSACTED ON 20 OCT 2023 MXN / USD EX.RATE 18.31476 WITH BNP PARIBAS	1,892,000.000	20 Oct 23				0.00	103,304.66	103,447.33	142.67
FX DEAL TRANSACTED ON 20 OCT 2023 USD / MXN EX.RATE 0.054518 WITH BNP PARIBAS	-1,892,000.000	20 Oct 23				0.00	-103,148.09	-104,802.53	-1,654.44
FX DEAL TRANSACTED ON 21 AUG 2024 USD / MXN EX.RATE 0.0518559 WITH BNP PARIBAS	-531,665.200	21 Aug 24				0.00	-27,570.00	-27,388.48	181.52
FX DEAL TRANSACTED ON 23 JUL 2024 USD / MXN EX.RATE 0.0552064 WITH BNP PARIBAS	-1,514,207.840	23 Jul 24				0.00	-83,594.00	-82,213.48	1,380.52
FX DEAL TRANSACTED ON 25 OCT 2023 MXN / USD EX.RATE 18.3304773 WITH BNP PARIBAS	1,653,000.000	25 Oct 23				0.00	90,177.68	90,197.26	19.58

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 25 OCT 2023 USD / MXN EX.RATE 0.0543524 WITH BNP PARIBAS	-1,653,000.000	25 Oct 23				0.00	-89,844.52	-95,787.22	-5,942.70
FX DEAL TRANSACTED ON 27 AUG 2024 USD / MXN EX.RATE 0.0510436 WITH BNP PARIBAS	-1,340,401.900	27 Aug 24				0.00	-68,419.00	-68,743.85	-324.85
FX DEAL TRANSACTED ON 30 JUL 2024 USD / MXN EX.RATE 0.0532656 WITH BNP PARIBAS	-1,877,382.600	30 Jul 24				0.00	-100,000.00	-100,769.31	-769.31
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 06 AUG 2024 USD / ILS EX.RATE 0.2608658 WITH BNP PARIBAS	-41,358.420	6 Aug 24				0.00	-10,789.00	-10,915.10	-126.10
FX DEAL TRANSACTED ON 07 AUG 2024 USD / ILS EX.RATE 0.2633792 WITH BNP PARIBAS	-87,774.580	7 Aug 24				0.00	-23,118.00	-23,167.16	-49.16
FX DEAL TRANSACTED ON 07 AUG 2024 USD / ILS EX.RATE 0.2636602 WITH BNP PARIBAS	-101,270.510	7 Aug 24				0.00	-26,701.00	-26,729.27	-28.27
FX DEAL TRANSACTED ON 07 AUG 2024 USD / ILS EX.RATE 0.2637168 WITH BNP PARIBAS	-87,662.210	7 Aug 24				0.00	-23,118.00	-23,137.50	-19.50
FX DEAL TRANSACTED ON 07 AUG 2024 USD / ILS EX.RATE 0.2639129 WITH BNP PARIBAS	-116,799.900	7 Aug 24				0.00	-30,825.00	-30,828.08	-3.08
FX DEAL TRANSACTED ON 13 AUG 2024 USD / ILS EX.RATE 0.2688172 WITH BNP PARIBAS	-49,937.280	13 Aug 24				0.00	-13,424.00	-13,421.47	2.53
FX DEAL TRANSACTED ON 14 AUG 2024 USD / ILS EX.RATE 0.268682 WITH BNP PARIBAS	-114,827.190	14 Aug 24				0.00	-30,852.00	-31,148.87	-296.87
FX DEAL TRANSACTED ON 14 AUG 2024 USD / ILS EX.RATE 0.2692915 WITH BNP PARIBAS	-114,567.300	14 Aug 24				0.00	-30,852.00	-31,078.37	-226.37
FX DEAL TRANSACTED ON 20 AUG 2024 ILS / USD EX.RATE 3.694978 WITH BNP PARIBAS	184,748.900	20 Aug 24				0.00	50,000.00	49,581.05	-418.95
FX DEAL TRANSACTED ON 23 JUL 2024 USD / ILS EX.RATE 0.2753304 WITH BNP PARIBAS	-173,061.170	23 Jul 24				0.00	-47,649.00	-47,429.61	219.39
FX DEAL TRANSACTED ON 27 AUG 2024 ILS / USD EX.RATE 3.675294 WITH BNP PARIBAS	177,965.090	27 Aug 24				0.00	48,422.00	48,691.53	269.53

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 27 AUG 2024 ILS / USD EX.RATE 3.682198 WITH BNP PARIBAS	189,920.410	27 Aug 24				0.00	51,578.00	51,962.52	384.52
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 15 AUG 2024 TWD / USD EX.RATE 32.305 WITH BNP PARIBAS	141,790,251.000	15 Aug 24				0.00	4,389,111.62	4,392,374.80	3,263.18
FX DEAL TRANSACTED ON 16 JUL 2024 USD / TWD EX.RATE 0.0306791 WITH BNP PARIBAS	-141,790,251.000	16 Jul 24				0.00	-4,350,000.00	-4,392,374.80	-42,374.80
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 13 AUG 2024 NZD / USD EX.RATE 1.6472592 WITH BNP PARIBAS	37,555.860	13 Aug 24				0.00	22,799.00	22,640.55	-158.45
FX DEAL TRANSACTED ON 14 AUG 2024 NZD / USD EX.RATE 1.6449398 WITH BNP PARIBAS	33,747.580	14 Aug 24				0.00	20,516.00	20,344.73	-171.27
FX DEAL TRANSACTED ON 16 JUL 2024 NZD / USD EX.RATE 1.6563257 WITH BNP PARIBAS	1,821,958.240	16 Jul 24				0.00	1,100,000.00	1,106,566.39	6,566.39
FX DEAL TRANSACTED ON 17 JUL 2024 NZD / USD EX.RATE 1.6408008 WITH BNP PARIBAS	1,821,000.000	17 Jul 24				0.00	1,109,823.93	1,085,407.05	-24,416.88
FX DEAL TRANSACTED ON 17 JUL 2024 USD / NZD EX.RATE 0.6094612 WITH BNP PARIBAS	-1,821,000.000	17 Jul 24				0.00	-1,109,828.85	-1,105,984.40	3,844.45
FX DEAL TRANSACTED ON 23 JUL 2024 NZD / USD EX.RATE 1.6787791 WITH BNP PARIBAS	167,877.910	23 Jul 24				0.00	100,000.00	99,837.00	-163.00
FX DEAL TRANSACTED ON 27 AUG 2024 NZD / USD EX.RATE 1.6066771 WITH BNP PARIBAS	1,821,000.000	27 Aug 24				0.00	1,133,395.26	1,158,611.28	25,216.02
FX DEAL TRANSACTED ON 27 AUG 2024 USD / NZD EX.RATE 0.6223476 WITH BNP PARIBAS	-1,821,000.000	27 Aug 24				0.00	-1,133,295.11	-1,134,756.19	-1,461.08

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 09 FEB 2024 USD / NOK EX.RATE 0.0947637 WITH BNP PARIBAS	-63,768.030	9 Feb 24				0.00	-6,042.89	-6,068.49	-25.60
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0951429 WITH BNP PARIBAS	-13,003,467.000	22 Feb 24				0.00	-1,237,186.95	-1,234,463.39	2,723.56
Polish zloty - PLN									
FX DEAL TRANSACTED ON 16 JUL 2024 PLN / USD EX.RATE 3.93485 WITH BNP PARIBAS	11,411,065.000	16 Jul 24				0.00	2,900,000.00	2,903,283.38	3,283.38
FX DEAL TRANSACTED ON 17 JUL 2024 PLN / USD EX.RATE 3.9319134 WITH BNP PARIBAS	11,411,000.000	17 Jul 24				0.00	2,902,149.37	2,972,349.93	70,200.56
FX DEAL TRANSACTED ON 17 JUL 2024 USD / PLN EX.RATE 0.254489 WITH BNP PARIBAS	-11,411,000.000	17 Jul 24				0.00	-2,903,973.77	-2,903,266.84	706.93
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 06 AUG 2024 SGD / USD EX.RATE 1.325892 WITH BNP PARIBAS	57,404.490	6 Aug 24				0.00	43,295.00	43,275.15	-19.85
FX DEAL TRANSACTED ON 10 SEP 2024 SGD / USD EX.RATE 1.306248 WITH BNP PARIBAS	65,312.400	10 Sep 24				0.00	50,000.00	50,090.04	90.04
FX DEAL TRANSACTED ON 12 JAN 2024 SGD / USD EX.RATE 1.33128 WITH BNP PARIBAS	16,340.000	12 Jan 24				0.00	12,273.90	12,254.39	-19.51
FX DEAL TRANSACTED ON 13 AUG 2024 SGD / USD EX.RATE 1.319795 WITH BNP PARIBAS	33,706.240	13 Aug 24				0.00	25,539.00	25,643.82	104.82
FX DEAL TRANSACTED ON 13 AUG 2024 USD / SGD EX.RATE 0.7558922 WITH BNP PARIBAS	-11,535.010	13 Aug 24				0.00	-8,719.22	-8,775.88	-56.66
FX DEAL TRANSACTED ON 14 AUG 2024 SGD / USD EX.RATE 1.3178 WITH BNP PARIBAS	164,329.660	14 Aug 24				0.00	124,700.00	124,435.61	-264.39

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 JUL 2024 USD / SGD EX.RATE 0.7432065 WITH BNP PARIBAS	-1,883,729.400	16 Jul 24				0.00	-1,400,000.00	-1,404,772.29	-4,772.29
FX DEAL TRANSACTED ON 20 AUG 2024 SGD / USD EX.RATE 1.30639 WITH BNP PARIBAS	70,303.380	20 Aug 24				0.00	53,815.00	53,804.29	-10.71
FX DEAL TRANSACTED ON 20 AUG 2024 SGD / USD EX.RATE 1.306971 WITH BNP PARIBAS	60,362.460	20 Aug 24				0.00	46,185.00	46,196.35	11.35
FX DEAL TRANSACTED ON 27 AUG 2024 SGD / USD EX.RATE 1.30409 WITH BNP PARIBAS	43,034.970	27 Aug 24				0.00	33,000.00	33,058.05	58.05
FX DEAL TRANSACTED ON 27 MAY 2024 USD / SGD EX.RATE 0.7409932 WITH BNP PARIBAS	-3,385.290	27 May 24				0.00	-2,508.48	-2,511.53	-3.05
South African rand - ZAR									
FX DEAL TRANSACTED ON 16 JUL 2024 ZAR / USD EX.RATE 18.086404 WITH BNP PARIBAS	52,450,571.600	16 Jul 24				0.00	2,900,000.00	2,874,397.68	-25,602.32
South Korean won - KRW									
FX DEAL TRANSACTED ON 04 SEP 2024 KRW / USD EX.RATE 1340.64 WITH BNP PARIBAS	1,153,193,056.000	4 Sep 24				0.00	860,181.00	867,584.30	7,403.30
FX DEAL TRANSACTED ON 04 SEP 2024 USD / KRW EX.RATE 0.0007472 WITH BNP PARIBAS	-1,151,163,029.000	4 Sep 24				0.00	-860,181.00	-878,692.48	-18,511.48
FX DEAL TRANSACTED ON 14 AUG 2024 KRW / USD EX.RATE 1361.4 WITH BNP PARIBAS	6,018,750,880.000	14 Aug 24				0.00	4,421,001.09	4,432,885.94	11,884.85
FX DEAL TRANSACTED ON 16 JUL 2024 USD / KRW EX.RATE 0.0007227 WITH BNP PARIBAS	-6,018,750,880.000	16 Jul 24				0.00	-4,350,000.00	-4,432,885.94	-82,885.94
FX DEAL TRANSACTED ON 19 SEP 2024 USD / KRW EX.RATE 0.0007509 WITH BNP PARIBAS	-1,153,193,056.000	19 Sep 24				0.00	-865,890.57	-867,584.30	-1,693.73

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 08 JAN 2024 SEK / USD EX.RATE 10.280826 WITH BNP PARIBAS	53,716.510	8 Jan 24				0.00	5,224.92	5,229.28	4.36
FX DEAL TRANSACTED ON 09 FEB 2024 USD / SEK EX.RATE 0.0956489 WITH BNP PARIBAS	-132,268.390	9 Feb 24				0.00	-12,651.32	-12,687.80	-36.48
FX DEAL TRANSACTED ON 27 AUG 2024 USD / SEK EX.RATE 0.0981076 WITH BNP PARIBAS	-509,644.600	27 Aug 24				0.00	-50,000.00	-50,086.94	-86.94
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 AUG 2024 CHF / USD EX.RATE 0.853301 WITH BNP PARIBAS	64,346.580	6 Aug 24				0.00	75,409.00	74,367.62	-1,041.38
FX DEAL TRANSACTED ON 10 SEP 2024 CHF / USD EX.RATE 0.8458 WITH BNP PARIBAS	29,275.140	10 Sep 24				0.00	34,612.37	34,504.26	-108.11
FX DEAL TRANSACTED ON 13 AUG 2024 USD / CHF EX.RATE 1.1555631 WITH BNP PARIBAS	-13,624.530	13 Aug 24				0.00	-15,744.00	-15,779.18	-35.18
FX DEAL TRANSACTED ON 13 AUG 2024 USD / CHF EX.RATE 1.1559357 WITH BNP PARIBAS	-12,976.500	13 Aug 24				0.00	-15,000.00	-15,028.66	-28.66
FX DEAL TRANSACTED ON 13 AUG 2024 USD / CHF EX.RATE 1.1562244 WITH BNP PARIBAS	-19,460.750	13 Aug 24				0.00	-22,501.00	-22,538.36	-37.36
FX DEAL TRANSACTED ON 16 JUL 2024 USD / CHF EX.RATE 1.115398 WITH BNP PARIBAS	-2,599,968.900	16 Jul 24				0.00	-2,900,000.00	-2,933,343.38	-33,343.38
FX DEAL TRANSACTED ON 18 JAN 2024 USD / CHF EX.RATE 1.15038 WITH BNP PARIBAS	-20,354.280	18 Jan 24				0.00	-23,415.16	-23,421.30	-6.14
FX DEAL TRANSACTED ON 20 AUG 2024 USD / CHF EX.RATE 1.1649431 WITH BNP PARIBAS	-42,403.790	20 Aug 24				0.00	-49,398.00	-49,696.80	-298.80
FX DEAL TRANSACTED ON 20 AUG 2024 USD / CHF EX.RATE 1.1654115 WITH BNP PARIBAS	-43,419.860	20 Aug 24				0.00	-50,602.00	-50,887.62	-285.62

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Thai baht - THB									
FX DEAL TRANSACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	-44,969,022.360	7 Mar 24				0.00	-1,272,000.00	-1,225,982.07	46,017.93
FX DEAL TRANSACTED ON 18 OCT 2023 THB / USD EX.RATE 36.1505 WITH BNP PARIBAS	12,937,243.420	18 Oct 23				0.00	357,871.77	369,741.17	11,869.40
FX DEAL TRANSACTED ON 18 OCT 2023 USD / THB EX.RATE 0.0275383 WITH BNP PARIBAS	-12,995,397.580	18 Oct 23				0.00	-357,871.77	-356,380.02	1,491.75
FX DEAL TRANSACTED ON 22 MAR 2024 USD / THB EX.RATE 0.0276031 WITH BNP PARIBAS	-874,500.000	22 Mar 24				0.00	-24,138.94	-23,841.33	297.61
Turkish lira - TRY									
FX DEAL TRANSACTED ON 11 JUL 2024 TRY / USD EX.RATE 33.3985428 WITH BNP PARIBAS	9,257,998.580	11 Jul 24				0.00	277,197.68	280,447.68	3,250.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / TRY EX.RATE 0.0303986 WITH BNP PARIBAS	-9,118,772.500	11 Jul 24				0.00	-277,197.68	-277,816.55	-618.87
FX DEAL TRANSACTED ON 12 SEP 2024 TRY / USD EX.RATE 35.1576 WITH BNP PARIBAS	63,311,735.760	12 Sep 24				0.00	1,800,798.00	1,826,585.88	25,787.88
FX DEAL TRANSACTED ON 12 SEP 2024 USD / TRY EX.RATE 0.0294789 WITH BNP PARIBAS	-61,087,750.230	12 Sep 24				0.00	-1,800,798.00	-1,801,387.44	-589.44
FX DEAL TRANSACTED ON 19 DEC 2023 TRY / USD EX.RATE 29.08391 WITH BNP PARIBAS	2,167,019.000	19 Dec 23				0.00	74,509.20	74,480.80	-28.40
FX DEAL TRANSACTED ON 19 DEC 2023 USD / TRY EX.RATE 0.034358 WITH BNP PARIBAS	-2,167,019.000	19 Dec 23				0.00	-74,454.39	-74,388.12	66.27
FX DEAL TRANSACTED ON 22 AUG 2024 TRY / USD EX.RATE 34.725 WITH BNP PARIBAS	16,551,956.340	22 Aug 24				0.00	476,658.21	488,092.72	11,434.51
FX DEAL TRANSACTED ON 22 AUG 2024 USD / TRY EX.RATE 0.0293815 WITH BNP PARIBAS	-16,223,062.180	22 Aug 24				0.00	-476,658.21	-477,124.33	-466.12
FX DEAL TRANSACTED ON 22 MAR 2024 TRY / USD EX.RATE 32.005109 WITH BNP PARIBAS	47,950,598.390	22 Mar 24				0.00	1,498,217.00	1,496,690.57	-1,526.43

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 22 MAR 2024 TRY / USD EX.RATE 32.114002 WITH BNP PARIBAS	8,732,696.340	22 Mar 24				0.00	271,928.00	272,575.21	647.21
United States dollar - USD									
FX DEAL TRANACTED ON 01 DEC 2023 JPY / USD EX.RATE 147.20205 WITH BNP PARIBAS	-936,807.610	1 Dec 23				0.00	-936,807.61	-936,807.61	0.00
FX DEAL TRANACTED ON 01 DEC 2023 USD / JPY EX.RATE 0.0067532 WITH BNP PARIBAS	931,266.900	1 Dec 23				0.00	931,266.90	931,266.90	0.00
FX DEAL TRANACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	-937,008.800	1 Feb 24				0.00	-937,008.80	-937,008.80	0.00
FX DEAL TRANACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	935,824.190	1 Feb 24				0.00	935,824.19	935,824.19	0.00
FX DEAL TRANACTED ON 01 MAR 2024 EUR / USD EX.RATE 0.9243617 WITH BNP PARIBAS	-366,739.560	1 Mar 24				0.00	-366,739.56	-366,739.56	0.00
FX DEAL TRANACTED ON 01 MAR 2024 USD / EUR EX.RATE 1.0831233 WITH BNP PARIBAS	367,178.800	1 Mar 24				0.00	367,178.80	367,178.80	0.00
FX DEAL TRANACTED ON 01 NOV 2023 USD / DKK EX.RATE 0.1415448 WITH BNP PARIBAS	5,172.870	1 Nov 23				0.00	5,172.87	5,172.87	0.00
FX DEAL TRANACTED ON 02 AUG 2024 EUR / USD EX.RATE 0.9166205 WITH BNP PARIBAS	-42,149.010	2 Aug 24				0.00	-42,149.01	-42,149.01	0.00
FX DEAL TRANACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	-143,665.400	2 Feb 24				0.00	-143,665.40	-143,665.40	0.00
FX DEAL TRANACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	123,397.420	2 Feb 24				0.00	123,397.42	123,397.42	0.00
FX DEAL TRANACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	-442,778.260	2 Jan 24				0.00	-442,778.26	-442,778.26	0.00
FX DEAL TRANACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	442,821.250	2 Jan 24				0.00	442,821.25	442,821.25	0.00
FX DEAL TRANACTED ON 04 JUL 2024 USD / GBP EX.RATE 1.276443 WITH BNP PARIBAS	22,801.550	4 Jul 24				0.00	22,801.55	22,801.55	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	-1,857,000.000	4 Jun 24				0.00	-1,857,000.00	-1,857,000.00	0.00
FX DEAL TRANACTED ON 04 SEP 2024 KRW / USD EX.RATE 1340.64 WITH BNP PARIBAS	-860,181.000	4 Sep 24				0.00	-860,181.00	-860,181.00	0.00
FX DEAL TRANACTED ON 04 SEP 2024 USD / KRW EX.RATE 0.0007472 WITH BNP PARIBAS	860,181.000	4 Sep 24				0.00	860,181.00	860,181.00	0.00
FX DEAL TRANACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0575015 WITH BNP PARIBAS	1,036,397.150	5 Dec 23				0.00	1,036,397.15	1,036,397.15	0.00
FX DEAL TRANACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	-131,954.480	5 Feb 24				0.00	-131,954.48	-131,954.48	0.00
FX DEAL TRANACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	131,999.860	5 Feb 24				0.00	131,999.86	131,999.86	0.00
FX DEAL TRANACTED ON 05 OCT 2023 COP / USD EX.RATE 4252.09 WITH BNP PARIBAS	-1,035,558.340	5 Oct 23				0.00	-1,035,558.34	-1,035,558.34	0.00
FX DEAL TRANACTED ON 06 AUG 2024 AUD / USD EX.RATE 1.5317407 WITH BNP PARIBAS	-100,000.000	6 Aug 24				0.00	-100,000.00	-100,000.00	0.00
FX DEAL TRANACTED ON 06 AUG 2024 CHF / USD EX.RATE 0.853301 WITH BNP PARIBAS	-75,409.000	6 Aug 24				0.00	-75,409.00	-75,409.00	0.00
FX DEAL TRANACTED ON 06 AUG 2024 JPY / USD EX.RATE 145.407323 WITH BNP PARIBAS	-91,027.000	6 Aug 24				0.00	-91,027.00	-91,027.00	0.00
FX DEAL TRANACTED ON 06 AUG 2024 SGD / USD EX.RATE 1.325892 WITH BNP PARIBAS	-43,295.000	6 Aug 24				0.00	-43,295.00	-43,295.00	0.00
FX DEAL TRANACTED ON 06 AUG 2024 USD / BRL EX.RATE 0.1767015 WITH BNP PARIBAS	200,000.000	6 Aug 24				0.00	200,000.00	200,000.00	0.00
FX DEAL TRANACTED ON 06 AUG 2024 USD / EUR EX.RATE 1.092594 WITH BNP PARIBAS	21,744.030	6 Aug 24				0.00	21,744.03	21,744.03	0.00
FX DEAL TRANACTED ON 06 AUG 2024 USD / ILS EX.RATE 0.2608658 WITH BNP PARIBAS	10,789.000	6 Aug 24				0.00	10,789.00	10,789.00	0.00
FX DEAL TRANACTED ON 06 AUG 2024 USD / MXN EX.RATE 0.0512464 WITH BNP PARIBAS	72,987.000	6 Aug 24				0.00	72,987.00	72,987.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 06 AUG 2024 USD / MXN EX.RATE 0.0515681 WITH BNP PARIBAS	73,224.000	6 Aug 24				0.00	73,224.00	73,224.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9269911 WITH BNP PARIBAS	-339,809.090	6 Dec 23				0.00	-339,809.09	-339,809.09	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 USD / EUR EX.RATE 1.0803608 WITH BNP PARIBAS	340,313.650	6 Dec 23				0.00	340,313.65	340,313.65	0.00
FX DEAL TRANSACTED ON 06 MAY 2024 USD / EUR EX.RATE 1.07739 WITH BNP PARIBAS	1,685.170	6 May 24				0.00	1,685.17	1,685.17	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 EUR / USD EX.RATE 0.930165 WITH BNP PARIBAS	-1,371,799.660	6 Nov 23				0.00	-1,371,799.66	-1,371,799.66	0.00
FX DEAL TRANSACTED ON 06 NOV 2023 USD / EUR EX.RATE 1.0754142 WITH BNP PARIBAS	1,372,228.520	6 Nov 23				0.00	1,372,228.52	1,372,228.52	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 MXN / USD EX.RATE 19.1566504 WITH BNP PARIBAS	-85,192.350	7 Aug 24				0.00	-85,192.35	-85,192.35	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / ILS EX.RATE 0.2633792 WITH BNP PARIBAS	23,118.000	7 Aug 24				0.00	23,118.00	23,118.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / ILS EX.RATE 0.2636602 WITH BNP PARIBAS	26,701.000	7 Aug 24				0.00	26,701.00	26,701.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / ILS EX.RATE 0.2637168 WITH BNP PARIBAS	23,118.000	7 Aug 24				0.00	23,118.00	23,118.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / ILS EX.RATE 0.2639129 WITH BNP PARIBAS	30,825.000	7 Aug 24				0.00	30,825.00	30,825.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / MXN EX.RATE 0.0511437 WITH BNP PARIBAS	83,466.460	7 Aug 24				0.00	83,466.46	83,466.46	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9276101 WITH BNP PARIBAS	-9,702.350	7 Dec 23				0.00	-9,702.35	-9,702.35	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 USD / EUR EX.RATE 1.079611 WITH BNP PARIBAS	9,716.500	7 Dec 23				0.00	9,716.50	9,716.50	0.00
FX DEAL TRANSACTED ON 07 FEB 2024 USD / HUF EX.RATE 0.0027708 WITH BNP PARIBAS	51,355.970	7 Feb 24				0.00	51,355.97	51,355.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CNH EX.RATE 0.1390554 WITH BNP PARIBAS	1,784,000.000	7 Jun 24				0.00	1,784,000.00	1,784,000.00	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	1,272,000.000	7 Mar 24				0.00	1,272,000.00	1,272,000.00	0.00
FX DEAL TRANSACTED ON 08 APR 2024 EUR / USD EX.RATE 0.9210478 WITH BNP PARIBAS	-40,358.640	8 Apr 24				0.00	-40,358.64	-40,358.64	0.00
FX DEAL TRANSACTED ON 08 AUG 2024 EUR / USD EX.RATE 0.9163879 WITH BNP PARIBAS	-11,263.240	8 Aug 24				0.00	-11,263.24	-11,263.24	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 EUR / USD EX.RATE 0.9122423 WITH BNP PARIBAS	-68,106.860	8 Jan 24				0.00	-68,106.86	-68,106.86	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 EUR / USD EX.RATE 0.9141863 WITH BNP PARIBAS	-19,977.200	8 Jan 24				0.00	-19,977.20	-19,977.20	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 SEK / USD EX.RATE 10.280826 WITH BNP PARIBAS	-5,224.920	8 Jan 24				0.00	-5,224.92	-5,224.92	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062152 WITH BNP PARIBAS	10,306.840	8 Jul 24				0.00	10,306.84	10,306.84	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7783918 WITH BNP PARIBAS	-10,688.580	8 Mar 24				0.00	-10,688.58	-10,688.58	0.00
FX DEAL TRANSACTED ON 09 FEB 2024 USD / DKK EX.RATE 0.144719 WITH BNP PARIBAS	19,422.270	9 Feb 24				0.00	19,422.27	19,422.27	0.00
FX DEAL TRANSACTED ON 09 FEB 2024 USD / NOK EX.RATE 0.0947637 WITH BNP PARIBAS	6,042.890	9 Feb 24				0.00	6,042.89	6,042.89	0.00
FX DEAL TRANSACTED ON 09 FEB 2024 USD / SEK EX.RATE 0.0956489 WITH BNP PARIBAS	12,651.320	9 Feb 24				0.00	12,651.32	12,651.32	0.00
FX DEAL TRANSACTED ON 09 MAY 2024 USD / EUR EX.RATE 1.077434 WITH BNP PARIBAS	12,821.310	9 May 24				0.00	12,821.31	12,821.31	0.00
FX DEAL TRANSACTED ON 09 NOV 2023 EUR / USD EX.RATE 0.9371817 WITH BNP PARIBAS	-21,841.360	9 Nov 23				0.00	-21,841.36	-21,841.36	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	-71,997.000	9 Sep 24				0.00	-71,997.00	-71,997.00	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	71,997.000	9 Sep 24				0.00	71,997.00	71,997.00	0.00
FX DEAL TRANSACTED ON 10 APR 2024 USD / EUR EX.RATE 1.073179 WITH BNP PARIBAS	5,105.940	10 Apr 24				0.00	5,105.94	5,105.94	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 DKK / USD EX.RATE 6.8022 WITH BNP PARIBAS	-13,826.080	10 Jan 24				0.00	-13,826.08	-13,826.08	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 EUR / USD EX.RATE 0.9121 WITH BNP PARIBAS	-12,900.290	10 Jan 24				0.00	-12,900.29	-12,900.29	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 USD / EUR EX.RATE 1.096941 WITH BNP PARIBAS	82,759.080	10 Jan 24				0.00	82,759.08	82,759.08	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 GBP / USD EX.RATE 0.787059 WITH BNP PARIBAS	-123,243.620	10 Jun 24				0.00	-123,243.62	-123,243.62	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / GBP EX.RATE 1.2706993 WITH BNP PARIBAS	123,257.830	10 Jun 24				0.00	123,257.83	123,257.83	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	235,651.720	10 May 24				0.00	235,651.72	235,651.72	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 CHF / USD EX.RATE 0.8458 WITH BNP PARIBAS	-34,612.370	10 Sep 24				0.00	-34,612.37	-34,612.37	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 JPY / USD EX.RATE 143.035737 WITH BNP PARIBAS	-50,000.000	10 Sep 24				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 SGD / USD EX.RATE 1.306248 WITH BNP PARIBAS	-50,000.000	10 Sep 24				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / AUD EX.RATE 0.664885 WITH BNP PARIBAS	50,000.000	10 Sep 24				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / EUR EX.RATE 1.101956 WITH BNP PARIBAS	50,000.000	10 Sep 24				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / EUR EX.RATE 1.102483 WITH BNP PARIBAS	52,015.130	10 Sep 24				0.00	52,015.13	52,015.13	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / MXN EX.RATE 0.0497784 WITH BNP PARIBAS	50,000.000	10 Sep 24				0.00	50,000.00	50,000.00	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	1,275,246.000	11 Apr 24				0.00	1,275,246.00	1,275,246.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	-1,894,609.750	11 Jul 24				0.00	-1,894,609.75	-1,894,609.75	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 TRY / USD EX.RATE 33.3985428 WITH BNP PARIBAS	-277,197.680	11 Jul 24				0.00	-277,197.68	-277,197.68	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / GBP EX.RATE 1.29132 WITH BNP PARIBAS	11,646.620	11 Jul 24				0.00	11,646.62	11,646.62	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	1,913,615.030	11 Jul 24				0.00	1,913,615.03	1,913,615.03	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / TRY EX.RATE 0.0303986 WITH BNP PARIBAS	277,197.680	11 Jul 24				0.00	277,197.68	277,197.68	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH BNP PARIBAS	21,715.240	11 Sep 24				0.00	21,715.24	21,715.24	0.00
FX DEAL TRANSACTED ON 12 DEC 2023 EUR / USD EX.RATE 0.9267858 WITH BNP PARIBAS	-10,621.510	12 Dec 23				0.00	-10,621.51	-10,621.51	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 SGD / USD EX.RATE 1.33128 WITH BNP PARIBAS	-12,273.900	12 Jan 24				0.00	-12,273.90	-12,273.90	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 TRY / USD EX.RATE 35.1576 WITH BNP PARIBAS	-1,800,798.000	12 Sep 24				0.00	-1,800,798.00	-1,800,798.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / IDR EX.RATE 0.0000648 WITH BNP PARIBAS	105,405.270	12 Sep 24				0.00	105,405.27	105,405.27	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / TRY EX.RATE 0.0294789 WITH BNP PARIBAS	1,800,798.000	12 Sep 24				0.00	1,800,798.00	1,800,798.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.463972 WITH BNP PARIBAS	-70,215.000	13 Aug 24				0.00	-70,215.00	-70,215.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.465577 WITH BNP PARIBAS	-46,774.000	13 Aug 24				0.00	-46,774.00	-46,774.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.469462 WITH BNP PARIBAS	-21,065.000	13 Aug 24				0.00	-21,065.00	-21,065.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.47224 WITH BNP PARIBAS	-28,086.000	13 Aug 24				0.00	-28,086.00	-28,086.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.483808 WITH BNP PARIBAS	-21,065.000	13 Aug 24				0.00	-21,065.00	-21,065.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.495349 WITH BNP PARIBAS	-21,065.000	13 Aug 24				0.00	-21,065.00	-21,065.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 BRL / USD EX.RATE 5.497139 WITH BNP PARIBAS	-21,100.000	13 Aug 24				0.00	-21,100.00	-21,100.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 IDR / USD EX.RATE 15771.2966 WITH BNP PARIBAS	-26,381.000	13 Aug 24				0.00	-26,381.00	-26,381.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 IDR / USD EX.RATE 15783.7227 WITH BNP PARIBAS	-41,654.000	13 Aug 24				0.00	-41,654.00	-41,654.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 IDR / USD EX.RATE 15815.2664 WITH BNP PARIBAS	-34,899.000	13 Aug 24				0.00	-34,899.00	-34,899.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 NZD / USD EX.RATE 1.6472592 WITH BNP PARIBAS	-22,799.000	13 Aug 24				0.00	-22,799.00	-22,799.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 SGD / USD EX.RATE 1.319795 WITH BNP PARIBAS	-25,539.000	13 Aug 24				0.00	-25,539.00	-25,539.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / CHF EX.RATE 1.1555631 WITH BNP PARIBAS	15,744.000	13 Aug 24				0.00	15,744.00	15,744.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / CHF EX.RATE 1.1559357 WITH BNP PARIBAS	15,000.000	13 Aug 24				0.00	15,000.00	15,000.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / CHF EX.RATE 1.1562244 WITH BNP PARIBAS	22,501.000	13 Aug 24				0.00	22,501.00	22,501.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / ILS EX.RATE 0.2688172 WITH BNP PARIBAS	13,424.000	13 Aug 24				0.00	13,424.00	13,424.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / JPY EX.RATE 0.0068103 WITH BNP PARIBAS	27,427.000	13 Aug 24				0.00	27,427.00	27,427.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / JPY EX.RATE 0.0068129 WITH BNP PARIBAS	27,427.000	13 Aug 24				0.00	27,427.00	27,427.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 13 AUG 2024 USD / MXN EX.RATE 0.0524546 WITH BNP PARIBAS	34,764.000	13 Aug 24				0.00	34,764.00	34,764.00	0.00
FX DEAL TRANACTED ON 13 AUG 2024 USD / MXN EX.RATE 0.0525717 WITH BNP PARIBAS	13,905.000	13 Aug 24				0.00	13,905.00	13,905.00	0.00
FX DEAL TRANACTED ON 13 AUG 2024 USD / MXN EX.RATE 0.0525899 WITH BNP PARIBAS	41,124.000	13 Aug 24				0.00	41,124.00	41,124.00	0.00
FX DEAL TRANACTED ON 13 AUG 2024 USD / MXN EX.RATE 0.0526638 WITH BNP PARIBAS	13,905.000	13 Aug 24				0.00	13,905.00	13,905.00	0.00
FX DEAL TRANACTED ON 13 AUG 2024 USD / SGD EX.RATE 0.7558922 WITH BNP PARIBAS	8,719.220	13 Aug 24				0.00	8,719.22	8,719.22	0.00
FX DEAL TRANACTED ON 13 MAR 2024 GBP / USD EX.RATE 0.7809693 WITH BNP PARIBAS	-14,830.060	13 Mar 24				0.00	-14,830.06	-14,830.06	0.00
FX DEAL TRANACTED ON 13 MAY 2024 EUR / USD EX.RATE 0.9267995 WITH BNP PARIBAS	-16,482.950	13 May 24				0.00	-16,482.95	-16,482.95	0.00
FX DEAL TRANACTED ON 13 NOV 2023 CAD / USD EX.RATE 1.3818922 WITH BNP PARIBAS	-4,915,682.010	13 Nov 23				0.00	-4,915,682.01	-4,915,682.01	0.00
FX DEAL TRANACTED ON 13 NOV 2023 USD / CAD EX.RATE 0.7238189 WITH BNP PARIBAS	4,915,682.010	13 Nov 23				0.00	4,915,682.01	4,915,682.01	0.00
FX DEAL TRANACTED ON 13 OCT 2023 USD / COP EX.RATE 0.0002364 WITH BNP PARIBAS	1,040,816.160	13 Oct 23				0.00	1,040,816.16	1,040,816.16	0.00
FX DEAL TRANACTED ON 14 AUG 2024 KRW / USD EX.RATE 1361.4 WITH BNP PARIBAS	-4,421,001.090	14 Aug 24				0.00	-4,421,001.09	-4,421,001.09	0.00
FX DEAL TRANACTED ON 14 AUG 2024 NZD / USD EX.RATE 1.6449398 WITH BNP PARIBAS	-20,516.000	14 Aug 24				0.00	-20,516.00	-20,516.00	0.00
FX DEAL TRANACTED ON 14 AUG 2024 SGD / USD EX.RATE 1.3178 WITH BNP PARIBAS	-124,700.000	14 Aug 24				0.00	-124,700.00	-124,700.00	0.00
FX DEAL TRANACTED ON 14 AUG 2024 USD / GBP EX.RATE 1.283006 WITH BNP PARIBAS	10,568.420	14 Aug 24				0.00	10,568.42	10,568.42	0.00
FX DEAL TRANACTED ON 14 AUG 2024 USD / ILS EX.RATE 0.268682 WITH BNP PARIBAS	30,852.000	14 Aug 24				0.00	30,852.00	30,852.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 14 AUG 2024 USD / ILS EX.RATE 0.2692915 WITH BNP PARIBAS	30,852.000	14 Aug 24				0.00	30,852.00	30,852.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / INR EX.RATE 0.0119138 WITH BNP PARIBAS	4,333,929.480	14 Aug 24				0.00	4,333,929.48	4,333,929.48	0.00
FX DEAL TRANSACTED ON 14 DEC 2023 EUR / USD EX.RATE 0.9087885 WITH BNP PARIBAS	-15,832.440	14 Dec 23				0.00	-15,832.44	-15,832.44	0.00
FX DEAL TRANSACTED ON 14 DEC 2023 GBP / USD EX.RATE 0.7820565 WITH BNP PARIBAS	-2,546.590	14 Dec 23				0.00	-2,546.59	-2,546.59	0.00
FX DEAL TRANSACTED ON 14 JUN 2024 EUR / USD EX.RATE 0.9345192 WITH BNP PARIBAS	-8,031.770	14 Jun 24				0.00	-8,031.77	-8,031.77	0.00
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	160,662.170	14 Jun 24				0.00	160,662.17	160,662.17	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 EUR / USD EX.RATE 0.9184288 WITH BNP PARIBAS	-8,695.770	14 Mar 24				0.00	-8,695.77	-8,695.77	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 CAD / USD EX.RATE 1.37263 WITH BNP PARIBAS	-17,980.860	15 Aug 24				0.00	-17,980.86	-17,980.86	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 TWD / USD EX.RATE 32.305 WITH BNP PARIBAS	-4,389,111.620	15 Aug 24				0.00	-4,389,111.62	-4,389,111.62	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 USD / IDR EX.RATE 0.0000637 WITH BNP PARIBAS	206,341.750	15 Aug 24				0.00	206,341.75	206,341.75	0.00
FX DEAL TRANSACTED ON 15 DEC 2023 EUR / USD EX.RATE 0.9175928 WITH BNP PARIBAS	-65,711.410	15 Dec 23				0.00	-65,711.41	-65,711.41	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 CAD / USD EX.RATE 1.340615 WITH BNP PARIBAS	-12,458.460	15 Jan 24				0.00	-12,458.46	-12,458.46	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-21,575.720	15 Jan 24				0.00	-21,575.72	-21,575.72	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 JPY / USD EX.RATE 145.3972 WITH BNP PARIBAS	-20,357.280	15 Jan 24				0.00	-20,357.28	-20,357.28	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 GBP / USD EX.RATE 0.7843992 WITH BNP PARIBAS	-13,427.080	15 Mar 24				0.00	-13,427.08	-13,427.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 JAN 2024 USD / EUR EX.RATE 1.088372 WITH BNP PARIBAS	16,045.810	16 Jan 24				0.00	16,045.81	16,045.81	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / EUR EX.RATE 1.088372 WITH BNP PARIBAS	16,968.730	16 Jan 24				0.00	16,968.73	16,968.73	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714368 WITH BNP PARIBAS	-156,850.180	16 Jul 24				0.00	-156,850.18	-156,850.18	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7726411 WITH BNP PARIBAS	-1,450,000.000	16 Jul 24				0.00	-1,450,000.00	-1,450,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 IDR / USD EX.RATE 16184.4155 WITH BNP PARIBAS	-200,000.000	16 Jul 24				0.00	-200,000.00	-200,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 INR / USD EX.RATE 83.626507 WITH BNP PARIBAS	-4,350,000.000	16 Jul 24				0.00	-4,350,000.00	-4,350,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 MXN / USD EX.RATE 17.699952 WITH BNP PARIBAS	-1,300,000.000	16 Jul 24				0.00	-1,300,000.00	-1,300,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 NZD / USD EX.RATE 1.6563257 WITH BNP PARIBAS	-1,100,000.000	16 Jul 24				0.00	-1,100,000.00	-1,100,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 PLN / USD EX.RATE 3.93485 WITH BNP PARIBAS	-2,900,000.000	16 Jul 24				0.00	-2,900,000.00	-2,900,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / AUD EX.RATE 0.671862 WITH BNP PARIBAS	1,750,000.000	16 Jul 24				0.00	1,750,000.00	1,750,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / CAD EX.RATE 0.7301882 WITH BNP PARIBAS	2,900,000.000	16 Jul 24				0.00	2,900,000.00	2,900,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / CHF EX.RATE 1.115398 WITH BNP PARIBAS	2,900,000.000	16 Jul 24				0.00	2,900,000.00	2,900,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / CNH EX.RATE 0.1371509 WITH BNP PARIBAS	4,350,000.000	16 Jul 24				0.00	4,350,000.00	4,350,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / GBP EX.RATE 1.2963982 WITH BNP PARIBAS	156,864.180	16 Jul 24				0.00	156,864.18	156,864.18	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / JPY EX.RATE 0.0063007 WITH BNP PARIBAS	50,000.000	16 Jul 24				0.00	50,000.00	50,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 JUL 2024 USD / KRW EX.RATE 0.0007227 WITH BNP PARIBAS	4,350,000.000	16 Jul 24				0.00	4,350,000.00	4,350,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / SGD EX.RATE 0.7432065 WITH BNP PARIBAS	1,400,000.000	16 Jul 24				0.00	1,400,000.00	1,400,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / TWD EX.RATE 0.0306791 WITH BNP PARIBAS	4,350,000.000	16 Jul 24				0.00	4,350,000.00	4,350,000.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 ZAR / USD EX.RATE 18.086404 WITH BNP PARIBAS	-2,900,000.000	16 Jul 24				0.00	-2,900,000.00	-2,900,000.00	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 NZD / USD EX.RATE 1.6408008 WITH BNP PARIBAS	-1,109,823.930	17 Jul 24				0.00	-1,109,823.93	-1,109,823.93	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 PLN / USD EX.RATE 3.9319134 WITH BNP PARIBAS	-2,902,149.370	17 Jul 24				0.00	-2,902,149.37	-2,902,149.37	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 USD / NZD EX.RATE 0.6094612 WITH BNP PARIBAS	1,109,828.850	17 Jul 24				0.00	1,109,828.85	1,109,828.85	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 USD / PLN EX.RATE 0.254489 WITH BNP PARIBAS	2,903,973.770	17 Jul 24				0.00	2,903,973.77	2,903,973.77	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 EUR / USD EX.RATE 0.9164241 WITH BNP PARIBAS	-276,073.070	18 Dec 23				0.00	-276,073.07	-276,073.07	0.00
FX DEAL TRANSACTED ON 18 DEC 2023 USD / EUR EX.RATE 1.0922842 WITH BNP PARIBAS	276,347.900	18 Dec 23				0.00	276,347.90	276,347.90	0.00
FX DEAL TRANSACTED ON 18 JAN 2024 USD / CHF EX.RATE 1.15038 WITH BNP PARIBAS	23,415.160	18 Jan 24				0.00	23,415.16	23,415.16	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16201.5 WITH BNP PARIBAS	-10,086.000	18 Jul 24				0.00	-10,086.00	-10,086.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000618 WITH BNP PARIBAS	10,086.000	18 Jul 24				0.00	10,086.00	10,086.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / JPY EX.RATE 0.0063926 WITH BNP PARIBAS	11,359.000	18 Jul 24				0.00	11,359.00	11,359.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	1,862,000.000	18 Jun 24				0.00	1,862,000.00	1,862,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	815,639.770	18 Jun 24				0.00	815,639.77	815,639.77	0.00
FX DEAL TRANACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH BNP PARIBAS	-167,541.370	18 Mar 24				0.00	-167,541.37	-167,541.37	0.00
FX DEAL TRANACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	88,123.080	18 Mar 24				0.00	88,123.08	88,123.08	0.00
FX DEAL TRANACTED ON 18 OCT 2023 THB / USD EX.RATE 36.1505 WITH BNP PARIBAS	-357,871.770	18 Oct 23				0.00	-357,871.77	-357,871.77	0.00
FX DEAL TRANACTED ON 18 OCT 2023 USD / THB EX.RATE 0.0275383 WITH BNP PARIBAS	357,871.770	18 Oct 23				0.00	357,871.77	357,871.77	0.00
FX DEAL TRANACTED ON 19 DEC 2023 COP / USD EX.RATE 3932.59 WITH BNP PARIBAS	-224,924.290	19 Dec 23				0.00	-224,924.29	-224,924.29	0.00
FX DEAL TRANACTED ON 19 DEC 2023 TRY / USD EX.RATE 29.08391 WITH BNP PARIBAS	-74,509.200	19 Dec 23				0.00	-74,509.20	-74,509.20	0.00
FX DEAL TRANACTED ON 19 DEC 2023 USD / TRY EX.RATE 0.034358 WITH BNP PARIBAS	74,454.390	19 Dec 23				0.00	74,454.39	74,454.39	0.00
FX DEAL TRANACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	-1,509,663.680	19 Feb 24				0.00	-1,509,663.68	-1,509,663.68	0.00
FX DEAL TRANACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	1,510,252.940	19 Feb 24				0.00	1,510,252.94	1,510,252.94	0.00
FX DEAL TRANACTED ON 19 JUL 2024 IDR / USD EX.RATE 16227.7 WITH BNP PARIBAS	-10,558.000	19 Jul 24				0.00	-10,558.00	-10,558.00	0.00
FX DEAL TRANACTED ON 19 JUL 2024 USD / IDR EX.RATE 0.0000617 WITH BNP PARIBAS	10,558.000	19 Jul 24				0.00	10,558.00	10,558.00	0.00
FX DEAL TRANACTED ON 19 SEP 2024 USD / KRW EX.RATE 0.0007509 WITH BNP PARIBAS	865,890.570	19 Sep 24				0.00	865,890.57	865,890.57	0.00
FX DEAL TRANACTED ON 20 AUG 2024 AUD / USD EX.RATE 1.4824346 WITH BNP PARIBAS	-38,409.000	20 Aug 24				0.00	-38,409.00	-38,409.00	0.00
FX DEAL TRANACTED ON 20 AUG 2024 AUD / USD EX.RATE 1.4835629 WITH BNP PARIBAS	-57,816.000	20 Aug 24				0.00	-57,816.00	-57,816.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 20 AUG 2024 ILS / USD EX.RATE 3.694978 WITH BNP PARIBAS	-50,000.000	20 Aug 24				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 SGD / USD EX.RATE 1.30639 WITH BNP PARIBAS	-53,815.000	20 Aug 24				0.00	-53,815.00	-53,815.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 SGD / USD EX.RATE 1.306971 WITH BNP PARIBAS	-46,185.000	20 Aug 24				0.00	-46,185.00	-46,185.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 USD / BRL EX.RATE 0.1830763 WITH BNP PARIBAS	50,000.000	20 Aug 24				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 USD / CHF EX.RATE 1.1649431 WITH BNP PARIBAS	49,398.000	20 Aug 24				0.00	49,398.00	49,398.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 USD / CHF EX.RATE 1.1654115 WITH BNP PARIBAS	50,602.000	20 Aug 24				0.00	50,602.00	50,602.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 USD / MXN EX.RATE 0.0529091 WITH BNP PARIBAS	68,928.000	20 Aug 24				0.00	68,928.00	68,928.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 USD / MXN EX.RATE 0.0532314 WITH BNP PARIBAS	38,076.000	20 Aug 24				0.00	38,076.00	38,076.00	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 DKK / USD EX.RATE 6.859871 WITH BNP PARIBAS	-10,428.180	20 Mar 24				0.00	-10,428.18	-10,428.18	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067404 WITH BNP PARIBAS	1,179,000.000	20 Nov 23				0.00	1,179,000.00	1,179,000.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584644 WITH BNP PARIBAS	1,872,262.000	20 Nov 23				0.00	1,872,262.00	1,872,262.00	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 AUD / USD EX.RATE 1.5836948 WITH BNP PARIBAS	-61,880.610	20 Oct 23				0.00	-61,880.61	-61,880.61	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 MXN / USD EX.RATE 18.31476 WITH BNP PARIBAS	-103,304.660	20 Oct 23				0.00	-103,304.66	-103,304.66	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 USD / MXN EX.RATE 0.054518 WITH BNP PARIBAS	103,148.090	20 Oct 23				0.00	103,148.09	103,148.09	0.00
FX DEAL TRANSACTED ON 21 AUG 2024 USD / MXN EX.RATE 0.0518559 WITH BNP PARIBAS	27,570.000	21 Aug 24				0.00	27,570.00	27,570.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	-226,649.000	22 Aug 24				0.00	-226,649.00	-226,649.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 TRY / USD EX.RATE 34.725 WITH BNP PARIBAS	-476,658.210	22 Aug 24				0.00	-476,658.21	-476,658.21	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	226,649.000	22 Aug 24				0.00	226,649.00	226,649.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	52,065.600	22 Aug 24				0.00	52,065.60	52,065.60	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / TRY EX.RATE 0.0293815 WITH BNP PARIBAS	476,658.210	22 Aug 24				0.00	476,658.21	476,658.21	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	3,600,040.240	22 Feb 24				0.00	3,600,040.24	3,600,040.24	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066466 WITH BNP PARIBAS	1,437,000.000	22 Feb 24				0.00	1,437,000.00	1,437,000.00	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0951429 WITH BNP PARIBAS	1,237,186.950	22 Feb 24				0.00	1,237,186.95	1,237,186.95	0.00
FX DEAL TRANSACTED ON 22 JAN 2024 USD / DKK EX.RATE 0.1459741 WITH BNP PARIBAS	10,288.590	22 Jan 24				0.00	10,288.59	10,288.59	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 EUR / USD EX.RATE 0.925333 WITH BNP PARIBAS	-11,009.120	22 Mar 24				0.00	-11,009.12	-11,009.12	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 TRY / USD EX.RATE 32.005109 WITH BNP PARIBAS	-1,498,217.000	22 Mar 24				0.00	-1,498,217.00	-1,498,217.00	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 TRY / USD EX.RATE 32.114002 WITH BNP PARIBAS	-271,928.000	22 Mar 24				0.00	-271,928.00	-271,928.00	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 USD / THB EX.RATE 0.0276031 WITH BNP PARIBAS	24,138.940	22 Mar 24				0.00	24,138.94	24,138.94	0.00
FX DEAL TRANSACTED ON 23 AUG 2024 USD / EUR EX.RATE 1.117125 WITH BNP PARIBAS	10,592.750	23 Aug 24				0.00	10,592.75	10,592.75	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9236945 WITH BNP PARIBAS	-12,206.500	23 Feb 24				0.00	-12,206.50	-12,206.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9237723 WITH BNP PARIBAS	-3,755,254.600	23 Feb 24				0.00	-3,755,254.60	-3,755,254.60	0.00
FX DEAL TRANACTED ON 23 FEB 2024 INR / USD EX.RATE 83.3095 WITH BNP PARIBAS	-817,325.690	23 Feb 24				0.00	-817,325.69	-817,325.69	0.00
FX DEAL TRANACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.0828332 WITH BNP PARIBAS	3,756,348.370	23 Feb 24				0.00	3,756,348.37	3,756,348.37	0.00
FX DEAL TRANACTED ON 23 FEB 2024 USD / INR EX.RATE 0.0120587 WITH BNP PARIBAS	817,325.690	23 Feb 24				0.00	817,325.69	817,325.69	0.00
FX DEAL TRANACTED ON 23 JAN 2024 IDR / USD EX.RATE 15760.8 WITH BNP PARIBAS	-166,913.000	23 Jan 24				0.00	-166,913.00	-166,913.00	0.00
FX DEAL TRANACTED ON 23 JAN 2024 USD / EUR EX.RATE 1.083468 WITH BNP PARIBAS	38,976.740	23 Jan 24				0.00	38,976.74	38,976.74	0.00
FX DEAL TRANACTED ON 23 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH BNP PARIBAS	166,913.000	23 Jan 24				0.00	166,913.00	166,913.00	0.00
FX DEAL TRANACTED ON 23 JUL 2024 IDR / USD EX.RATE 16222.6 WITH BNP PARIBAS	-50,000.000	23 Jul 24				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANACTED ON 23 JUL 2024 NZD / USD EX.RATE 1.6787791 WITH BNP PARIBAS	-100,000.000	23 Jul 24				0.00	-100,000.00	-100,000.00	0.00
FX DEAL TRANACTED ON 23 JUL 2024 USD / ILS EX.RATE 0.2753304 WITH BNP PARIBAS	47,649.000	23 Jul 24				0.00	47,649.00	47,649.00	0.00
FX DEAL TRANACTED ON 23 JUL 2024 USD / MXN EX.RATE 0.0552064 WITH BNP PARIBAS	83,594.000	23 Jul 24				0.00	83,594.00	83,594.00	0.00
FX DEAL TRANACTED ON 23 MAY 2024 EUR / USD EX.RATE 0.9222421 WITH BNP PARIBAS	-5,124.240	23 May 24				0.00	-5,124.24	-5,124.24	0.00
FX DEAL TRANACTED ON 24 JUL 2024 EUR / USD EX.RATE 0.9212947 WITH BNP PARIBAS	-160,129.660	24 Jul 24				0.00	-160,129.66	-160,129.66	0.00
FX DEAL TRANACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	-1,900,856.900	24 Jul 24				0.00	-1,900,856.90	-1,900,856.90	0.00
FX DEAL TRANACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9215613 WITH BNP PARIBAS	-10,414.140	24 May 24				0.00	-10,414.14	-10,414.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 NOV 2023 USD / EUR EX.RATE 1.091287 WITH BNP PARIBAS	4,437.960	24 Nov 23				0.00	4,437.96	4,437.96	0.00
FX DEAL TRANSACTED ON 24 SEP 2024 EUR / USD EX.RATE 0.8962131 WITH BNP PARIBAS	-25,600.360	24 Sep 24				0.00	-25,600.36	-25,600.36	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	-253,870.350	25 Jun 24				0.00	-253,870.35	-253,870.35	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	254,086.390	25 Jun 24				0.00	254,086.39	254,086.39	0.00
FX DEAL TRANSACTED ON 25 OCT 2023 MXN / USD EX.RATE 18.3304773 WITH BNP PARIBAS	-90,177.680	25 Oct 23				0.00	-90,177.68	-90,177.68	0.00
FX DEAL TRANSACTED ON 25 OCT 2023 USD / MXN EX.RATE 0.0543524 WITH BNP PARIBAS	89,844.520	25 Oct 23				0.00	89,844.52	89,844.52	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9207782 WITH BNP PARIBAS	-40,394.290	26 Jul 24				0.00	-40,394.29	-40,394.29	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / JPY EX.RATE 0.0062387 WITH BNP PARIBAS	10,842.440	26 Jun 24				0.00	10,842.44	10,842.44	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 EUR / USD EX.RATE 0.9230286 WITH BNP PARIBAS	-10,073.560	26 Mar 24				0.00	-10,073.56	-10,073.56	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 AUD / USD EX.RATE 1.475932 WITH BNP PARIBAS	-50,000.000	27 Aug 24				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 BRL / USD EX.RATE 5.5023464 WITH BNP PARIBAS	-50,000.000	27 Aug 24				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 ILS / USD EX.RATE 3.675294 WITH BNP PARIBAS	-48,422.000	27 Aug 24				0.00	-48,422.00	-48,422.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 ILS / USD EX.RATE 3.682198 WITH BNP PARIBAS	-51,578.000	27 Aug 24				0.00	-51,578.00	-51,578.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 NZD / USD EX.RATE 1.6066771 WITH BNP PARIBAS	-1,133,395.260	27 Aug 24				0.00	-1,133,395.26	-1,133,395.26	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 SGD / USD EX.RATE 1.30409 WITH BNP PARIBAS	-33,000.000	27 Aug 24				0.00	-33,000.00	-33,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 27 AUG 2024 USD / JPY EX.RATE 0.0069269 WITH BNP PARIBAS	50,000.000	27 Aug 24				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / MXN EX.RATE 0.0510436 WITH BNP PARIBAS	68,419.000	27 Aug 24				0.00	68,419.00	68,419.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / NZD EX.RATE 0.6223476 WITH BNP PARIBAS	1,133,295.110	27 Aug 24				0.00	1,133,295.11	1,133,295.11	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / SEK EX.RATE 0.0981076 WITH BNP PARIBAS	50,000.000	27 Aug 24				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 INR / USD EX.RATE 82.8915 WITH BNP PARIBAS	-817,680.660	27 Feb 24				0.00	-817,680.66	-817,680.66	0.00
FX DEAL TRANSACTED ON 27 MAY 2024 USD / SGD EX.RATE 0.7409932 WITH BNP PARIBAS	2,508.480	27 May 24				0.00	2,508.48	2,508.48	0.00
FX DEAL TRANSACTED ON 28 DEC 2023 EUR / USD EX.RATE 0.8988807 WITH BNP PARIBAS	-540,672.420	28 Dec 23				0.00	-540,672.42	-540,672.42	0.00
FX DEAL TRANSACTED ON 28 DEC 2023 GBP / USD EX.RATE 0.781602 WITH BNP PARIBAS	-55,015.210	28 Dec 23				0.00	-55,015.21	-55,015.21	0.00
FX DEAL TRANSACTED ON 28 DEC 2023 USD / EUR EX.RATE 1.1120175 WITH BNP PARIBAS	540,440.510	28 Dec 23				0.00	540,440.51	540,440.51	0.00
FX DEAL TRANSACTED ON 28 DEC 2023 USD / GBP EX.RATE 1.2795196 WITH BNP PARIBAS	55,019.340	28 Dec 23				0.00	55,019.34	55,019.34	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 EUR / USD EX.RATE 0.9331858 WITH BNP PARIBAS	-26,691.820	28 Jun 24				0.00	-26,691.82	-26,691.82	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / GBP EX.RATE 1.264162 WITH BNP PARIBAS	18,712.860	28 Jun 24				0.00	18,712.86	18,712.86	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 EUR / USD EX.RATE 0.925641 WITH BNP PARIBAS	-404,044.320	28 Mar 24				0.00	-404,044.32	-404,044.32	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	110,844.880	28 Mar 24				0.00	110,844.88	110,844.88	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / EUR EX.RATE 1.0790279 WITH BNP PARIBAS	403,556.450	28 Mar 24				0.00	403,556.45	403,556.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	-87,936.190	29 Apr 24				0.00	-87,936.19	-87,936.19	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	88,027.840	29 Apr 24				0.00	88,027.84	88,027.84	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7597918 WITH BNP PARIBAS	-1,828,132.350	29 Aug 24				0.00	-1,828,132.35	-1,828,132.35	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.3164994 WITH BNP PARIBAS	1,828,617.670	29 Aug 24				0.00	1,828,617.67	1,828,617.67	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	-160,513.340	29 Feb 24				0.00	-160,513.34	-160,513.34	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 GBP / USD EX.RATE 0.7907576 WITH BNP PARIBAS	-469,911.370	29 Feb 24				0.00	-469,911.37	-469,911.37	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	160,664.900	29 Feb 24				0.00	160,664.90	160,664.90	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.2648482 WITH BNP PARIBAS	469,999.880	29 Feb 24				0.00	469,999.88	469,999.88	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / AUD EX.RATE 0.661929 WITH BNP PARIBAS	1,688,580.880	29 Nov 23				0.00	1,688,580.88	1,688,580.88	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.373811 WITH BNP PARIBAS	-180,519.740	30 Apr 24				0.00	-180,519.74	-180,519.74	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / HKD EX.RATE 0.1278642 WITH BNP PARIBAS	2,965.300	30 Apr 24				0.00	2,965.30	2,965.30	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	146,557.470	30 Aug 24				0.00	146,557.47	146,557.47	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1767971 WITH BNP PARIBAS	22,210.660	30 Aug 24				0.00	22,210.66	22,210.66	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / DKK EX.RATE 0.148171 WITH BNP PARIBAS	10,241.300	30 Aug 24				0.00	10,241.30	10,241.30	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / IDR EX.RATE 0.0000646 WITH BNP PARIBAS	26,221.220	30 Aug 24				0.00	26,221.22	26,221.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	-4,204,952.150	30 Jul 24				0.00	-4,204,952.15	-4,204,952.15	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 IDR / USD EX.RATE 16337.3177 WITH BNP PARIBAS	-2,956.000	30 Jul 24				0.00	-2,956.00	-2,956.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 IDR / USD EX.RATE 16337.3177 WITH BNP PARIBAS	-21,878.000	30 Jul 24				0.00	-21,878.00	-21,878.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	4,206,106.460	30 Jul 24				0.00	4,206,106.46	4,206,106.46	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / MXN EX.RATE 0.0532656 WITH BNP PARIBAS	100,000.000	30 Jul 24				0.00	100,000.00	100,000.00	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 AUD / USD EX.RATE 1.5152305 WITH BNP PARIBAS	-1,542,339.610	30 Nov 23				0.00	-1,542,339.61	-1,542,339.61	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 CAD / USD EX.RATE 1.361551 WITH BNP PARIBAS	-11,682.200	30 Nov 23				0.00	-11,682.20	-11,682.20	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / AUD EX.RATE 0.6608511 WITH BNP PARIBAS	1,544,409.020	30 Nov 23				0.00	1,544,409.02	1,544,409.02	0.00
FX DEAL TRANSACTED ON 30 NOV 2023 USD / COP EX.RATE 0.0002465 WITH BNP PARIBAS	218,000.000	30 Nov 23				0.00	218,000.00	218,000.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.27272 WITH BNP PARIBAS	134,908.320	31 Jan 24				0.00	134,908.32	134,908.32	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 USD / JPY EX.RATE 0.0066549 WITH BNP PARIBAS	14,521.650	31 Jul 24				0.00	14,521.65	14,521.65	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 EUR / USD EX.RATE 0.9211403 WITH BNP PARIBAS	-109,646.710	31 May 24				0.00	-109,646.71	-109,646.71	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / CAD EX.RATE 0.7200228 WITH BNP PARIBAS	264,117.700	31 Oct 23				0.00	264,117.70	264,117.70	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / GBP EX.RATE 1.212737 WITH BNP PARIBAS	2,280,528.380	31 Oct 23				0.00	2,280,528.38	2,280,528.38	0.00
Total BNP PARIBAS PARIS							.000.00	-514,447.34	-514,447.34

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 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.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 01 NOV 2023 AUD / USD EX.RATE 1.5769717 WITH CITIBANK N.A.	231,000.000	1 Nov 23				0.00	146,483.29	146,973.75	490.46
FX DEAL TRANSACTED ON 01 NOV 2023 USD / AUD EX.RATE 0.6344036 WITH CITIBANK N.A.	-231,000.000	1 Nov 23				0.00	-146,547.23	-149,653.36	-3,106.13
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	-2,553,000.000	16 Feb 24				0.00	-1,662,881.23	-1,668,768.48	-5,887.25
FX DEAL TRANSACTED ON 17 JUL 2024 AUD / USD EX.RATE 1.4809282 WITH CITIBANK N.A.	2,360,000.000	17 Jul 24				0.00	1,593,595.19	1,588,280.00	-5,315.19
FX DEAL TRANSACTED ON 17 JUL 2024 USD / AUD EX.RATE 0.6755211 WITH CITIBANK N.A.	-2,360,000.000	17 Jul 24				0.00	-1,594,229.80	-1,540,608.05	53,621.75
Brazilian real - BRL									
FX DEAL TRANSACTED ON 18 OCT 2023 BRL / USD EX.RATE 5.1294 WITH CITIBANK N.A.	4,223,655.220	18 Oct 23				0.00	823,420.91	858,902.94	35,482.03
FX DEAL TRANSACTED ON 18 OCT 2023 USD / BRL EX.RATE 0.1970832 WITH CITIBANK N.A.	-4,178,037.700	18 Oct 23				0.00	-823,420.91	-842,117.11	-18,696.20
FX DEAL TRANSACTED ON 22 JUL 2024 BRL / USD EX.RATE 5.615 WITH CITIBANK N.A.	6,832,862.790	22 Jul 24				0.00	1,216,894.53	1,250,112.11	33,217.58
FX DEAL TRANSACTED ON 22 JUL 2024 USD / BRL EX.RATE 0.1798561 WITH CITIBANK N.A.	-6,765,933.590	22 Jul 24				0.00	-1,216,894.53	-1,194,508.24	22,386.29
FX DEAL TRANSACTED ON 29 NOV 2023 BRL / USD EX.RATE 4.92 WITH CITIBANK N.A.	2,385,000.000	29 Nov 23				0.00	484,756.10	485,002.54	246.44
FX DEAL TRANSACTED ON 31 JAN 2024 USD / BRL EX.RATE 0.2018775 WITH CITIBANK N.A.	-6,608,655.220	31 Jan 24				0.00	-1,334,138.53	-1,343,905.48	-9,766.95
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH CITIBANK N.A.	6,765,933.590	31 Jul 24				0.00	1,194,951.27	1,194,508.24	-443.03

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 OCT 2023 BRL / USD EX.RATE 5.0575 WITH CITIBANK N.A.	4,178,037.700	31 Oct 23				0.00	826,107.31	842,117.11	16,009.80
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	294,000.000	1 Apr 24				0.00	370,749.76	369,337.50	-1,412.26
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	-294,000.000	1 Apr 24				0.00	-370,809.44	-367,294.22	3,515.22
FX DEAL TRANSACTED ON 01 AUG 2024 USD / GBP EX.RATE 1.275302 WITH CITIBANK N.A.	-33,667.500	1 Aug 24				0.00	-42,936.23	-43,116.29	-180.06
FX DEAL TRANSACTED ON 03 JUN 2024 GBP / USD EX.RATE 0.7863528 WITH CITIBANK N.A.	4,172,000.000	3 Jun 24				0.00	5,305,506.95	5,329,104.79	23,597.84
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.2718706 WITH CITIBANK N.A.	-4,172,000.000	3 Jun 24				0.00	-5,306,244.14	-5,275,285.97	30,958.17
FX DEAL TRANSACTED ON 04 MAR 2024 GBP / USD EX.RATE 0.7877241 WITH CITIBANK N.A.	45,447.040	4 Mar 24				0.00	57,694.11	57,865.45	171.34
FX DEAL TRANSACTED ON 05 JUN 2024 GBP / USD EX.RATE 0.783208 WITH CITIBANK N.A.	20,273.160	5 Jun 24				0.00	25,884.77	25,893.90	9.13
FX DEAL TRANSACTED ON 06 MAR 2024 GBP / USD EX.RATE 0.784763 WITH CITIBANK N.A.	14,633.860	6 Mar 24				0.00	18,647.49	18,715.98	68.49
FX DEAL TRANSACTED ON 08 MAR 2024 USD / GBP EX.RATE 1.284344 WITH CITIBANK N.A.	-9,364.690	8 Mar 24				0.00	-12,027.48	-11,992.89	34.59
FX DEAL TRANSACTED ON 10 JAN 2024 GBP / USD EX.RATE 0.7854843 WITH CITIBANK N.A.	6,838.440	10 Jan 24				0.00	8,706.02	8,693.03	-12.99
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	266,000.000	11 Mar 24				0.00	341,617.50	342,647.90	1,030.40
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	-266,000.000	11 Mar 24				0.00	-341,662.96	-334,162.50	7,500.46
FX DEAL TRANSACTED ON 12 JAN 2024 GBP / USD EX.RATE 0.7849429 WITH CITIBANK N.A.	24,235.890	12 Jan 24				0.00	30,875.99	30,857.14	-18.85

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 JAN 2024 USD / GBP EX.RATE 1.273978 WITH CITIBANK N.A.	-6,239.940	12 Jan 24				0.00	-7,949.55	-7,944.69	4.86
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	201,000.000	12 Mar 24				0.00	257,174.86	257,410.67	235.81
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.278101 WITH CITIBANK N.A.	-13,703.120	12 Mar 24				0.00	-17,513.97	-17,536.57	-22.60
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	-201,000.000	12 Mar 24				0.00	-257,207.42	-252,506.25	4,701.17
FX DEAL TRANSACTED ON 13 DEC 2023 USD / GBP EX.RATE 1.2516 WITH CITIBANK N.A.	-89,381.350	13 Dec 23				0.00	-111,869.70	-114,055.08	-2,185.38
FX DEAL TRANSACTED ON 16 NOV 2023 GBP / USD EX.RATE 0.8048691 WITH CITIBANK N.A.	38,983.550	16 Nov 23				0.00	48,434.64	48,472.15	37.51
FX DEAL TRANSACTED ON 17 JUL 2024 GBP / USD EX.RATE 0.7667244 WITH CITIBANK N.A.	1,120,000.000	17 Jul 24				0.00	1,460,759.55	1,432,760.06	-27,999.49
FX DEAL TRANSACTED ON 17 JUL 2024 USD / GBP EX.RATE 1.3041428 WITH CITIBANK N.A.	-1,120,000.000	17 Jul 24				0.00	-1,460,639.94	-1,457,288.18	3,351.76
FX DEAL TRANSACTED ON 19 JUL 2024 GBP / USD EX.RATE 0.7744686 WITH CITIBANK N.A.	39,395.200	19 Jul 24				0.00	50,867.40	50,873.00	5.60
FX DEAL TRANSACTED ON 20 OCT 2023 USD / GBP EX.RATE 1.21625 WITH CITIBANK N.A.	-165,215.320	20 Oct 23				0.00	-200,943.13	-201,711.38	-768.25
FX DEAL TRANSACTED ON 20 OCT 2023 USD / GBP EX.RATE 1.21625 WITH CITIBANK N.A.	-7,124.470	20 Oct 23				0.00	-8,665.14	-8,698.27	-33.13
FX DEAL TRANSACTED ON 21 MAR 2024 GBP / USD EX.RATE 0.7852636 WITH CITIBANK N.A.	1,526,000.000	21 Mar 24				0.00	1,943,296.60	1,933,060.62	-10,235.98
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2735186 WITH CITIBANK N.A.	-1,526,000.000	21 Mar 24				0.00	-1,943,389.38	-1,917,037.50	26,351.88
FX DEAL TRANSACTED ON 22 DEC 2023 GBP / USD EX.RATE 0.7869678 WITH CITIBANK N.A.	15,767.070	22 Dec 23				0.00	20,035.22	20,162.14	126.92
FX DEAL TRANSACTED ON 22 FEB 2024 USD / GBP EX.RATE 1.26444 WITH CITIBANK N.A.	-43,391.060	22 Feb 24				0.00	-54,865.39	-55,013.36	-147.97

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	288,000.000	22 Mar 24				0.00	363,072.47	364,824.02	1,751.55
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	-288,000.000	22 Mar 24				0.00	-363,091.08	-361,800.00	1,291.08
FX DEAL TRANSACTED ON 23 MAY 2024 GBP / USD EX.RATE 0.7866211 WITH CITIBANK N.A.	38,169.860	23 May 24				0.00	48,523.82	48,769.63	245.81
FX DEAL TRANSACTED ON 24 SEP 2024 USD / GBP EX.RATE 1.339299 WITH CITIBANK N.A.	-42,709.040	24 Sep 24				0.00	-57,200.17	-57,174.60	25.57
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.26754 WITH CITIBANK N.A.	-13,602.160	26 Feb 24				0.00	-17,241.28	-17,252.30	-11.02
FX DEAL TRANSACTED ON 27 AUG 2024 USD / GBP EX.RATE 1.32148 WITH CITIBANK N.A.	-37,836.370	27 Aug 24				0.00	-50,000.00	-49,998.88	1.12
FX DEAL TRANSACTED ON 27 FEB 2024 USD / GBP EX.RATE 1.268994 WITH CITIBANK N.A.	-13,524.690	27 Feb 24				0.00	-17,162.75	-17,113.47	49.28
FX DEAL TRANSACTED ON 29 APR 2024 GBP / USD EX.RATE 0.7980321 WITH CITIBANK N.A.	124,000.000	29 Apr 24				0.00	155,382.22	155,601.42	219.20
FX DEAL TRANSACTED ON 29 APR 2024 USD / GBP EX.RATE 1.253271 WITH CITIBANK N.A.	-124,000.000	29 Apr 24				0.00	-155,405.60	-158,391.42	-2,985.82
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7583806 WITH CITIBANK N.A.	35,317.720	29 Aug 24				0.00	46,569.91	46,465.76	-104.15
FX DEAL TRANSACTED ON 29 MAY 2024 GBP / USD EX.RATE 0.7864603 WITH CITIBANK N.A.	10,855.900	29 May 24				0.00	13,803.49	13,829.33	25.84
FX DEAL TRANSACTED ON 30 OCT 2023 USD / GBP EX.RATE 1.215823 WITH CITIBANK N.A.	-53,761.180	30 Oct 23				0.00	-65,364.08	-65,236.51	127.57
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 17 JUL 2024 CAD / USD EX.RATE 1.36631 WITH CITIBANK N.A.	3,512,000.000	17 Jul 24				0.00	2,570,426.92	2,565,563.59	-4,863.33
FX DEAL TRANSACTED ON 17 JUL 2024 USD / CAD EX.RATE 0.7321545 WITH CITIBANK N.A.	-3,512,000.000	17 Jul 24				0.00	-2,571,326.68	-2,537,939.01	33,387.67

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	11,041,795.870	26 Jul 24				0.00	7,993,102.63	7,979,329.29	-13,773.34
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	-11,031,992.330	26 Jul 24				0.00	-7,993,102.63	-8,175,176.80	-182,074.17
Colombian peso - COP									
FX DEAL TRANSACTED ON 05 OCT 2023 USD / COP EX.RATE 0.0002352 WITH CITIBANK N.A.	-4,403,287,242.100	5 Oct 23				0.00	-1,035,558.34	-1,004,530.07	31,028.27
Danish krone - DKK									
FX DEAL TRANSACTED ON 05 JUN 2024 JPY / DKK EX.RATE 22.7298 WITH CITIBANK N.A.	-95,062.780	5 Jun 24				0.00	-13,951.63	-13,863.91	87.72
Euro - EUR									
FX DEAL TRANSACTED ON 01 NOV 2023 EUR / USD EX.RATE 0.9478607 WITH CITIBANK N.A.	412,000.000	1 Nov 23				0.00	434,663.05	446,505.02	11,841.97
FX DEAL TRANSACTED ON 01 NOV 2023 USD / EUR EX.RATE 1.0544691 WITH CITIBANK N.A.	-412,000.000	1 Nov 23				0.00	-434,441.27	-434,145.04	296.23
FX DEAL TRANSACTED ON 02 AUG 2024 EUR / USD EX.RATE 0.9166407 WITH CITIBANK N.A.	55,693.030	2 Aug 24				0.00	60,757.75	61,148.17	390.42
FX DEAL TRANSACTED ON 02 NOV 2023 USD / EUR EX.RATE 1.06199 WITH CITIBANK N.A.	-56,934.610	2 Nov 23				0.00	-60,463.99	-61,110.77	-646.78
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.0949 WITH CITIBANK N.A.	-88,765.140	4 Jan 24				0.00	-97,188.95	-97,450.81	-261.86
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.11016 WITH CITIBANK N.A.	-22,414.330	5 Sep 24				0.00	-24,883.49	-24,925.86	-42.37
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9267841 WITH CITIBANK N.A.	1,806.030	6 Dec 23				0.00	1,948.71	1,947.71	-1.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 JUN 2024 EUR / USD EX.RATE 0.919087 WITH CITIBANK N.A.	364,000.000	6 Jun 24				0.00	396,045.21	395,977.44	-67.77
FX DEAL TRANSACTED ON 06 JUN 2024 USD / EUR EX.RATE 1.0892535 WITH CITIBANK N.A.	-364,000.000	6 Jun 24				0.00	-396,488.27	-390,553.83	5,934.44
FX DEAL TRANSACTED ON 06 MAR 2024 EUR / CHF EX.RATE 1.0402472 WITH CITIBANK N.A.	14,836.680	6 Mar 24				0.00	16,129.70	16,215.75	86.05
FX DEAL TRANSACTED ON 06 SEP 2024 USD / EUR EX.RATE 1.10723 WITH CITIBANK N.A.	-22,521.670	6 Sep 24				0.00	-24,936.67	-24,870.68	65.99
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9256688 WITH CITIBANK N.A.	31,822.070	7 Dec 23				0.00	34,377.38	34,267.60	-109.78
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9141186 WITH CITIBANK N.A.	46,860.350	7 Mar 24				0.00	51,262.88	51,358.95	96.07
FX DEAL TRANSACTED ON 08 DEC 2023 EUR / USD EX.RATE 0.9304922 WITH CITIBANK N.A.	3,095.310	8 Dec 23				0.00	3,326.53	3,325.76	-0.77
FX DEAL TRANSACTED ON 09 OCT 2023 EUR / USD EX.RATE 0.9490016 WITH CITIBANK N.A.	35,896.480	9 Oct 23				0.00	37,825.52	38,041.30	215.78
FX DEAL TRANSACTED ON 11 MAR 2024 EUR / USD EX.RATE 0.9153151 WITH CITIBANK N.A.	47,350.630	11 Mar 24				0.00	51,731.51	51,697.42	-34.09
FX DEAL TRANSACTED ON 15 NOV 2023 USD / EUR EX.RATE 1.08457 WITH CITIBANK N.A.	-30,707.710	15 Nov 23				0.00	-33,304.66	-33,402.32	-97.66
FX DEAL TRANSACTED ON 16 AUG 2024 USD / EUR EX.RATE 1.10025 WITH CITIBANK N.A.	-47,440.160	16 Aug 24				0.00	-52,196.04	-52,492.54	-296.50
FX DEAL TRANSACTED ON 16 FEB 2024 EUR / USD EX.RATE 0.9279623 WITH CITIBANK N.A.	12,975.950	16 Feb 24				0.00	13,983.27	13,971.86	-11.41
FX DEAL TRANSACTED ON 16 FEB 2024 EUR / USD EX.RATE 0.9284631 WITH CITIBANK N.A.	497,000.000	16 Feb 24				0.00	535,293.20	538,524.38	3,231.18
FX DEAL TRANSACTED ON 16 FEB 2024 USD / EUR EX.RATE 1.0763264 WITH CITIBANK N.A.	-497,000.000	16 Feb 24				0.00	-534,934.22	-534,871.41	62.81
FX DEAL TRANSACTED ON 17 NOV 2023 EUR / USD EX.RATE 0.9183124 WITH CITIBANK N.A.	56,241.850	17 Nov 23				0.00	61,244.79	61,525.78	280.99

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 OCT 2023 EUR / USD EX.RATE 0.9484606 WITH CITIBANK N.A.	58,083.230	18 Oct 23				0.00	61,239.47	61,385.27	145.80
FX DEAL TRANSACTED ON 19 JAN 2024 EUR / USD EX.RATE 0.9185267 WITH CITIBANK N.A.	9,761.070	19 Jan 24				0.00	10,626.88	10,625.41	-1.47
FX DEAL TRANSACTED ON 20 OCT 2023 EUR / HKD EX.RATE 0.1207053 WITH CITIBANK N.A.	10,965.040	20 Oct 23				0.00	11,588.40	11,655.29	66.89
FX DEAL TRANSACTED ON 21 FEB 2024 EUR / USD EX.RATE 0.9250694 WITH CITIBANK N.A.	46,351.710	21 Feb 24				0.00	50,106.20	50,108.52	2.32
FX DEAL TRANSACTED ON 22 APR 2024 USD / EUR EX.RATE 1.0647486 WITH CITIBANK N.A.	-21,083.220	22 Apr 24				0.00	-22,448.33	-22,443.09	5.24
FX DEAL TRANSACTED ON 22 DEC 2023 EUR / USD EX.RATE 0.9078529 WITH CITIBANK N.A.	24,043.490	22 Dec 23				0.00	26,483.90	26,700.30	216.40
FX DEAL TRANSACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.9004287 WITH CITIBANK N.A.	298,000.000	23 Sep 24				0.00	330,953.47	332,061.43	1,107.96
FX DEAL TRANSACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1109886 WITH CITIBANK N.A.	-298,000.000	23 Sep 24				0.00	-331,074.60	-332,582.90	-1,508.30
FX DEAL TRANSACTED ON 25 JUL 2024 USD / EUR EX.RATE 1.08542 WITH CITIBANK N.A.	-1,954.860	25 Jul 24				0.00	-2,121.84	-2,122.20	-0.36
FX DEAL TRANSACTED ON 25 JUL 2024 USD / EUR EX.RATE 1.08542 WITH CITIBANK N.A.	-18,511.300	25 Jul 24				0.00	-20,092.54	-20,095.87	-3.33
FX DEAL TRANSACTED ON 29 AUG 2024 EUR / USD EX.RATE 0.9011688 WITH CITIBANK N.A.	2,321,000.000	29 Aug 24				0.00	2,575,544.07	2,569,231.15	-6,312.92
FX DEAL TRANSACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.109461 WITH CITIBANK N.A.	-2,321,000.000	29 Aug 24				0.00	-2,575,058.98	-2,569,463.24	5,595.74
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 02 JUL 2024 HKD / USD EX.RATE 7.814055 WITH CITIBANK N.A.	51,291.890	2 Jul 24				0.00	6,564.06	6,564.14	0.08
FX DEAL TRANSACTED ON 03 JUL 2024 HKD / USD EX.RATE 7.81112 WITH CITIBANK N.A.	105,363.050	3 Jul 24				0.00	13,488.85	13,492.34	3.49

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 JUN 2024 USD / HKD EX.RATE 0.1278671 WITH CITIBANK N.A.	-55,420.000	3 Jun 24				0.00	-7,086.39	-7,086.69	-0.30
FX DEAL TRANSACTED ON 04 DEC 2023 HKD / USD EX.RATE 7.81493 WITH CITIBANK N.A.	1,120,716.540	4 Dec 23				0.00	143,407.11	143,347.13	-59.98
FX DEAL TRANSACTED ON 09 JAN 2024 HKD / USD EX.RATE 7.8157 WITH CITIBANK N.A.	8,518.220	9 Jan 24				0.00	1,089.89	1,089.41	-0.48
FX DEAL TRANSACTED ON 13 DEC 2023 HKD / USD EX.RATE 7.8132 WITH CITIBANK N.A.	49,878.780	13 Dec 23				0.00	6,383.91	6,389.39	5.48
FX DEAL TRANSACTED ON 16 NOV 2023 HKD / USD EX.RATE 7.80141 WITH CITIBANK N.A.	16,663.090	16 Nov 23				0.00	2,135.91	2,136.38	0.47
FX DEAL TRANSACTED ON 20 OCT 2023 EUR / HKD EX.RATE 0.1207053 WITH CITIBANK N.A.	-90,841.420	20 Oct 23				0.00	-11,588.40	-11,609.94	-21.54
FX DEAL TRANSACTED ON 21 DEC 2023 HKD / USD EX.RATE 7.8091 WITH CITIBANK N.A.	8,497.520	21 Dec 23				0.00	1,088.16	1,087.93	-0.23
FX DEAL TRANSACTED ON 27 OCT 2023 HKD / USD EX.RATE 7.82157 WITH CITIBANK N.A.	16,276.720	27 Oct 23				0.00	2,081.00	2,081.18	0.18
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	3,275,931.310	19 Aug 24				0.00	462,030.00	468,972.49	6,942.49
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	-3,268,524.970	19 Aug 24				0.00	-462,030.00	-468,899.16	-6,869.16
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	2,707,927.970	22 Aug 24				0.00	382,155.00	387,658.84	5,503.84
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	-2,701,660.630	22 Aug 24				0.00	-382,155.00	-387,577.40	-5,422.40
Indian rupee - INR									
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	13,404,036.750	3 Jun 24				0.00	160,633.00	160,433.72	-199.28

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	-13,362,256.110	3 Jun 24				0.00	-160,633.00	-160,108.51	524.49
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	32,954,884.610	3 Sep 24				0.00	391,793.00	392,894.97	1,101.97
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	-32,920,406.830	3 Sep 24				0.00	-391,793.00	-394,026.32	-2,233.32
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	63,806,323.140	4 Sep 24				0.00	758,520.00	760,712.23	2,192.23
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	-63,738,435.600	4 Sep 24				0.00	-758,520.00	-762,889.16	-4,369.16
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	68,695,079.160	6 Sep 24				0.00	816,899.00	818,996.99	2,097.99
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	-68,619,516.000	6 Sep 24				0.00	-816,899.00	-821,311.10	-4,412.10
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	67,616,166.200	9 Sep 24				0.00	804,002.00	806,133.97	2,131.97
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	-67,544,208.020	9 Sep 24				0.00	-804,002.00	-808,440.68	-4,438.68
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	67,664,220.370	10 Sep 24				0.00	804,472.00	806,706.88	2,234.88
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-67,591,737.440	10 Sep 24				0.00	-804,472.00	-809,009.56	-4,537.56
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	66,391,342.050	12 Sep 24				0.00	789,316.00	791,531.36	2,215.36
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-66,318,330.320	12 Sep 24				0.00	-789,316.00	-793,768.07	-4,452.07
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	93,714,993.480	18 Jun 24				0.00	1,122,581.28	1,122,906.79	325.51
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	272,700,029.390	20 Sep 24				0.00	3,266,173.72	3,263,963.01	-2,210.71

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	13,445,581.520	28 May 24				0.00	161,023.00	160,930.97	-92.03
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	13,436,629.600	28 May 24				0.00	160,858.00	160,823.83	-34.17
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	-13,390,624.210	28 May 24				0.00	-160,858.00	-160,448.42	409.58
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	-13,399,528.950	28 May 24				0.00	-161,023.00	-160,555.12	467.88
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	13,449,479.740	29 May 24				0.00	160,748.00	160,977.63	229.63
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	13,436,439.740	29 May 24				0.00	160,553.00	160,821.55	268.55
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	-13,390,120.200	29 May 24				0.00	-160,553.00	-160,442.38	110.62
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	-13,403,168.240	29 May 24				0.00	-160,748.00	-160,598.73	149.27
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	13,396,547.170	30 May 24				0.00	160,195.00	160,344.08	149.08
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	-13,350,250.810	30 May 24				0.00	-160,195.00	-159,964.66	230.34
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	13,463,890.300	31 May 24				0.00	160,736.00	161,150.11	414.11
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	-13,419,044.960	31 May 24				0.00	-160,736.00	-160,788.96	-52.96
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15509.5 WITH CITIBANK N.A.	5,447,029,612.000	4 Sep 24				0.00	351,206.01	359,113.24	7,907.23
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15518.5 WITH CITIBANK N.A.	4,389,383,960.000	4 Sep 24				0.00	282,848.47	289,384.49	6,536.02

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000645 WITH CITIBANK N.A.	-4,389,383,960.000	4 Sep 24				0.00	-283,186.06	-284,470.77	-1,284.71
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000645 WITH CITIBANK N.A.	-5,441,937,125.000	4 Sep 24				0.00	-351,206.01	-353,372.54	-2,166.53
FX DEAL TRANSACTED ON 10 SEP 2024 IDR / USD EX.RATE 15466.25 WITH CITIBANK N.A.	5,768,076,073.000	10 Sep 24				0.00	372,946.00	379,928.61	6,982.61
FX DEAL TRANSACTED ON 10 SEP 2024 USD / IDR EX.RATE 0.0000647 WITH CITIBANK N.A.	-5,762,015,700.000	10 Sep 24				0.00	-372,946.00	-380,331.07	-7,385.07
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH CITIBANK N.A.	4,389,383,960.000	11 Sep 24				0.00	284,747.58	284,470.77	-276.81
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15430.0 WITH CITIBANK N.A.	2,813,089,590.000	11 Sep 24				0.00	182,313.00	185,291.11	2,978.11
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH CITIBANK N.A.	-2,810,354,895.000	11 Sep 24				0.00	-182,313.00	-185,501.97	-3,188.97
FX DEAL TRANSACTED ON 12 SEP 2024 IDR / USD EX.RATE 15421.0 WITH CITIBANK N.A.	5,441,937,125.000	12 Sep 24				0.00	352,891.33	353,372.54	481.21
FX DEAL TRANSACTED ON 12 SEP 2024 IDR / USD EX.RATE 15436.67 WITH CITIBANK N.A.	111,684,307.000	12 Sep 24				0.00	7,235.00	7,363.15	128.15
FX DEAL TRANSACTED ON 12 SEP 2024 USD / IDR EX.RATE 0.0000648 WITH CITIBANK N.A.	-111,586,635.000	12 Sep 24				0.00	-7,235.00	-7,276.60	-41.60
FX DEAL TRANSACTED ON 13 SEP 2024 IDR / USD EX.RATE 15405.0 WITH CITIBANK N.A.	111,586,635.000	13 Sep 24				0.00	7,243.53	7,276.60	33.07
FX DEAL TRANSACTED ON 19 SEP 2024 IDR / USD EX.RATE 15287.0 WITH CITIBANK N.A.	8,572,370,595.000	19 Sep 24				0.00	560,762.12	565,833.04	5,070.92
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 JUN 2024 JPY / DKK EX.RATE 22.7298 WITH CITIBANK N.A.	2,160,758.000	5 Jun 24				0.00	13,951.63	13,849.68	-101.95
FX DEAL TRANSACTED ON 06 AUG 2024 JPY / USD EX.RATE 144.56 WITH CITIBANK N.A.	4,617,617.000	6 Aug 24				0.00	31,942.56	31,336.68	-605.88

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062206 WITH CITIBANK N.A.	-8,956,456.000	8 Jul 24				0.00	-55,714.70	-55,500.89	213.81
FX DEAL TRANSACTED ON 10 NOV 2023 JPY / USD EX.RATE 151.548 WITH CITIBANK N.A.	2,717,238.000	10 Nov 23				0.00	17,929.88	17,913.69	-16.19
FX DEAL TRANSACTED ON 11 JAN 2024 USD / JPY EX.RATE 0.0068526 WITH CITIBANK N.A.	-300,083.000	11 Jan 24				0.00	-2,056.35	-2,058.39	-2.04
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	246,200,000.000	12 Apr 24				0.00	1,609,104.05	1,609,676.37	572.32
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	-246,200,000.000	12 Apr 24				0.00	-1,613,273.88	-1,561,637.75	51,636.13
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.719 WITH CITIBANK N.A.	2,647,539.000	12 Jun 24				0.00	17,002.03	16,871.37	-130.66
FX DEAL TRANSACTED ON 14 DEC 2023 JPY / USD EX.RATE 141.71 WITH CITIBANK N.A.	12,612,605.000	14 Dec 23				0.00	89,002.93	88,974.68	-28.25
FX DEAL TRANSACTED ON 15 MAY 2024 JPY / USD EX.RATE 155.483 WITH CITIBANK N.A.	4,233,364.000	15 May 24				0.00	27,227.18	27,254.00	26.82
FX DEAL TRANSACTED ON 17 JAN 2024 USD / JPY EX.RATE 0.0067372 WITH CITIBANK N.A.	-4,397,562.000	17 Jan 24				0.00	-29,627.18	-29,674.16	-46.98
FX DEAL TRANSACTED ON 19 JAN 2024 JPY / USD EX.RATE 148.1 WITH CITIBANK N.A.	14,830,419.000	19 Jan 24				0.00	100,137.87	100,300.41	162.54
FX DEAL TRANSACTED ON 19 SEP 2024 JPY / USD EX.RATE 143.467 WITH CITIBANK N.A.	2,652,785.000	19 Sep 24				0.00	18,490.56	18,454.80	-35.76
FX DEAL TRANSACTED ON 22 AUG 2024 JPY / USD EX.RATE 146.037 WITH CITIBANK N.A.	1,756,591.000	22 Aug 24				0.00	12,028.40	12,101.07	72.67
FX DEAL TRANSACTED ON 22 JUL 2024 JPY / USD EX.RATE 156.788 WITH CITIBANK N.A.	305,917.000	22 Jul 24				0.00	1,951.15	1,961.07	9.92
FX DEAL TRANSACTED ON 22 MAY 2024 JPY / USD EX.RATE 156.408 WITH CITIBANK N.A.	2,165,346.000	22 May 24				0.00	13,844.22	13,790.70	-53.52
FX DEAL TRANSACTED ON 23 MAY 2024 JPY / USD EX.RATE 156.79481 WITH CITIBANK N.A.	2,800,703.000	23 May 24				0.00	17,862.22	17,837.17	-25.05

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 MAY 2024 JPY / USD EX.RATE 157.0 WITH CITIBANK N.A.	10,138,662.000	24 May 24				0.00	64,577.46	64,690.78	113.32
FX DEAL TRANSACTED ON 24 NOV 2023 USD / JPY EX.RATE 0.0066892 WITH CITIBANK N.A.	-7,333,507.000	24 Nov 23				0.00	-49,055.20	-49,239.65	-184.45
FX DEAL TRANSACTED ON 26 JUL 2024 JPY / USD EX.RATE 153.5126 WITH CITIBANK N.A.	5,948,906.000	26 Jul 24				0.00	38,751.91	38,615.47	-136.44
FX DEAL TRANSACTED ON 28 NOV 2023 USD / JPY EX.RATE 0.0067842 WITH CITIBANK N.A.	-240,340,381.000	28 Nov 23				0.00	-1,630,509.63	-1,630,587.07	-77.44
Mexican peso - MXN									
FX DEAL TRANSACTED ON 02 OCT 2023 MXN / USD EX.RATE 17.806842 WITH CITIBANK N.A.	35,359,757.720	2 Oct 23				0.00	1,985,739.96	2,028,905.08	43,165.12
FX DEAL TRANSACTED ON 02 OCT 2023 USD / MXN EX.RATE 0.0568298 WITH CITIBANK N.A.	-35,359,757.720	2 Oct 23				0.00	-2,009,488.17	-1,983,995.38	25,492.79
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	530,000.000	5 Apr 24				0.00	32,203.52	32,142.64	-60.88
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	-530,000.000	5 Apr 24				0.00	-31,834.81	-28,795.74	3,039.07
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0574838 WITH CITIBANK N.A.	-7,841,294.000	5 Dec 23				0.00	-450,747.13	-454,067.64	-3,320.51
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	34,003,000.000	5 Jun 24				0.00	1,926,492.00	1,847,436.91	-79,055.09
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	-34,003,000.000	5 Jun 24				0.00	-1,930,805.69	-1,936,334.39	-5,528.70
FX DEAL TRANSACTED ON 10 JAN 2024 MXN / USD EX.RATE 16.984205 WITH CITIBANK N.A.	7,030,000.000	10 Jan 24				0.00	413,913.99	413,943.36	29.37
FX DEAL TRANSACTED ON 10 JAN 2024 USD / MXN EX.RATE 0.0582092 WITH CITIBANK N.A.	-7,030,000.000	10 Jan 24				0.00	-409,210.72	-417,632.03	-8,421.31
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	47,218,993.210	11 Jan 24				0.00	2,773,835.00	2,746,727.54	-27,107.46

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	-47,601,782.440	11 Jan 24				0.00	-2,773,835.00	-2,827,884.66	-54,049.66
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.0101 WITH CITIBANK N.A.	80,603.190	12 Oct 23				0.00	4,475.44	4,486.06	10.62
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.139037 WITH CITIBANK N.A.	17,180,540.900	12 Oct 23				0.00	947,158.38	985,801.06	38,642.68
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0549581 WITH CITIBANK N.A.	-80,603.190	12 Oct 23				0.00	-4,429.80	-4,624.93	-195.13
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0556963 WITH CITIBANK N.A.	-17,005,755.130	12 Oct 23				0.00	-947,158.38	-946,473.08	685.30
FX DEAL TRANSACTED ON 13 DEC 2023 MXN / USD EX.RATE 17.394898 WITH CITIBANK N.A.	4,235,000.000	13 Dec 23				0.00	243,462.19	242,999.77	-462.42
FX DEAL TRANSACTED ON 13 DEC 2023 USD / MXN EX.RATE 0.0570402 WITH CITIBANK N.A.	-4,235,000.000	13 Dec 23				0.00	-241,565.16	-246,349.83	-4,784.67
FX DEAL TRANSACTED ON 14 AUG 2024 MXN / USD EX.RATE 18.8877759 WITH CITIBANK	5,705,000.000	14 Aug 24				0.00	302,047.21	303,231.64	1,184.43
FX DEAL TRANSACTED ON 14 AUG 2024 USD / MXN EX.RATE 0.0519385 WITH CITIBANK N.A.	-5,705,000.000	14 Aug 24				0.00	-296,309.24	-287,592.86	8,716.38
FX DEAL TRANSACTED ON 14 NOV 2023 MXN / USD EX.RATE 17.405591 WITH CITIBANK N.A.	14,421,985.860	14 Nov 23				0.00	828,583.52	835,718.02	7,134.50
FX DEAL TRANSACTED ON 14 NOV 2023 USD / MXN EX.RATE 0.05672 WITH CITIBANK N.A.	-14,608,301.980	14 Nov 23				0.00	-828,583.52	-849,764.53	-21,181.01
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.694898 WITH CITIBANK N.A.	4,301,000.000	15 Mar 24				0.00	257,623.62	256,194.90	-1,428.72
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596057 WITH CITIBANK N.A.	-4,301,000.000	15 Mar 24				0.00	-256,364.22	-251,663.96	4,700.26
FX DEAL TRANSACTED ON 15 NOV 2023 MXN / USD EX.RATE 17.35154 WITH CITIBANK N.A.	16,496.290	15 Nov 23				0.00	950.71	955.92	5.21
FX DEAL TRANSACTED ON 15 NOV 2023 USD / MXN EX.RATE 0.0569106 WITH CITIBANK N.A.	-16,496.290	15 Nov 23				0.00	-938.81	-959.59	-20.78

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 JUN 2024 MXN / USD EX.RATE 18.771136 WITH CITIBANK N.A.	83,564.000	17 Jun 24				0.00	4,451.73	4,333.17	-118.56
FX DEAL TRANSACTED ON 17 JUN 2024 USD / MXN EX.RATE 0.0540543 WITH CITIBANK N.A.	-83,564.000	17 Jun 24				0.00	-4,517.00	-4,540.17	-23.17
FX DEAL TRANSACTED ON 20 NOV 2023 MXN / USD EX.RATE 17.13704 WITH CITIBANK N.A.	6,526,000.000	20 Nov 23				0.00	380,812.56	378,999.94	-1,812.62
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0576849 WITH CITIBANK N.A.	-6,526,000.000	20 Nov 23				0.00	-376,451.58	-379,617.24	-3,165.66
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584211 WITH CITIBANK N.A.	-1,073,892.620	20 Nov 23				0.00	-62,738.00	-62,366.72	371.28
FX DEAL TRANSACTED ON 21 AUG 2024 MXN / USD EX.RATE 19.2483639 WITH CITIBANK	3,570,000.000	21 Aug 24				0.00	185,470.31	185,579.87	109.56
FX DEAL TRANSACTED ON 21 AUG 2024 USD / MXN EX.RATE 0.0517358 WITH CITIBANK N.A.	-3,570,000.000	21 Aug 24				0.00	-184,696.98	-185,120.37	-423.39
FX DEAL TRANSACTED ON 26 OCT 2023 MXN / USD EX.RATE 18.294153 WITH CITIBANK N.A.	5,501,000.000	26 Oct 23				0.00	300,697.17	302,261.05	1,563.88
FX DEAL TRANSACTED ON 26 OCT 2023 USD / MXN EX.RATE 0.0544706 WITH CITIBANK N.A.	-5,501,000.000	26 Oct 23				0.00	-299,642.69	-318,769.20	-19,126.51
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.2367 WITH CITIBANK N.A.	33,155,706.510	29 Nov 23				0.00	1,923,553.03	1,908,626.57	-14,926.46
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0574429 WITH CITIBANK N.A.	-33,486,321.040	29 Nov 23				0.00	-1,923,553.03	-1,947,898.38	-24,345.35
FX DEAL TRANSACTED ON 30 OCT 2023 MXN / USD EX.RATE 18.0888 WITH CITIBANK N.A.	11,215,610.420	30 Oct 23				0.00	620,030.65	621,260.20	1,229.55
FX DEAL TRANSACTED ON 30 OCT 2023 USD / MXN EX.RATE 0.0544377 WITH CITIBANK N.A.	-11,389,724.330	30 Oct 23				0.00	-620,030.65	-662,539.95	-42,509.30
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 08 AUG 2024 ILS / USD EX.RATE 3.7906799 WITH CITIBANK N.A.	511,362.720	8 Aug 24				0.00	134,900.00	134,968.72	68.72

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 AUG 2024 USD / ILS EX.RATE 0.264833 WITH CITIBANK N.A.	-509,377.540	8 Aug 24				0.00	-134,900.00	-136,989.43	-2,089.43
FX DEAL TRANSACTED ON 14 AUG 2024 ILS / USD EX.RATE 3.7194519 WITH CITIBANK N.A.	218,000.000	14 Aug 24				0.00	58,610.79	58,591.13	-19.66
FX DEAL TRANSACTED ON 14 AUG 2024 USD / ILS EX.RATE 0.2696517 WITH CITIBANK N.A.	-218,000.000	14 Aug 24				0.00	-58,784.07	-58,627.82	156.25
FX DEAL TRANSACTED ON 24 JUL 2024 ILS / USD EX.RATE 3.624893 WITH CITIBANK N.A.	182,000.000	24 Jul 24				0.00	50,208.38	49,879.41	-328.97
FX DEAL TRANSACTED ON 24 JUL 2024 USD / ILS EX.RATE 0.2769759 WITH CITIBANK N.A.	-182,000.000	24 Jul 24				0.00	-50,409.61	-48,946.17	1,463.44
FX DEAL TRANSACTED ON 28 AUG 2024 ILS / USD EX.RATE 3.661597 WITH CITIBANK N.A.	367,000.000	28 Aug 24				0.00	100,229.49	98,699.14	-1,530.35
FX DEAL TRANSACTED ON 28 AUG 2024 USD / ILS EX.RATE 0.2725281 WITH CITIBANK N.A.	-367,000.000	28 Aug 24				0.00	-100,017.82	-100,411.77	-393.95
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 14 AUG 2024 NZD / USD EX.RATE 1.645251 WITH CITIBANK N.A.	29,174.890	14 Aug 24				0.00	17,732.79	17,532.65	-200.14
FX DEAL TRANSACTED ON 14 AUG 2024 NZD / USD EX.RATE 1.6454676 WITH CITIBANK N.A.	29,178.750	14 Aug 24				0.00	17,732.80	17,534.97	-197.83
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 27 MAR 2024 NOK / USD EX.RATE 10.779515 WITH CITIBANK N.A.	115,499.590	27 Mar 24				0.00	10,714.73	10,424.43	-290.30
FX DEAL TRANSACTED ON 27 MAR 2024 USD / NOK EX.RATE 0.0926974 WITH CITIBANK N.A.	-115,588.270	27 Mar 24				0.00	-10,714.73	-10,540.51	174.22
FX DEAL TRANSACTED ON 30 MAY 2024 NOK / USD EX.RATE 10.541636 WITH CITIBANK N.A.	657,910.880	30 May 24				0.00	62,410.70	61,626.96	-783.74
FX DEAL TRANSACTED ON 30 MAY 2024 USD / NOK EX.RATE 0.0947959 WITH CITIBANK N.A.	-658,369.230	30 May 24				0.00	-62,410.70	-62,836.78	-426.08

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 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.									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 03 NOV 2023 PEN / USD EX.RATE 3.7348 WITH CITIBANK N.A.	2,474,804.240	3 Nov 23				0.00	662,633.67	657,667.88	-4,965.79
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	-376,622.790	19 Apr 24				0.00	-102,209.00	-100,730.91	1,478.09
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	376,622.790	21 May 24				0.00	100,963.14	100,730.91	-232.23
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 23 JUL 2024 USD / SGD EX.RATE 0.7431629 WITH CITIBANK N.A.	-50,665.880	23 Jul 24				0.00	-37,653.00	-37,765.27	-112.27
FX DEAL TRANSACTED ON 27 AUG 2024 SGD / USD EX.RATE 1.30398 WITH CITIBANK N.A.	21,515.670	27 Aug 24				0.00	16,500.00	16,527.63	27.63
South African rand - ZAR									
FX DEAL TRANSACTED ON 16 OCT 2023 USD / ZAR EX.RATE 0.0525666 WITH CITIBANK N.A.	-6,360,774.700	16 Oct 23				0.00	-334,364.06	-335,373.35	-1,009.29
FX DEAL TRANSACTED ON 16 OCT 2023 ZAR / USD EX.RATE 18.875 WITH CITIBANK N.A.	6,311,121.630	16 Oct 23				0.00	334,364.06	336,581.49	2,217.43
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	-6,427,832.970	17 Jan 24				0.00	-335,019.95	-339,872.20	-4,852.25
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	6,409,233.160	17 Jan 24				0.00	335,019.95	338,039.72	3,019.77
South Korean won - KRW									
FX DEAL TRANSACTED ON 10 SEP 2024 KRW / USD EX.RATE 1343.5 WITH CITIBANK N.A.	351,158,656.000	10 Sep 24				0.00	261,376.00	264,187.98	2,811.98

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 SEP 2024 USD / KRW EX.RATE 0.0007453 WITH CITIBANK N.A.	-350,693,407.000	10 Sep 24				0.00	-261,376.00	-267,849.88	-6,473.88
FX DEAL TRANSACTED ON 11 SEP 2024 KRW / USD EX.RATE 1337.0 WITH CITIBANK N.A.	474,759,341.000	11 Sep 24				0.00	355,093.00	357,176.75	2,083.75
FX DEAL TRANSACTED ON 11 SEP 2024 USD / KRW EX.RATE 0.0007489 WITH CITIBANK N.A.	-474,136,153.000	11 Sep 24				0.00	-355,093.00	-362,132.02	-7,039.02
FX DEAL TRANSACTED ON 19 SEP 2024 USD / KRW EX.RATE 0.0007509 WITH CITIBANK N.A.	-825,917,997.000	19 Sep 24				0.00	-620,151.67	-621,364.73	-1,213.06
Swiss franc - CHF									
FX DEAL TRANSACTED ON 03 JUL 2024 CHF / USD EX.RATE 0.90091 WITH CITIBANK N.A.	16,540.760	3 Jul 24				0.00	18,360.06	18,377.60	17.54
FX DEAL TRANSACTED ON 06 MAR 2024 EUR / CHF EX.RATE 1.0402472 WITH CITIBANK N.A.	-14,262.650	6 Mar 24				0.00	-16,129.70	-16,225.07	-95.37
FX DEAL TRANSACTED ON 06 MAY 2024 CHF / USD EX.RATE 0.90591 WITH CITIBANK N.A.	8,303.490	6 May 24				0.00	9,165.91	9,156.41	-9.50
FX DEAL TRANSACTED ON 10 SEP 2024 CHF / USD EX.RATE 0.84583 WITH CITIBANK N.A.	12,087.950	10 Sep 24				0.00	14,291.23	14,247.10	-44.13
Thai baht - THB									
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	44,969,022.360	18 Mar 24				0.00	1,256,082.86	1,225,982.07	-30,100.79
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	-44,969,022.360	18 Mar 24				0.00	-1,250,878.58	-1,223,064.46	27,814.12
Turkish lira - TRY									
FX DEAL TRANSACTED ON 05 JUN 2024 TRY / USD EX.RATE 34.654173 WITH CITIBANK N.A.	17,327,086.500	5 Jun 24				0.00	500,000.00	517,226.46	17,226.46

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 JUN 2024 USD / TRY EX.RATE 0.0307644 WITH CITIBANK N.A.	-16,252,530.000	5 Jun 24				0.00	-500,000.00	-503,189.88	-3,189.88
FX DEAL TRANSACTED ON 25 MAR 2024 TRY / USD EX.RATE 32.15551 WITH CITIBANK N.A.	690,092.650	25 Mar 24				0.00	21,461.10	21,465.11	4.01
FX DEAL TRANSACTED ON 25 MAR 2024 USD / TRY EX.RATE 0.0310652 WITH CITIBANK N.A.	-690,092.650	25 Mar 24				0.00	-21,437.85	-21,444.60	-6.75
FX DEAL TRANSACTED ON 27 AUG 2024 TRY / USD EX.RATE 34.6585 WITH CITIBANK N.A.	44,645,478.820	27 Aug 24				0.00	1,288,153.81	1,316,529.17	28,375.36
FX DEAL TRANSACTED ON 27 AUG 2024 USD / TRY EX.RATE 0.029382 WITH CITIBANK N.A.	-43,841,670.850	27 Aug 24				0.00	-1,288,153.81	-1,288,210.59	-56.78
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	-370,749.760	1 Apr 24				0.00	-370,749.76	-370,749.76	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	370,809.440	1 Apr 24				0.00	370,809.44	370,809.44	0.00
FX DEAL TRANSACTED ON 01 AUG 2024 USD / GBP EX.RATE 1.275302 WITH CITIBANK N.A.	42,936.230	1 Aug 24				0.00	42,936.23	42,936.23	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 AUD / USD EX.RATE 1.5769717 WITH CITIBANK N.A.	-146,483.290	1 Nov 23				0.00	-146,483.29	-146,483.29	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 EUR / USD EX.RATE 0.9478607 WITH CITIBANK N.A.	-434,663.050	1 Nov 23				0.00	-434,663.05	-434,663.05	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / AUD EX.RATE 0.6344036 WITH CITIBANK N.A.	146,547.230	1 Nov 23				0.00	146,547.23	146,547.23	0.00
FX DEAL TRANSACTED ON 01 NOV 2023 USD / EUR EX.RATE 1.0544691 WITH CITIBANK N.A.	434,441.270	1 Nov 23				0.00	434,441.27	434,441.27	0.00
FX DEAL TRANSACTED ON 02 AUG 2024 EUR / USD EX.RATE 0.9166407 WITH CITIBANK N.A.	-60,757.750	2 Aug 24				0.00	-60,757.75	-60,757.75	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 HKD / USD EX.RATE 7.814055 WITH CITIBANK N.A.	-6,564.060	2 Jul 24				0.00	-6,564.06	-6,564.06	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 NOV 2023 USD / EUR EX.RATE 1.06199 WITH CITIBANK N.A.	60,463.990	2 Nov 23				0.00	60,463.99	60,463.99	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 MXN / USD EX.RATE 17.806842 WITH CITIBANK N.A.	-1,985,739.960	2 Oct 23				0.00	-1,985,739.96	-1,985,739.96	0.00
FX DEAL TRANSACTED ON 02 OCT 2023 USD / MXN EX.RATE 0.0568298 WITH CITIBANK N.A.	2,009,488.170	2 Oct 23				0.00	2,009,488.17	2,009,488.17	0.00
FX DEAL TRANSACTED ON 03 JUL 2024 CHF / USD EX.RATE 0.90091 WITH CITIBANK N.A.	-18,360.060	3 Jul 24				0.00	-18,360.06	-18,360.06	0.00
FX DEAL TRANSACTED ON 03 JUL 2024 HKD / USD EX.RATE 7.81112 WITH CITIBANK N.A.	-13,488.850	3 Jul 24				0.00	-13,488.85	-13,488.85	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 GBP / USD EX.RATE 0.7863528 WITH CITIBANK N.A.	-5,305,506.950	3 Jun 24				0.00	-5,305,506.95	-5,305,506.95	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	-160,633.000	3 Jun 24				0.00	-160,633.00	-160,633.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.2718706 WITH CITIBANK N.A.	5,306,244.140	3 Jun 24				0.00	5,306,244.14	5,306,244.14	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / HKD EX.RATE 0.1278671 WITH CITIBANK N.A.	7,086.390	3 Jun 24				0.00	7,086.39	7,086.39	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	160,633.000	3 Jun 24				0.00	160,633.00	160,633.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2023 PEN / USD EX.RATE 3.7348 WITH CITIBANK N.A.	-662,633.670	3 Nov 23				0.00	-662,633.67	-662,633.67	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	-391,793.000	3 Sep 24				0.00	-391,793.00	-391,793.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	391,793.000	3 Sep 24				0.00	391,793.00	391,793.00	0.00
FX DEAL TRANSACTED ON 04 DEC 2023 HKD / USD EX.RATE 7.81493 WITH CITIBANK N.A.	-143,407.110	4 Dec 23				0.00	-143,407.11	-143,407.11	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.0949 WITH CITIBANK N.A.	97,188.950	4 Jan 24				0.00	97,188.95	97,188.95	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 MAR 2024 GBP / USD EX.RATE 0.7877241 WITH CITIBANK N.A.	-57,694.110	4 Mar 24				0.00	-57,694.11	-57,694.11	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15509.5 WITH CITIBANK N.A.	-351,206.010	4 Sep 24				0.00	-351,206.01	-351,206.01	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15518.5 WITH CITIBANK N.A.	-282,848.470	4 Sep 24				0.00	-282,848.47	-282,848.47	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	-758,520.000	4 Sep 24				0.00	-758,520.00	-758,520.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000645 WITH CITIBANK N.A.	283,186.060	4 Sep 24				0.00	283,186.06	283,186.06	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000645 WITH CITIBANK N.A.	351,206.010	4 Sep 24				0.00	351,206.01	351,206.01	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	758,520.000	4 Sep 24				0.00	758,520.00	758,520.00	0.00
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	-32,203.520	5 Apr 24				0.00	-32,203.52	-32,203.52	0.00
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	31,834.810	5 Apr 24				0.00	31,834.81	31,834.81	0.00
FX DEAL TRANSACTED ON 05 DEC 2023 USD / MXN EX.RATE 0.0574838 WITH CITIBANK N.A.	450,747.130	5 Dec 23				0.00	450,747.13	450,747.13	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 GBP / USD EX.RATE 0.783208 WITH CITIBANK N.A.	-25,884.770	5 Jun 24				0.00	-25,884.77	-25,884.77	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	-1,926,492.000	5 Jun 24				0.00	-1,926,492.00	-1,926,492.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 TRY / USD EX.RATE 34.654173 WITH CITIBANK N.A.	-500,000.000	5 Jun 24				0.00	-500,000.00	-500,000.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	1,930,805.690	5 Jun 24				0.00	1,930,805.69	1,930,805.69	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / TRY EX.RATE 0.0307644 WITH CITIBANK N.A.	500,000.000	5 Jun 24				0.00	500,000.00	500,000.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 OCT 2023 USD / COP EX.RATE 0.0002352 WITH CITIBANK N.A.	1,035,558.340	5 Oct 23				0.00	1,035,558.34	1,035,558.34	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / EUR EX.RATE 1.11016 WITH CITIBANK N.A.	24,883.490	5 Sep 24				0.00	24,883.49	24,883.49	0.00
FX DEAL TRANSACTED ON 06 AUG 2024 JPY / USD EX.RATE 144.56 WITH CITIBANK N.A.	-31,942.560	6 Aug 24				0.00	-31,942.56	-31,942.56	0.00
FX DEAL TRANSACTED ON 06 DEC 2023 EUR / USD EX.RATE 0.9267841 WITH CITIBANK N.A.	-1,948.710	6 Dec 23				0.00	-1,948.71	-1,948.71	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 EUR / USD EX.RATE 0.919087 WITH CITIBANK N.A.	-396,045.210	6 Jun 24				0.00	-396,045.21	-396,045.21	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 USD / EUR EX.RATE 1.0892535 WITH CITIBANK N.A.	396,488.270	6 Jun 24				0.00	396,488.27	396,488.27	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 GBP / USD EX.RATE 0.784763 WITH CITIBANK N.A.	-18,647.490	6 Mar 24				0.00	-18,647.49	-18,647.49	0.00
FX DEAL TRANSACTED ON 06 MAY 2024 CHF / USD EX.RATE 0.90591 WITH CITIBANK N.A.	-9,165.910	6 May 24				0.00	-9,165.91	-9,165.91	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	-816,899.000	6 Sep 24				0.00	-816,899.00	-816,899.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 USD / EUR EX.RATE 1.10723 WITH CITIBANK N.A.	24,936.670	6 Sep 24				0.00	24,936.67	24,936.67	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	816,899.000	6 Sep 24				0.00	816,899.00	816,899.00	0.00
FX DEAL TRANSACTED ON 07 DEC 2023 EUR / USD EX.RATE 0.9256688 WITH CITIBANK N.A.	-34,377.380	7 Dec 23				0.00	-34,377.38	-34,377.38	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.9141186 WITH CITIBANK N.A.	-51,262.880	7 Mar 24				0.00	-51,262.88	-51,262.88	0.00
FX DEAL TRANSACTED ON 08 AUG 2024 ILS / USD EX.RATE 3.7906799 WITH CITIBANK N.A.	-134,900.000	8 Aug 24				0.00	-134,900.00	-134,900.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2024 USD / ILS EX.RATE 0.264833 WITH CITIBANK N.A.	134,900.000	8 Aug 24				0.00	134,900.00	134,900.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 DEC 2023 EUR / USD EX.RATE 0.9304922 WITH CITIBANK N.A.	-3,326.530	8 Dec 23				0.00	-3,326.53	-3,326.53	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062206 WITH CITIBANK N.A.	55,714.700	8 Jul 24				0.00	55,714.70	55,714.70	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 USD / GBP EX.RATE 1.284344 WITH CITIBANK N.A.	12,027.480	8 Mar 24				0.00	12,027.48	12,027.48	0.00
FX DEAL TRANSACTED ON 09 JAN 2024 HKD / USD EX.RATE 7.8157 WITH CITIBANK N.A.	-1,089.890	9 Jan 24				0.00	-1,089.89	-1,089.89	0.00
FX DEAL TRANSACTED ON 09 OCT 2023 EUR / USD EX.RATE 0.9490016 WITH CITIBANK N.A.	-37,825.520	9 Oct 23				0.00	-37,825.52	-37,825.52	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	-804,002.000	9 Sep 24				0.00	-804,002.00	-804,002.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	804,002.000	9 Sep 24				0.00	804,002.00	804,002.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 GBP / USD EX.RATE 0.7854843 WITH CITIBANK N.A.	-8,706.020	10 Jan 24				0.00	-8,706.02	-8,706.02	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 MXN / USD EX.RATE 16.984205 WITH CITIBANK N.A.	-413,913.990	10 Jan 24				0.00	-413,913.99	-413,913.99	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 USD / MXN EX.RATE 0.0582092 WITH CITIBANK N.A.	409,210.720	10 Jan 24				0.00	409,210.72	409,210.72	0.00
FX DEAL TRANSACTED ON 10 NOV 2023 JPY / USD EX.RATE 151.548 WITH CITIBANK N.A.	-17,929.880	10 Nov 23				0.00	-17,929.88	-17,929.88	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 CHF / USD EX.RATE 0.84583 WITH CITIBANK N.A.	-14,291.230	10 Sep 24				0.00	-14,291.23	-14,291.23	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 IDR / USD EX.RATE 15466.25 WITH CITIBANK N.A.	-372,946.000	10 Sep 24				0.00	-372,946.00	-372,946.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	-804,472.000	10 Sep 24				0.00	-804,472.00	-804,472.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 KRW / USD EX.RATE 1343.5 WITH CITIBANK N.A.	-261,376.000	10 Sep 24				0.00	-261,376.00	-261,376.00	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 SEP 2024 USD / IDR EX.RATE 0.0000647 WITH CITIBANK N.A.	372,946.000	10 Sep 24				0.00	372,946.00	372,946.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	804,472.000	10 Sep 24				0.00	804,472.00	804,472.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / KRW EX.RATE 0.0007453 WITH CITIBANK N.A.	261,376.000	10 Sep 24				0.00	261,376.00	261,376.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	-2,773,835.000	11 Jan 24				0.00	-2,773,835.00	-2,773,835.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 USD / JPY EX.RATE 0.0068526 WITH CITIBANK N.A.	2,056.350	11 Jan 24				0.00	2,056.35	2,056.35	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	2,773,835.000	11 Jan 24				0.00	2,773,835.00	2,773,835.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 EUR / USD EX.RATE 0.9153151 WITH CITIBANK N.A.	-51,731.510	11 Mar 24				0.00	-51,731.51	-51,731.51	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	-341,617.500	11 Mar 24				0.00	-341,617.50	-341,617.50	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	341,662.960	11 Mar 24				0.00	341,662.96	341,662.96	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH CITIBANK N.A.	-284,747.580	11 Sep 24				0.00	-284,747.58	-284,747.58	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15430.0 WITH CITIBANK N.A.	-182,313.000	11 Sep 24				0.00	-182,313.00	-182,313.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 KRW / USD EX.RATE 1337.0 WITH CITIBANK N.A.	-355,093.000	11 Sep 24				0.00	-355,093.00	-355,093.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH CITIBANK N.A.	182,313.000	11 Sep 24				0.00	182,313.00	182,313.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / KRW EX.RATE 0.0007489 WITH CITIBANK N.A.	355,093.000	11 Sep 24				0.00	355,093.00	355,093.00	0.00
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	-1,609,104.050	12 Apr 24				0.00	-1,609,104.05	-1,609,104.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	1,613,273.880	12 Apr 24				0.00	1,613,273.88	1,613,273.88	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 GBP / USD EX.RATE 0.7849429 WITH CITIBANK N.A.	-30,875.990	12 Jan 24				0.00	-30,875.99	-30,875.99	0.00
FX DEAL TRANSACTED ON 12 JAN 2024 USD / GBP EX.RATE 1.273978 WITH CITIBANK N.A.	7,949.550	12 Jan 24				0.00	7,949.55	7,949.55	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 JPY / USD EX.RATE 155.719 WITH CITIBANK N.A.	-17,002.030	12 Jun 24				0.00	-17,002.03	-17,002.03	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	-257,174.860	12 Mar 24				0.00	-257,174.86	-257,174.86	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.278101 WITH CITIBANK N.A.	17,513.970	12 Mar 24				0.00	17,513.97	17,513.97	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	257,207.420	12 Mar 24				0.00	257,207.42	257,207.42	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.0101 WITH CITIBANK N.A.	-4,475.440	12 Oct 23				0.00	-4,475.44	-4,475.44	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 MXN / USD EX.RATE 18.139037 WITH CITIBANK N.A.	-947,158.380	12 Oct 23				0.00	-947,158.38	-947,158.38	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0549581 WITH CITIBANK N.A.	4,429.800	12 Oct 23				0.00	4,429.80	4,429.80	0.00
FX DEAL TRANSACTED ON 12 OCT 2023 USD / MXN EX.RATE 0.0556963 WITH CITIBANK N.A.	947,158.380	12 Oct 23				0.00	947,158.38	947,158.38	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 IDR / USD EX.RATE 15421.0 WITH CITIBANK N.A.	-352,891.330	12 Sep 24				0.00	-352,891.33	-352,891.33	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 IDR / USD EX.RATE 15436.67 WITH CITIBANK N.A.	-7,235.000	12 Sep 24				0.00	-7,235.00	-7,235.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	-789,316.000	12 Sep 24				0.00	-789,316.00	-789,316.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / IDR EX.RATE 0.0000648 WITH CITIBANK N.A.	7,235.000	12 Sep 24				0.00	7,235.00	7,235.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	789,316.000	12 Sep 24				0.00	789,316.00	789,316.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 HKD / USD EX.RATE 7.8132 WITH CITIBANK N.A.	-6,383.910	13 Dec 23				0.00	-6,383.91	-6,383.91	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 MXN / USD EX.RATE 17.394898 WITH CITIBANK N.A.	-243,462.190	13 Dec 23				0.00	-243,462.19	-243,462.19	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / GBP EX.RATE 1.2516 WITH CITIBANK N.A.	111,869.700	13 Dec 23				0.00	111,869.70	111,869.70	0.00
FX DEAL TRANSACTED ON 13 DEC 2023 USD / MXN EX.RATE 0.0570402 WITH CITIBANK N.A.	241,565.160	13 Dec 23				0.00	241,565.16	241,565.16	0.00
FX DEAL TRANSACTED ON 13 SEP 2024 IDR / USD EX.RATE 15405.0 WITH CITIBANK N.A.	-7,243.530	13 Sep 24				0.00	-7,243.53	-7,243.53	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 ILS / USD EX.RATE 3.7194519 WITH CITIBANK N.A.	-58,610.790	14 Aug 24				0.00	-58,610.79	-58,610.79	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 MXN / USD EX.RATE 18.8877759 WITH CITIBANK	-302,047.210	14 Aug 24				0.00	-302,047.21	-302,047.21	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 NZD / USD EX.RATE 1.645251 WITH CITIBANK N.A.	-17,732.790	14 Aug 24				0.00	-17,732.79	-17,732.79	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 NZD / USD EX.RATE 1.6454676 WITH CITIBANK N.A.	-17,732.800	14 Aug 24				0.00	-17,732.80	-17,732.80	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / ILS EX.RATE 0.2696517 WITH CITIBANK N.A.	58,784.070	14 Aug 24				0.00	58,784.07	58,784.07	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / MXN EX.RATE 0.0519385 WITH CITIBANK N.A.	296,309.240	14 Aug 24				0.00	296,309.24	296,309.24	0.00
FX DEAL TRANSACTED ON 14 DEC 2023 JPY / USD EX.RATE 141.71 WITH CITIBANK N.A.	-89,002.930	14 Dec 23				0.00	-89,002.93	-89,002.93	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 MXN / USD EX.RATE 17.405591 WITH CITIBANK N.A.	-828,583.520	14 Nov 23				0.00	-828,583.52	-828,583.52	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 USD / MXN EX.RATE 0.05672 WITH CITIBANK N.A.	828,583.520	14 Nov 23				0.00	828,583.52	828,583.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.694898 WITH CITIBANK N.A.	-257,623.620	15 Mar 24				0.00	-257,623.62	-257,623.62	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596057 WITH CITIBANK N.A.	256,364.220	15 Mar 24				0.00	256,364.22	256,364.22	0.00
FX DEAL TRANSACTED ON 15 MAY 2024 JPY / USD EX.RATE 155.483 WITH CITIBANK N.A.	-27,227.180	15 May 24				0.00	-27,227.18	-27,227.18	0.00
FX DEAL TRANSACTED ON 15 NOV 2023 MXN / USD EX.RATE 17.35154 WITH CITIBANK N.A.	-950.710	15 Nov 23				0.00	-950.71	-950.71	0.00
FX DEAL TRANSACTED ON 15 NOV 2023 USD / EUR EX.RATE 1.08457 WITH CITIBANK N.A.	33,304.660	15 Nov 23				0.00	33,304.66	33,304.66	0.00
FX DEAL TRANSACTED ON 15 NOV 2023 USD / MXN EX.RATE 0.0569106 WITH CITIBANK N.A.	938.810	15 Nov 23				0.00	938.81	938.81	0.00
FX DEAL TRANSACTED ON 16 AUG 2024 USD / EUR EX.RATE 1.10025 WITH CITIBANK N.A.	52,196.040	16 Aug 24				0.00	52,196.04	52,196.04	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 EUR / USD EX.RATE 0.9279623 WITH CITIBANK N.A.	-13,983.270	16 Feb 24				0.00	-13,983.27	-13,983.27	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 EUR / USD EX.RATE 0.9284631 WITH CITIBANK N.A.	-535,293.200	16 Feb 24				0.00	-535,293.20	-535,293.20	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	1,662,881.230	16 Feb 24				0.00	1,662,881.23	1,662,881.23	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / EUR EX.RATE 1.0763264 WITH CITIBANK N.A.	534,934.220	16 Feb 24				0.00	534,934.22	534,934.22	0.00
FX DEAL TRANSACTED ON 16 NOV 2023 GBP / USD EX.RATE 0.8048691 WITH CITIBANK N.A.	-48,434.640	16 Nov 23				0.00	-48,434.64	-48,434.64	0.00
FX DEAL TRANSACTED ON 16 NOV 2023 HKD / USD EX.RATE 7.80141 WITH CITIBANK N.A.	-2,135.910	16 Nov 23				0.00	-2,135.91	-2,135.91	0.00
FX DEAL TRANSACTED ON 16 OCT 2023 USD / ZAR EX.RATE 0.0525666 WITH CITIBANK N.A.	334,364.060	16 Oct 23				0.00	334,364.06	334,364.06	0.00
FX DEAL TRANSACTED ON 16 OCT 2023 ZAR / USD EX.RATE 18.875 WITH CITIBANK N.A.	-334,364.060	16 Oct 23				0.00	-334,364.06	-334,364.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 17 JAN 2024 USD / JPY EX.RATE 0.0067372 WITH CITIBANK N.A.	29,627.180	17 Jan 24				0.00	29,627.18	29,627.18	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	335,019.950	17 Jan 24				0.00	335,019.95	335,019.95	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	-335,019.950	17 Jan 24				0.00	-335,019.95	-335,019.95	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 AUD / USD EX.RATE 1.4809282 WITH CITIBANK N.A.	-1,593,595.190	17 Jul 24				0.00	-1,593,595.19	-1,593,595.19	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 CAD / USD EX.RATE 1.36631 WITH CITIBANK N.A.	-2,570,426.920	17 Jul 24				0.00	-2,570,426.92	-2,570,426.92	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 GBP / USD EX.RATE 0.7667244 WITH CITIBANK N.A.	-1,460,759.550	17 Jul 24				0.00	-1,460,759.55	-1,460,759.55	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 USD / AUD EX.RATE 0.6755211 WITH CITIBANK N.A.	1,594,229.800	17 Jul 24				0.00	1,594,229.80	1,594,229.80	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 USD / CAD EX.RATE 0.7321545 WITH CITIBANK N.A.	2,571,326.680	17 Jul 24				0.00	2,571,326.68	2,571,326.68	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 USD / GBP EX.RATE 1.3041428 WITH CITIBANK N.A.	1,460,639.940	17 Jul 24				0.00	1,460,639.94	1,460,639.94	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 MXN / USD EX.RATE 18.771136 WITH CITIBANK N.A.	-4,451.730	17 Jun 24				0.00	-4,451.73	-4,451.73	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 USD / MXN EX.RATE 0.0540543 WITH CITIBANK N.A.	4,517.000	17 Jun 24				0.00	4,517.00	4,517.00	0.00
FX DEAL TRANSACTED ON 17 NOV 2023 EUR / USD EX.RATE 0.9183124 WITH CITIBANK N.A.	-61,244.790	17 Nov 23				0.00	-61,244.79	-61,244.79	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	-1,122,581.280	18 Jun 24				0.00	-1,122,581.28	-1,122,581.28	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	-1,256,082.860	18 Mar 24				0.00	-1,256,082.86	-1,256,082.86	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	1,250,878.580	18 Mar 24				0.00	1,250,878.58	1,250,878.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 OCT 2023 BRL / USD EX.RATE 5.1294 WITH CITIBANK N.A.	-823,420.910	18 Oct 23				0.00	-823,420.91	-823,420.91	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 EUR / USD EX.RATE 0.9484606 WITH CITIBANK N.A.	-61,239.470	18 Oct 23				0.00	-61,239.47	-61,239.47	0.00
FX DEAL TRANSACTED ON 18 OCT 2023 USD / BRL EX.RATE 0.1970832 WITH CITIBANK N.A.	823,420.910	18 Oct 23				0.00	823,420.91	823,420.91	0.00
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	102,209.000	19 Apr 24				0.00	102,209.00	102,209.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	-462,030.000	19 Aug 24				0.00	-462,030.00	-462,030.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	462,030.000	19 Aug 24				0.00	462,030.00	462,030.00	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 EUR / USD EX.RATE 0.9185267 WITH CITIBANK N.A.	-10,626.880	19 Jan 24				0.00	-10,626.88	-10,626.88	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 JPY / USD EX.RATE 148.1 WITH CITIBANK N.A.	-100,137.870	19 Jan 24				0.00	-100,137.87	-100,137.87	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 GBP / USD EX.RATE 0.7744686 WITH CITIBANK N.A.	-50,867.400	19 Jul 24				0.00	-50,867.40	-50,867.40	0.00
FX DEAL TRANSACTED ON 19 SEP 2024 IDR / USD EX.RATE 15287.0 WITH CITIBANK N.A.	-560,762.120	19 Sep 24				0.00	-560,762.12	-560,762.12	0.00
FX DEAL TRANSACTED ON 19 SEP 2024 JPY / USD EX.RATE 143.467 WITH CITIBANK N.A.	-18,490.560	19 Sep 24				0.00	-18,490.56	-18,490.56	0.00
FX DEAL TRANSACTED ON 19 SEP 2024 USD / KRW EX.RATE 0.0007509 WITH CITIBANK N.A.	620,151.670	19 Sep 24				0.00	620,151.67	620,151.67	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 MXN / USD EX.RATE 17.13704 WITH CITIBANK N.A.	-380,812.560	20 Nov 23				0.00	-380,812.56	-380,812.56	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0576849 WITH CITIBANK N.A.	376,451.580	20 Nov 23				0.00	376,451.58	376,451.58	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / MXN EX.RATE 0.0584211 WITH CITIBANK N.A.	62,738.000	20 Nov 23				0.00	62,738.00	62,738.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 OCT 2023 USD / GBP EX.RATE 1.21625 WITH CITIBANK N.A.	200,943.130	20 Oct 23				0.00	200,943.13	200,943.13	0.00
FX DEAL TRANSACTED ON 20 OCT 2023 USD / GBP EX.RATE 1.21625 WITH CITIBANK N.A.	8,665.140	20 Oct 23				0.00	8,665.14	8,665.14	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	-3,266,173.720	20 Sep 24				0.00	-3,266,173.72	-3,266,173.72	0.00
FX DEAL TRANSACTED ON 21 AUG 2024 MXN / USD EX.RATE 19.2483639 WITH CITIBANK	-185,470.310	21 Aug 24				0.00	-185,470.31	-185,470.31	0.00
FX DEAL TRANSACTED ON 21 AUG 2024 USD / MXN EX.RATE 0.0517358 WITH CITIBANK N.A.	184,696.980	21 Aug 24				0.00	184,696.98	184,696.98	0.00
FX DEAL TRANSACTED ON 21 DEC 2023 HKD / USD EX.RATE 7.8091 WITH CITIBANK N.A.	-1,088.160	21 Dec 23				0.00	-1,088.16	-1,088.16	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 EUR / USD EX.RATE 0.9250694 WITH CITIBANK N.A.	-50,106.200	21 Feb 24				0.00	-50,106.20	-50,106.20	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 GBP / USD EX.RATE 0.7852636 WITH CITIBANK N.A.	-1,943,296.600	21 Mar 24				0.00	-1,943,296.60	-1,943,296.60	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2735186 WITH CITIBANK N.A.	1,943,389.380	21 Mar 24				0.00	1,943,389.38	1,943,389.38	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	-100,963.140	21 May 24				0.00	-100,963.14	-100,963.14	0.00
FX DEAL TRANSACTED ON 22 APR 2024 USD / EUR EX.RATE 1.0647486 WITH CITIBANK N.A.	22,448.330	22 Apr 24				0.00	22,448.33	22,448.33	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	-382,155.000	22 Aug 24				0.00	-382,155.00	-382,155.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 JPY / USD EX.RATE 146.037 WITH CITIBANK N.A.	-12,028.400	22 Aug 24				0.00	-12,028.40	-12,028.40	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	382,155.000	22 Aug 24				0.00	382,155.00	382,155.00	0.00
FX DEAL TRANSACTED ON 22 DEC 2023 EUR / USD EX.RATE 0.9078529 WITH CITIBANK N.A.	-26,483.900	22 Dec 23				0.00	-26,483.90	-26,483.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 DEC 2023 GBP / USD EX.RATE 0.7869678 WITH CITIBANK N.A.	-20,035.220	22 Dec 23				0.00	-20,035.22	-20,035.22	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / GBP EX.RATE 1.26444 WITH CITIBANK N.A.	54,865.390	22 Feb 24				0.00	54,865.39	54,865.39	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 BRL / USD EX.RATE 5.615 WITH CITIBANK N.A.	-1,216,894.530	22 Jul 24				0.00	-1,216,894.53	-1,216,894.53	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 JPY / USD EX.RATE 156.788 WITH CITIBANK N.A.	-1,951.150	22 Jul 24				0.00	-1,951.15	-1,951.15	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 USD / BRL EX.RATE 0.1798561 WITH CITIBANK N.A.	1,216,894.530	22 Jul 24				0.00	1,216,894.53	1,216,894.53	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	-363,072.470	22 Mar 24				0.00	-363,072.47	-363,072.47	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	363,091.080	22 Mar 24				0.00	363,091.08	363,091.08	0.00
FX DEAL TRANSACTED ON 22 MAY 2024 JPY / USD EX.RATE 156.408 WITH CITIBANK N.A.	-13,844.220	22 May 24				0.00	-13,844.22	-13,844.22	0.00
FX DEAL TRANSACTED ON 23 JUL 2024 USD / SGD EX.RATE 0.7431629 WITH CITIBANK N.A.	37,653.000	23 Jul 24				0.00	37,653.00	37,653.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 GBP / USD EX.RATE 0.7866211 WITH CITIBANK N.A.	-48,523.820	23 May 24				0.00	-48,523.82	-48,523.82	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 JPY / USD EX.RATE 156.79481 WITH CITIBANK N.A.	-17,862.220	23 May 24				0.00	-17,862.22	-17,862.22	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.9004287 WITH CITIBANK N.A.	-330,953.470	23 Sep 24				0.00	-330,953.47	-330,953.47	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1109886 WITH CITIBANK N.A.	331,074.600	23 Sep 24				0.00	331,074.60	331,074.60	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 ILS / USD EX.RATE 3.624893 WITH CITIBANK N.A.	-50,208.380	24 Jul 24				0.00	-50,208.38	-50,208.38	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 USD / ILS EX.RATE 0.2769759 WITH CITIBANK N.A.	50,409.610	24 Jul 24				0.00	50,409.61	50,409.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 MAY 2024 JPY / USD EX.RATE 157.0 WITH CITIBANK N.A.	-64,577.460	24 May 24				0.00	-64,577.46	-64,577.46	0.00
FX DEAL TRANSACTED ON 24 NOV 2023 USD / JPY EX.RATE 0.0066892 WITH CITIBANK N.A.	49,055.200	24 Nov 23				0.00	49,055.20	49,055.20	0.00
FX DEAL TRANSACTED ON 24 SEP 2024 USD / GBP EX.RATE 1.339299 WITH CITIBANK N.A.	57,200.170	24 Sep 24				0.00	57,200.17	57,200.17	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 USD / EUR EX.RATE 1.08542 WITH CITIBANK N.A.	2,121.840	25 Jul 24				0.00	2,121.84	2,121.84	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 USD / EUR EX.RATE 1.08542 WITH CITIBANK N.A.	20,092.540	25 Jul 24				0.00	20,092.54	20,092.54	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 TRY / USD EX.RATE 32.15551 WITH CITIBANK N.A.	-21,461.100	25 Mar 24				0.00	-21,461.10	-21,461.10	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / TRY EX.RATE 0.0310652 WITH CITIBANK N.A.	21,437.850	25 Mar 24				0.00	21,437.85	21,437.85	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.26754 WITH CITIBANK N.A.	17,241.280	26 Feb 24				0.00	17,241.28	17,241.28	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	-7,993,102.630	26 Jul 24				0.00	-7,993,102.63	-7,993,102.63	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 JPY / USD EX.RATE 153.5126 WITH CITIBANK N.A.	-38,751.910	26 Jul 24				0.00	-38,751.91	-38,751.91	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	7,993,102.630	26 Jul 24				0.00	7,993,102.63	7,993,102.63	0.00
FX DEAL TRANSACTED ON 26 OCT 2023 MXN / USD EX.RATE 18.294153 WITH CITIBANK N.A.	-300,697.170	26 Oct 23				0.00	-300,697.17	-300,697.17	0.00
FX DEAL TRANSACTED ON 26 OCT 2023 USD / MXN EX.RATE 0.0544706 WITH CITIBANK N.A.	299,642.690	26 Oct 23				0.00	299,642.69	299,642.69	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 SGD / USD EX.RATE 1.30398 WITH CITIBANK N.A.	-16,500.000	27 Aug 24				0.00	-16,500.00	-16,500.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 TRY / USD EX.RATE 34.6585 WITH CITIBANK N.A.	-1,288,153.810	27 Aug 24				0.00	-1,288,153.81	-1,288,153.81	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 27 AUG 2024 USD / GBP EX.RATE 1.32148 WITH CITIBANK N.A.	50,000.000	27 Aug 24				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / TRY EX.RATE 0.029382 WITH CITIBANK N.A.	1,288,153.810	27 Aug 24				0.00	1,288,153.81	1,288,153.81	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 USD / GBP EX.RATE 1.268994 WITH CITIBANK N.A.	17,162.750	27 Feb 24				0.00	17,162.75	17,162.75	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 NOK / USD EX.RATE 10.779515 WITH CITIBANK N.A.	-10,714.730	27 Mar 24				0.00	-10,714.73	-10,714.73	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / NOK EX.RATE 0.0926974 WITH CITIBANK N.A.	10,714.730	27 Mar 24				0.00	10,714.73	10,714.73	0.00
FX DEAL TRANSACTED ON 27 OCT 2023 HKD / USD EX.RATE 7.82157 WITH CITIBANK N.A.	-2,081.000	27 Oct 23				0.00	-2,081.00	-2,081.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 ILS / USD EX.RATE 3.661597 WITH CITIBANK N.A.	-100,229.490	28 Aug 24				0.00	-100,229.49	-100,229.49	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 USD / ILS EX.RATE 0.2725281 WITH CITIBANK N.A.	100,017.820	28 Aug 24				0.00	100,017.82	100,017.82	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	-161,023.000	28 May 24				0.00	-161,023.00	-161,023.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	-160,858.000	28 May 24				0.00	-160,858.00	-160,858.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	160,858.000	28 May 24				0.00	160,858.00	160,858.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	161,023.000	28 May 24				0.00	161,023.00	161,023.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 USD / JPY EX.RATE 0.0067842 WITH CITIBANK N.A.	1,630,509.630	28 Nov 23				0.00	1,630,509.63	1,630,509.63	0.00
FX DEAL TRANSACTED ON 29 APR 2024 GBP / USD EX.RATE 0.7980321 WITH CITIBANK N.A.	-155,382.220	29 Apr 24				0.00	-155,382.22	-155,382.22	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / GBP EX.RATE 1.253271 WITH CITIBANK N.A.	155,405.600	29 Apr 24				0.00	155,405.60	155,405.60	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 AUG 2024 EUR / USD EX.RATE 0.9011688 WITH CITIBANK N.A.	-2,575,544.070	29 Aug 24				0.00	-2,575,544.07	-2,575,544.07	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7583806 WITH CITIBANK N.A.	-46,569.910	29 Aug 24				0.00	-46,569.91	-46,569.91	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.109461 WITH CITIBANK N.A.	2,575,058.980	29 Aug 24				0.00	2,575,058.98	2,575,058.98	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 GBP / USD EX.RATE 0.7864603 WITH CITIBANK N.A.	-13,803.490	29 May 24				0.00	-13,803.49	-13,803.49	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	-160,748.000	29 May 24				0.00	-160,748.00	-160,748.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	-160,553.000	29 May 24				0.00	-160,553.00	-160,553.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	160,553.000	29 May 24				0.00	160,553.00	160,553.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	160,748.000	29 May 24				0.00	160,748.00	160,748.00	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 BRL / USD EX.RATE 4.92 WITH CITIBANK N.A.	-484,756.100	29 Nov 23				0.00	-484,756.10	-484,756.10	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 MXN / USD EX.RATE 17.2367 WITH CITIBANK N.A.	-1,923,553.030	29 Nov 23				0.00	-1,923,553.03	-1,923,553.03	0.00
FX DEAL TRANSACTED ON 29 NOV 2023 USD / MXN EX.RATE 0.0574429 WITH CITIBANK N.A.	1,923,553.030	29 Nov 23				0.00	1,923,553.03	1,923,553.03	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	-160,195.000	30 May 24				0.00	-160,195.00	-160,195.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 NOK / USD EX.RATE 10.541636 WITH CITIBANK N.A.	-62,410.700	30 May 24				0.00	-62,410.70	-62,410.70	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	160,195.000	30 May 24				0.00	160,195.00	160,195.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 USD / NOK EX.RATE 0.0947959 WITH CITIBANK N.A.	62,410.700	30 May 24				0.00	62,410.70	62,410.70	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 30 OCT 2023 MXN / USD EX.RATE 18.0888 WITH CITIBANK N.A.	-620,030.650	30 Oct 23				0.00	-620,030.65	-620,030.65	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 USD / GBP EX.RATE 1.215823 WITH CITIBANK N.A.	65,364.080	30 Oct 23				0.00	65,364.08	65,364.08	0.00
FX DEAL TRANSACTED ON 30 OCT 2023 USD / MXN EX.RATE 0.0544377 WITH CITIBANK N.A.	620,030.650	30 Oct 23				0.00	620,030.65	620,030.65	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / BRL EX.RATE 0.2018775 WITH CITIBANK N.A.	1,334,138.530	31 Jan 24				0.00	1,334,138.53	1,334,138.53	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH CITIBANK N.A.	-1,194,951.270	31 Jul 24				0.00	-1,194,951.27	-1,194,951.27	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	-160,736.000	31 May 24				0.00	-160,736.00	-160,736.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	160,736.000	31 May 24				0.00	160,736.00	160,736.00	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 BRL / USD EX.RATE 5.0575 WITH CITIBANK N.A.	-826,107.310	31 Oct 23				0.00	-826,107.31	-826,107.31	0.00
Total CITIBANK N.A.							.000.00	-37,671.57	-37,671.57

HSBC BANK PLC**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 03 OCT 2023 AUD / USD EX.RATE 1.585651 WITH HSBC BANK PLC	77,000.000	3 Oct 23				0.00	48,560.50	48,536.95	-23.55
FX DEAL TRANSACTED ON 28 MAR 2024 AUD / USD EX.RATE 1.5397881 WITH HSBC BANK PLC	54,655.990	28 Mar 24				0.00	35,495.79	35,605.65	109.86
FX DEAL TRANSACTED ON 28 NOV 2023 AUD / USD EX.RATE 1.5081478 WITH HSBC BANK PLC	1,116,459.000	28 Nov 23				0.00	740,284.89	749,311.50	9,026.61

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 NOV 2023 USD / AUD EX.RATE 0.6623 WITH HSBC BANK PLC	-1,116,459.000	28 Nov 23				0.00	-739,430.80	-740,882.24	-1,451.44
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	45,976.000	29 Apr 24				0.00	30,114.28	29,840.72	-273.56
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	-45,976.000	29 Apr 24				0.00	-30,144.10	-30,702.77	-558.67
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5148141 WITH HSBC BANK PLC	2,061,988.000	29 Jan 24				0.00	1,361,215.19	1,347,096.80	-14,118.39
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.6595 WITH HSBC BANK PLC	-2,061,988.000	29 Jan 24				0.00	-1,359,881.09	-1,349,777.41	10,103.68
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 FEB 2024 GBP / USD EX.RATE 0.7917628 WITH HSBC BANK PLC	104,000.000	1 Feb 24				0.00	131,352.48	131,908.40	555.92
FX DEAL TRANSACTED ON 01 FEB 2024 USD / GBP EX.RATE 1.2632761 WITH HSBC BANK PLC	-104,000.000	1 Feb 24				0.00	-131,380.71	-131,596.41	-215.70
FX DEAL TRANSACTED ON 02 APR 2024 GBP / USD EX.RATE 0.795676 WITH HSBC BANK PLC	88,000.000	2 Apr 24				0.00	110,597.78	110,594.00	-3.78
FX DEAL TRANSACTED ON 02 APR 2024 USD / GBP EX.RATE 1.2569976 WITH HSBC BANK PLC	-88,000.000	2 Apr 24				0.00	-110,615.79	-109,938.41	677.38
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	1,389,000.000	25 Sep 24				0.00	1,857,787.50	1,863,135.34	5,347.84
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-1,389,000.000	25 Sep 24				0.00	-1,857,712.49	-1,863,093.61	-5,381.12
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 25 SEP 2024 CAD / USD EX.RATE 1.3435453 WITH HSBC BANK PLC	11,031,178.740	25 Sep 24				0.00	8,210,500.04	8,165,497.42	-45,002.62
FX DEAL TRANSACTED ON 25 SEP 2024 USD / CAD EX.RATE 0.7448982 WITH HSBC BANK PLC	-11,022,311.400	25 Sep 24				0.00	-8,210,500.04	-8,164,971.47	45,528.57

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	7,532,335.370	26 Jun 24				0.00	5,501,439.00	5,485,442.50	-15,996.50
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	-7,527,274.040	26 Jun 24				0.00	-5,501,439.00	-5,439,567.89	61,871.11
FX DEAL TRANSACTED ON 26 MAR 2024 CAD / USD EX.RATE 1.3561543 WITH HSBC BANK PLC	7,538,769.290	26 Mar 24				0.00	5,558,931.82	5,554,444.13	-4,487.69
FX DEAL TRANSACTED ON 26 MAR 2024 USD / CAD EX.RATE 0.7376974 WITH HSBC BANK PLC	-7,535,517.320	26 Mar 24				0.00	-5,558,931.82	-5,473,807.66	85,124.16
FX DEAL TRANSACTED ON 28 MAY 2024 CAD / USD EX.RATE 1.3623225 WITH HSBC BANK PLC	7,531,566.580	28 May 24				0.00	5,528,475.51	5,525,119.45	-3,356.06
FX DEAL TRANSACTED ON 28 MAY 2024 USD / CAD EX.RATE 0.7344255 WITH HSBC BANK PLC	-7,527,619.250	28 May 24				0.00	-5,528,475.51	-5,482,007.97	46,467.54
FX DEAL TRANSACTED ON 29 JAN 2024 CAD / USD EX.RATE 1.3427583 WITH HSBC BANK PLC	7,360,466.640	29 Jan 24				0.00	5,481,602.04	5,487,357.25	5,755.21
FX DEAL TRANSACTED ON 29 JAN 2024 USD / CAD EX.RATE 0.7450239 WITH HSBC BANK PLC	-7,357,618.940	29 Jan 24				0.00	-5,481,602.04	-5,428,975.42	52,626.62
Danish krone - DKK									
FX DEAL TRANSACTED ON 23 AUG 2024 DKK / USD EX.RATE 6.67121 WITH HSBC BANK PLC	478,701.790	23 Aug 24				0.00	71,756.37	71,709.72	-46.65
FX DEAL TRANSACTED ON 26 JUL 2024 DKK / USD EX.RATE 6.86958 WITH HSBC BANK PLC	634,008.950	26 Jul 24				0.00	92,292.24	91,894.01	-398.23
Euro - EUR									
FX DEAL TRANSACTED ON 01 MAR 2024 EUR / USD EX.RATE 0.9230542 WITH HSBC BANK PLC	28,884.760	1 Mar 24				0.00	31,292.59	31,378.96	86.37
FX DEAL TRANSACTED ON 17 JAN 2024 EUR / USD EX.RATE 0.9193242 WITH HSBC BANK PLC	350,000.000	17 Jan 24				0.00	380,714.46	379,015.00	-1,699.46
FX DEAL TRANSACTED ON 17 JAN 2024 USD / EUR EX.RATE 1.0870968 WITH HSBC BANK PLC	-350,000.000	17 Jan 24				0.00	-380,483.88	-379,732.53	751.35

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HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 NOV 2023 EUR / USD EX.RATE 0.9110918 WITH HSBC BANK PLC	12,601,000.000	28 Nov 23				0.00	13,830,658.50	13,653,814.21	-176,844.29
FX DEAL TRANSACTED ON 28 NOV 2023 USD / EUR EX.RATE 1.0994811 WITH HSBC BANK PLC	-12,601,000.000	28 Nov 23				0.00	-13,854,561.34	-13,825,188.66	29,372.68
FX DEAL TRANSACTED ON 29 DEC 2023 EUR / USD EX.RATE 0.9036771 WITH HSBC BANK PLC	37,324.740	29 Dec 23				0.00	41,303.18	40,846.33	-456.85
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	12,342,000.000	29 Jan 24				0.00	13,335,531.00	13,365,151.82	29,620.82
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	-12,342,000.000	29 Jan 24				0.00	-13,352,044.60	-13,373,174.75	-21,130.15
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 19 JUN 2024 HKD / USD EX.RATE 7.80668 WITH HSBC BANK PLC	238,969.860	19 Jun 24				0.00	30,610.95	30,620.67	9.72
Japanese yen - JPY									
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.83151 WITH HSBC BANK PLC	10,100,000.000	3 Jun 24				0.00	64,400.32	64,662.76	262.44
FX DEAL TRANSACTED ON 21 DEC 2023 JPY / USD EX.RATE 142.96769 WITH HSBC BANK PLC	19,100,000.000	21 Dec 23				0.00	133,596.62	134,341.48	744.86
FX DEAL TRANSACTED ON 21 DEC 2023 USD / JPY EX.RATE 0.0070167 WITH HSBC BANK PLC	-19,100,000.000	21 Dec 23				0.00	-134,018.26	-132,731.06	1,287.20
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 23 FEB 2024 NOK / USD EX.RATE 10.5466945 WITH HSBC BANK	13,140,000.000	23 Feb 24				0.00	1,245,887.99	1,247,424.93	1,536.94
FX DEAL TRANSACTED ON 23 FEB 2024 USD / NOK EX.RATE 0.0948325 WITH HSBC BANK PLC	-13,140,000.000	23 Feb 24				0.00	-1,246,099.21	-1,249,482.95	-3,383.74

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 26 JUN 2024 NOK / USD EX.RATE 10.6440393 WITH HSBC BANK	511,360.940	26 Jun 24				0.00	48,042.00	46,940.98	-1,101.02
FX DEAL TRANSACTED ON 26 JUN 2024 USD / NOK EX.RATE 0.0938751 WITH HSBC BANK PLC	-511,764.970	26 Jun 24				0.00	-48,042.00	-47,937.37	104.63
FX DEAL TRANSACTED ON 28 AUG 2024 NOK / USD EX.RATE 10.5216576 WITH HSBC BANK	498,053.180	28 Aug 24				0.00	47,336.00	47,286.60	-49.40
FX DEAL TRANSACTED ON 28 AUG 2024 USD / NOK EX.RATE 0.0949824 WITH HSBC BANK PLC	-498,366.080	28 Aug 24				0.00	-47,336.00	-47,068.51	267.49
FX DEAL TRANSACTED ON 29 FEB 2024 NOK / USD EX.RATE 10.5929489 WITH HSBC BANK	729,767.210	29 Feb 24				0.00	68,891.79	66,547.56	-2,344.23
FX DEAL TRANSACTED ON 29 FEB 2024 USD / NOK EX.RATE 0.0943334 WITH HSBC BANK PLC	-730,301.200	29 Feb 24				0.00	-68,891.79	-69,444.36	-552.57
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 06 AUG 2024 SGD / USD EX.RATE 1.325809 WITH HSBC BANK PLC	75,180.000	6 Aug 24				0.00	56,705.00	56,675.46	-29.54
FX DEAL TRANSACTED ON 25 SEP 2024 SGD / USD EX.RATE 1.2847 WITH HSBC BANK PLC	1,947,022.520	25 Sep 24				0.00	1,515,546.45	1,518,738.32	3,191.87
FX DEAL TRANSACTED ON 25 SEP 2024 USD / SGD EX.RATE 0.779718 WITH HSBC BANK PLC	-1,943,711.060	25 Sep 24				0.00	-1,515,546.45	-1,518,695.12	-3,148.67
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 FEB 2024 USD / ZAR EX.RATE 0.0530538 WITH HSBC BANK PLC	-17,605,683.840	13 Feb 24				0.00	-934,048.49	-930,901.99	3,146.50
FX DEAL TRANSACTED ON 13 FEB 2024 ZAR / USD EX.RATE 18.845575 WITH HSBC BANK PLC	17,602,680.870	13 Feb 24				0.00	934,048.49	927,310.99	-6,737.50
FX DEAL TRANSACTED ON 15 JAN 2024 USD / ZAR EX.RATE 0.0534048 WITH HSBC BANK PLC	-17,563,474.240	15 Jan 24				0.00	-937,973.66	-925,245.58	12,728.08
FX DEAL TRANSACTED ON 15 JAN 2024 ZAR / USD EX.RATE 18.6719 WITH HSBC BANK PLC	17,513,750.380	15 Jan 24				0.00	937,973.66	923,416.62	-14,557.04

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 16 FEB 2024 USD / ZAR EX.RATE 0.0526355 WITH HSBC BANK PLC	-24,110,921.220	16 Feb 24				0.00	-1,269,089.90	-1,274,530.00	-5,440.10
FX DEAL TRANSACTED ON 16 FEB 2024 ZAR / USD EX.RATE 18.956289 WITH HSBC BANK PLC	24,057,234.910	16 Feb 24				0.00	1,269,089.90	1,272,028.28	2,938.38
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2024 GBP / USD EX.RATE 0.7917628 WITH HSBC BANK PLC	-131,352.480	1 Feb 24				0.00	-131,352.48	-131,352.48	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / GBP EX.RATE 1.2632761 WITH HSBC BANK PLC	131,380.710	1 Feb 24				0.00	131,380.71	131,380.71	0.00
FX DEAL TRANSACTED ON 01 MAR 2024 EUR / USD EX.RATE 0.9230542 WITH HSBC BANK PLC	-31,292.590	1 Mar 24				0.00	-31,292.59	-31,292.59	0.00
FX DEAL TRANSACTED ON 02 APR 2024 GBP / USD EX.RATE 0.795676 WITH HSBC BANK PLC	-110,597.780	2 Apr 24				0.00	-110,597.78	-110,597.78	0.00
FX DEAL TRANSACTED ON 02 APR 2024 USD / GBP EX.RATE 1.2569976 WITH HSBC BANK PLC	110,615.790	2 Apr 24				0.00	110,615.79	110,615.79	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.83151 WITH HSBC BANK PLC	-64,400.320	3 Jun 24				0.00	-64,400.32	-64,400.32	0.00
FX DEAL TRANSACTED ON 03 OCT 2023 AUD / USD EX.RATE 1.585651 WITH HSBC BANK PLC	-48,560.500	3 Oct 23				0.00	-48,560.50	-48,560.50	0.00
FX DEAL TRANSACTED ON 06 AUG 2024 SGD / USD EX.RATE 1.325809 WITH HSBC BANK PLC	-56,705.000	6 Aug 24				0.00	-56,705.00	-56,705.00	0.00
FX DEAL TRANSACTED ON 13 FEB 2024 USD / ZAR EX.RATE 0.0530538 WITH HSBC BANK PLC	934,048.490	13 Feb 24				0.00	934,048.49	934,048.49	0.00
FX DEAL TRANSACTED ON 13 FEB 2024 ZAR / USD EX.RATE 18.845575 WITH HSBC BANK PLC	-934,048.490	13 Feb 24				0.00	-934,048.49	-934,048.49	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 USD / ZAR EX.RATE 0.0534048 WITH HSBC BANK PLC	937,973.660	15 Jan 24				0.00	937,973.66	937,973.66	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 ZAR / USD EX.RATE 18.6719 WITH HSBC BANK PLC	-937,973.660	15 Jan 24				0.00	-937,973.66	-937,973.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 16 FEB 2024 USD / ZAR EX.RATE 0.0526355 WITH HSBC BANK PLC	1,269,089.900	16 Feb 24				0.00	1,269,089.90	1,269,089.90	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 ZAR / USD EX.RATE 18.956289 WITH HSBC BANK PLC	-1,269,089.900	16 Feb 24				0.00	-1,269,089.90	-1,269,089.90	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 EUR / USD EX.RATE 0.9193242 WITH HSBC BANK PLC	-380,714.460	17 Jan 24				0.00	-380,714.46	-380,714.46	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 USD / EUR EX.RATE 1.0870968 WITH HSBC BANK PLC	380,483.880	17 Jan 24				0.00	380,483.88	380,483.88	0.00
FX DEAL TRANSACTED ON 19 JUN 2024 HKD / USD EX.RATE 7.80668 WITH HSBC BANK PLC	-30,610.950	19 Jun 24				0.00	-30,610.95	-30,610.95	0.00
FX DEAL TRANSACTED ON 21 DEC 2023 JPY / USD EX.RATE 142.96769 WITH HSBC BANK PLC	-133,596.620	21 Dec 23				0.00	-133,596.62	-133,596.62	0.00
FX DEAL TRANSACTED ON 21 DEC 2023 USD / JPY EX.RATE 0.0070167 WITH HSBC BANK PLC	134,018.260	21 Dec 23				0.00	134,018.26	134,018.26	0.00
FX DEAL TRANSACTED ON 23 AUG 2024 DKK / USD EX.RATE 6.67121 WITH HSBC BANK PLC	-71,756.370	23 Aug 24				0.00	-71,756.37	-71,756.37	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 NOK / USD EX.RATE 10.5466945 WITH HSBC BANK	-1,245,887.990	23 Feb 24				0.00	-1,245,887.99	-1,245,887.99	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 USD / NOK EX.RATE 0.0948325 WITH HSBC BANK PLC	1,246,099.210	23 Feb 24				0.00	1,246,099.21	1,246,099.21	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 CAD / USD EX.RATE 1.3435453 WITH HSBC BANK PLC	-8,210,500.040	25 Sep 24				0.00	-8,210,500.04	-8,210,500.04	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-1,857,787.500	25 Sep 24				0.00	-1,857,787.50	-1,857,787.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 SGD / USD EX.RATE 1.2847 WITH HSBC BANK PLC	-1,515,546.450	25 Sep 24				0.00	-1,515,546.45	-1,515,546.45	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / CAD EX.RATE 0.7448982 WITH HSBC BANK PLC	8,210,500.040	25 Sep 24				0.00	8,210,500.04	8,210,500.04	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	1,857,712.490	25 Sep 24				0.00	1,857,712.49	1,857,712.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 25 SEP 2024 USD / SGD EX.RATE 0.779718 WITH HSBC BANK PLC	1,515,546.450	25 Sep 24				0.00	1,515,546.45	1,515,546.45	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 DKK / USD EX.RATE 6.86958 WITH HSBC BANK PLC	-92,292.240	26 Jul 24				0.00	-92,292.24	-92,292.24	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	-5,501,439.000	26 Jun 24				0.00	-5,501,439.00	-5,501,439.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 NOK / USD EX.RATE 10.6440393 WITH HSBC BANK	-48,042.000	26 Jun 24				0.00	-48,042.00	-48,042.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	5,501,439.000	26 Jun 24				0.00	5,501,439.00	5,501,439.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / NOK EX.RATE 0.0938751 WITH HSBC BANK PLC	48,042.000	26 Jun 24				0.00	48,042.00	48,042.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 CAD / USD EX.RATE 1.3561543 WITH HSBC BANK PLC	-5,558,931.820	26 Mar 24				0.00	-5,558,931.82	-5,558,931.82	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / CAD EX.RATE 0.7376974 WITH HSBC BANK PLC	5,558,931.820	26 Mar 24				0.00	5,558,931.82	5,558,931.82	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 NOK / USD EX.RATE 10.5216576 WITH HSBC BANK	-47,336.000	28 Aug 24				0.00	-47,336.00	-47,336.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 USD / NOK EX.RATE 0.0949824 WITH HSBC BANK PLC	47,336.000	28 Aug 24				0.00	47,336.00	47,336.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 AUD / USD EX.RATE 1.5397881 WITH HSBC BANK PLC	-35,495.790	28 Mar 24				0.00	-35,495.79	-35,495.79	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 CAD / USD EX.RATE 1.3623225 WITH HSBC BANK PLC	-5,528,475.510	28 May 24				0.00	-5,528,475.51	-5,528,475.51	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / CAD EX.RATE 0.7344255 WITH HSBC BANK PLC	5,528,475.510	28 May 24				0.00	5,528,475.51	5,528,475.51	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 AUD / USD EX.RATE 1.5081478 WITH HSBC BANK PLC	-740,284.890	28 Nov 23				0.00	-740,284.89	-740,284.89	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 EUR / USD EX.RATE 0.9110918 WITH HSBC BANK PLC	-13,830,658.500	28 Nov 23				0.00	-13,830,658.50	-13,830,658.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 NOV 2023 USD / AUD EX.RATE 0.6623 WITH HSBC BANK PLC	739,430.800	28 Nov 23				0.00	739,430.80	739,430.80	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 USD / EUR EX.RATE 1.0994811 WITH HSBC BANK PLC	13,854,561.340	28 Nov 23				0.00	13,854,561.34	13,854,561.34	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	-30,114.280	29 Apr 24				0.00	-30,114.28	-30,114.28	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	30,144.100	29 Apr 24				0.00	30,144.10	30,144.10	0.00
FX DEAL TRANSACTED ON 29 DEC 2023 EUR / USD EX.RATE 0.9036771 WITH HSBC BANK PLC	-41,303.180	29 Dec 23				0.00	-41,303.18	-41,303.18	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 NOK / USD EX.RATE 10.5929489 WITH HSBC BANK	-68,891.790	29 Feb 24				0.00	-68,891.79	-68,891.79	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / NOK EX.RATE 0.0943334 WITH HSBC BANK PLC	68,891.790	29 Feb 24				0.00	68,891.79	68,891.79	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 AUD / USD EX.RATE 1.5148141 WITH HSBC BANK PLC	-1,361,215.190	29 Jan 24				0.00	-1,361,215.19	-1,361,215.19	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 CAD / USD EX.RATE 1.3427583 WITH HSBC BANK PLC	-5,481,602.040	29 Jan 24				0.00	-5,481,602.04	-5,481,602.04	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	-13,335,531.000	29 Jan 24				0.00	-13,335,531.00	-13,335,531.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / AUD EX.RATE 0.6595 WITH HSBC BANK PLC	1,359,881.090	29 Jan 24				0.00	1,359,881.09	1,359,881.09	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / CAD EX.RATE 0.7450239 WITH HSBC BANK PLC	5,481,602.040	29 Jan 24				0.00	5,481,602.04	5,481,602.04	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	13,352,044.600	29 Jan 24				0.00	13,352,044.60	13,352,044.60	0.00
Total HSBC BANK PLC							.000.00	80,455.31	80,455.31

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONAL									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 29 DEC 2023 USD / AUD EX.RATE 0.682357 WITH MORGAN STANLEY	-105,000.000	29 Dec 23				0.00	-71,647.49	-71,069.25	578.24
FX DEAL TRANSACTED ON 31 OCT 2023 USD / AUD EX.RATE 0.633156 WITH MORGAN STANLEY	-232,000.000	31 Oct 23				0.00	-146,892.19	-147,610.00	-717.81
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 DEC 2023 USD / GBP EX.RATE 1.2552 WITH MORGAN STANLEY	-92,042.720	8 Dec 23				0.00	-115,532.02	-115,513.62	18.40
FX DEAL TRANSACTED ON 14 NOV 2023 GBP / USD EX.RATE 0.8132708 WITH MORGAN	443,000.000	14 Nov 23				0.00	544,714.00	551,822.97	7,108.97
FX DEAL TRANSACTED ON 14 NOV 2023 USD / GBP EX.RATE 1.2297406 WITH MORGAN	-443,000.000	14 Nov 23				0.00	-544,775.09	-559,641.91	-14,866.82
FX DEAL TRANSACTED ON 19 JUL 2024 GBP / USD EX.RATE 0.7743934 WITH MORGAN	46,000.000	19 Jul 24				0.00	59,401.34	59,415.90	14.56
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.264937 WITH MORGAN STANLEY	-3,000.000	29 Feb 24				0.00	-3,794.81	-3,796.05	-1.24
FX DEAL TRANSACTED ON 31 JAN 2024 GBP / USD EX.RATE 0.789266 WITH MORGAN STANLEY	486,000.000	31 Jan 24				0.00	615,762.00	616,418.11	656.11
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.267241 WITH MORGAN STANLEY	-486,000.000	31 Jan 24				0.00	-615,879.13	-614,960.16	918.97
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 29 DEC 2023 USD / CAD EX.RATE 0.7583795 WITH MORGAN	-1,319,000.000	29 Dec 23				0.00	-1,000,302.59	-990,649.29	9,653.30

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

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1 OCT 23 - 30 SEP 24

Account number EMELE
Account Name MASTER TRUST

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONAL									
Euro - EUR									
FX DEAL TRANSACTED ON 04 JAN 2024 EUR / USD EX.RATE 0.9132147 WITH MORGAN	12,692,000.000	4 Jan 24				0.00	13,898,156.30	13,925,029.32	26,873.02
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.0960716 WITH MORGAN	-12,692,000.000	4 Jan 24				0.00	-13,911,340.75	-13,744,166.82	167,173.93
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	14,787,000.000	25 Mar 24				0.00	16,002,491.40	15,887,892.74	-114,598.66
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	-14,787,000.000	25 Mar 24				0.00	-16,021,921.52	-15,797,692.11	224,229.41
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	14,856,000.000	28 Aug 24				0.00	16,534,728.00	16,444,850.47	-89,877.53
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	-14,856,000.000	28 Aug 24				0.00	-16,556,848.58	-16,580,038.87	-23,190.29
FX DEAL TRANSACTED ON 31 JAN 2024 EUR / USD EX.RATE 0.9205891 WITH MORGAN	838,000.000	31 Jan 24				0.00	910,286.72	907,470.20	-2,816.52
FX DEAL TRANSACTED ON 31 OCT 2023 EUR / USD EX.RATE 0.9460836 WITH MORGAN	153,000.000	31 Oct 23				0.00	161,719.32	161,223.77	-495.55
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 26 JUN 2024 HKD / USD EX.RATE 7.80806 WITH MORGAN STANLEY	228,199.820	26 Jun 24				0.00	29,226.19	29,223.79	-2.40
Japanese yen - JPY									
FX DEAL TRANSACTED ON 04 JAN 2024 JPY / USD EX.RATE 143.3608 WITH MORGAN STANLEY	122,299,808.000	4 Jan 24				0.00	853,091.00	836,180.83	-16,910.17
FX DEAL TRANSACTED ON 04 JAN 2024 USD / JPY EX.RATE 0.0069493 WITH MORGAN	-122,759,794.000	4 Jan 24				0.00	-853,091.00	-853,090.99	0.01

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067395 WITH MORGAN	-100,164,876.000	20 Nov 23				0.00	-675,061.00	-677,728.45	-2,667.45
FX DEAL TRANSACTED ON 21 NOV 2023 JPY / USD EX.RATE 147.58001 WITH MORGAN	360,200,000.000	21 Nov 23				0.00	2,440,709.96	2,437,159.58	-3,550.38
FX DEAL TRANSACTED ON 21 NOV 2023 USD / JPY EX.RATE 0.0067886 WITH MORGAN	-360,200,000.000	21 Nov 23				0.00	-2,445,264.30	-2,439,387.78	5,876.52
FX DEAL TRANSACTED ON 26 MAR 2024 USD / JPY EX.RATE 0.0066068 WITH MORGAN	-123,701,374.000	26 Mar 24				0.00	-817,271.35	-817,184.96	86.39
FX DEAL TRANSACTED ON 27 SEP 2024 JPY / USD EX.RATE 143.27 WITH MORGAN STANLEY	13,280,834.000	27 Sep 24				0.00	92,697.94	92,846.99	149.05
FX DEAL TRANSACTED ON 28 NOV 2023 JPY / USD EX.RATE 147.4289 WITH MORGAN STANLEY	88,548,451.000	28 Nov 23				0.00	600,618.00	615,347.12	14,729.12
FX DEAL TRANSACTED ON 28 NOV 2023 USD / JPY EX.RATE 0.0067422 WITH MORGAN	-89,083,661.000	28 Nov 23				0.00	-600,618.00	-603,302.59	-2,684.59
FX DEAL TRANSACTED ON 29 JAN 2024 JPY / USD EX.RATE 147.1156 WITH MORGAN STANLEY	437,114,137.000	29 Jan 24				0.00	2,971,229.00	2,911,667.86	-59,561.14
FX DEAL TRANSACTED ON 29 JAN 2024 USD / JPY EX.RATE 0.006765 WITH MORGAN STANLEY	-439,207,070.000	29 Jan 24				0.00	-2,971,229.00	-3,002,919.94	-31,690.94
FX DEAL TRANSACTED ON 31 OCT 2023 USD / JPY EX.RATE 0.006603 WITH MORGAN STANLEY	-52,772,000.000	31 Oct 23				0.00	-348,453.06	-349,529.74	-1,076.68
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.795851 WITH MORGAN	11,552,000.000	10 Jun 24				0.00	614,603.72	599,022.54	-15,581.18
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0540492 WITH MORGAN	-11,552,000.000	10 Jun 24				0.00	-624,376.61	-626,659.62	-2,283.01
FX DEAL TRANSACTED ON 11 SEP 2024 MXN / USD EX.RATE 19.883023 WITH MORGAN	737,000.000	11 Sep 24				0.00	37,066.80	36,964.59	-102.21
FX DEAL TRANSACTED ON 31 JUL 2024 MXN / USD EX.RATE 18.68591 WITH MORGAN STANLEY	623,000.000	31 Jul 24				0.00	33,340.63	33,439.79	99.16

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 26 JUL 2024 NZD / USD EX.RATE 1.6977439 WITH MORGAN	974,882.000	26 Jul 24				0.00	574,222.07	607,497.74	33,275.67
FX DEAL TRANSACTED ON 26 JUL 2024 USD / NZD EX.RATE 0.589 WITH MORGAN STANLEY	-974,882.000	26 Jul 24				0.00	-574,205.50	-581,078.42	-6,872.92
FX DEAL TRANSACTED ON 27 AUG 2024 USD / NZD EX.RATE 0.62241 WITH MORGAN STANLEY	-26,509.860	27 Aug 24				0.00	-16,500.00	-16,567.34	-67.34
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 27 JUN 2024 NOK / USD EX.RATE 10.6529226 WITH MORGAN	146,036.550	27 Jun 24				0.00	13,708.59	13,405.60	-302.99
FX DEAL TRANSACTED ON 27 JUN 2024 USD / NOK EX.RATE 0.0937961 WITH MORGAN	-146,153.040	27 Jun 24				0.00	-13,708.59	-13,690.25	18.34
FX DEAL TRANSACTED ON 30 JAN 2024 NOK / USD EX.RATE 10.4142056 WITH MORGAN	4,232,312.330	30 Jan 24				0.00	406,398.00	402,450.69	-3,947.31
FX DEAL TRANSACTED ON 30 JAN 2024 USD / NOK EX.RATE 0.0959506 WITH MORGAN	-4,235,492.150	30 Jan 24				0.00	-406,398.00	-404,704.17	1,693.83
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 27 AUG 2024 SGD / USD EX.RATE 1.3042 WITH MORGAN STANLEY	1,949,784.180	27 Aug 24				0.00	1,495,003.97	1,491,801.21	-3,202.76
FX DEAL TRANSACTED ON 27 AUG 2024 USD / SGD EX.RATE 0.7679607 WITH MORGAN	-1,946,719.420	27 Aug 24				0.00	-1,495,003.97	-1,518,501.89	-23,497.92
South African rand - ZAR									
FX DEAL TRANSACTED ON 28 FEB 2024 USD / ZAR EX.RATE 0.0520696 WITH MORGAN	-24,559,902.040	28 Feb 24				0.00	-1,278,825.34	-1,275,176.64	3,648.70

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 28 FEB 2024 ZAR / USD EX.RATE 19.237944 WITH MORGAN	24,601,970.280	28 Feb 24				0.00	1,278,825.34	1,300,487.39	21,662.05
Swiss franc - CHF									
FX DEAL TRANSACTED ON 06 OCT 2023 USD / CHF EX.RATE 1.0992152 WITH MORGAN	-81,066.130	6 Oct 23				0.00	-89,109.12	-89,333.99	-224.87
FX DEAL TRANSACTED ON 17 JUL 2024 CHF / USD EX.RATE 0.8877622 WITH MORGAN	2,600,000.000	17 Jul 24				0.00	2,928,712.22	2,933,378.46	4,666.24
FX DEAL TRANSACTED ON 17 JUL 2024 USD / CHF EX.RATE 1.1284425 WITH MORGAN	-2,600,000.000	17 Jul 24				0.00	-2,933,950.46	-2,974,488.05	-40,537.59
FX DEAL TRANSACTED ON 29 JUL 2024 CHF / USD EX.RATE 0.8848634 WITH MORGAN	2,599,011.350	29 Jul 24				0.00	2,937,189.34	2,973,357.00	36,167.66
FX DEAL TRANSACTED ON 29 JUL 2024 USD / CHF EX.RATE 1.1344296 WITH MORGAN	-2,589,133.280	29 Jul 24				0.00	-2,937,189.34	-3,042,281.04	-105,091.70
United States dollar - USD									
FX DEAL TRANSACTED ON 04 JAN 2024 EUR / USD EX.RATE 0.9132147 WITH MORGAN	-13,898,156.300	4 Jan 24				0.00	-13,898,156.30	-13,898,156.30	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 JPY / USD EX.RATE 143.3608 WITH MORGAN STANLEY	-853,091.000	4 Jan 24				0.00	-853,091.00	-853,091.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.0960716 WITH MORGAN	13,911,340.750	4 Jan 24				0.00	13,911,340.75	13,911,340.75	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / JPY EX.RATE 0.0069493 WITH MORGAN	853,091.000	4 Jan 24				0.00	853,091.00	853,091.00	0.00
FX DEAL TRANSACTED ON 06 OCT 2023 USD / CHF EX.RATE 1.0992152 WITH MORGAN	89,109.120	6 Oct 23				0.00	89,109.12	89,109.12	0.00
FX DEAL TRANSACTED ON 08 DEC 2023 USD / GBP EX.RATE 1.2552 WITH MORGAN STANLEY	115,532.020	8 Dec 23				0.00	115,532.02	115,532.02	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.795851 WITH MORGAN	-614,603.720	10 Jun 24				0.00	-614,603.72	-614,603.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0540492 WITH MORGAN	624,376.610	10 Jun 24				0.00	624,376.61	624,376.61	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 MXN / USD EX.RATE 19.883023 WITH MORGAN	-37,066.800	11 Sep 24				0.00	-37,066.80	-37,066.80	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 GBP / USD EX.RATE 0.8132708 WITH MORGAN	-544,714.000	14 Nov 23				0.00	-544,714.00	-544,714.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2023 USD / GBP EX.RATE 1.2297406 WITH MORGAN	544,775.090	14 Nov 23				0.00	544,775.09	544,775.09	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 CHF / USD EX.RATE 0.8877622 WITH MORGAN	-2,928,712.220	17 Jul 24				0.00	-2,928,712.22	-2,928,712.22	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 USD / CHF EX.RATE 1.1284425 WITH MORGAN	2,933,950.460	17 Jul 24				0.00	2,933,950.46	2,933,950.46	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 GBP / USD EX.RATE 0.7743934 WITH MORGAN	-59,401.340	19 Jul 24				0.00	-59,401.34	-59,401.34	0.00
FX DEAL TRANSACTED ON 20 NOV 2023 USD / JPY EX.RATE 0.0067395 WITH MORGAN	675,061.000	20 Nov 23				0.00	675,061.00	675,061.00	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 JPY / USD EX.RATE 147.58001 WITH MORGAN	-2,440,709.960	21 Nov 23				0.00	-2,440,709.96	-2,440,709.96	0.00
FX DEAL TRANSACTED ON 21 NOV 2023 USD / JPY EX.RATE 0.0067886 WITH MORGAN	2,445,264.300	21 Nov 23				0.00	2,445,264.30	2,445,264.30	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	-16,002,491.400	25 Mar 24				0.00	-16,002,491.40	-16,002,491.40	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	16,021,921.520	25 Mar 24				0.00	16,021,921.52	16,021,921.52	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 NZD / USD EX.RATE 1.6977439 WITH MORGAN	-574,222.070	26 Jul 24				0.00	-574,222.07	-574,222.07	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / NZD EX.RATE 0.589 WITH MORGAN STANLEY	574,205.500	26 Jul 24				0.00	574,205.50	574,205.50	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 HKD / USD EX.RATE 7.80806 WITH MORGAN STANLEY	-29,226.190	26 Jun 24				0.00	-29,226.19	-29,226.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 26 MAR 2024 USD / JPY EX.RATE 0.0066068 WITH MORGAN	817,271.350	26 Mar 24				0.00	817,271.35	817,271.35	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 SGD / USD EX.RATE 1.3042 WITH MORGAN STANLEY	-1,495,003.970	27 Aug 24				0.00	-1,495,003.97	-1,495,003.97	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / NZD EX.RATE 0.62241 WITH MORGAN STANLEY	16,500.000	27 Aug 24				0.00	16,500.00	16,500.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / SGD EX.RATE 0.7679607 WITH MORGAN	1,495,003.970	27 Aug 24				0.00	1,495,003.97	1,495,003.97	0.00
FX DEAL TRANSACTED ON 27 JUN 2024 NOK / USD EX.RATE 10.6529226 WITH MORGAN	-13,708.590	27 Jun 24				0.00	-13,708.59	-13,708.59	0.00
FX DEAL TRANSACTED ON 27 JUN 2024 USD / NOK EX.RATE 0.0937961 WITH MORGAN	13,708.590	27 Jun 24				0.00	13,708.59	13,708.59	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 JPY / USD EX.RATE 143.27 WITH MORGAN STANLEY	-92,697.940	27 Sep 24				0.00	-92,697.94	-92,697.94	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	-16,534,728.000	28 Aug 24				0.00	-16,534,728.00	-16,534,728.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	16,556,848.580	28 Aug 24				0.00	16,556,848.58	16,556,848.58	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / ZAR EX.RATE 0.0520696 WITH MORGAN	1,278,825.340	28 Feb 24				0.00	1,278,825.34	1,278,825.34	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 ZAR / USD EX.RATE 19.237944 WITH MORGAN	-1,278,825.340	28 Feb 24				0.00	-1,278,825.34	-1,278,825.34	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 JPY / USD EX.RATE 147.4289 WITH MORGAN STANLEY	-600,618.000	28 Nov 23				0.00	-600,618.00	-600,618.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 USD / JPY EX.RATE 0.0067422 WITH MORGAN	600,618.000	28 Nov 23				0.00	600,618.00	600,618.00	0.00
FX DEAL TRANSACTED ON 29 DEC 2023 USD / AUD EX.RATE 0.682357 WITH MORGAN STANLEY	71,647.490	29 Dec 23				0.00	71,647.49	71,647.49	0.00
FX DEAL TRANSACTED ON 29 DEC 2023 USD / CAD EX.RATE 0.7583795 WITH MORGAN	1,000,302.590	29 Dec 23				0.00	1,000,302.59	1,000,302.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.264937 WITH MORGAN STANLEY	3,794.810	29 Feb 24				0.00	3,794.81	3,794.81	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 JPY / USD EX.RATE 147.1156 WITH MORGAN STANLEY	-2,971,229.000	29 Jan 24				0.00	-2,971,229.00	-2,971,229.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / JPY EX.RATE 0.006765 WITH MORGAN STANLEY	2,971,229.000	29 Jan 24				0.00	2,971,229.00	2,971,229.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 CHF / USD EX.RATE 0.8848634 WITH MORGAN	-2,937,189.340	29 Jul 24				0.00	-2,937,189.34	-2,937,189.34	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / CHF EX.RATE 1.1344296 WITH MORGAN	2,937,189.340	29 Jul 24				0.00	2,937,189.34	2,937,189.34	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 NOK / USD EX.RATE 10.4142056 WITH MORGAN	-406,398.000	30 Jan 24				0.00	-406,398.00	-406,398.00	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 USD / NOK EX.RATE 0.0959506 WITH MORGAN	406,398.000	30 Jan 24				0.00	406,398.00	406,398.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 EUR / USD EX.RATE 0.9205891 WITH MORGAN	-910,286.720	31 Jan 24				0.00	-910,286.72	-910,286.72	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 GBP / USD EX.RATE 0.789266 WITH MORGAN STANLEY	-615,762.000	31 Jan 24				0.00	-615,762.00	-615,762.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.267241 WITH MORGAN STANLEY	615,879.130	31 Jan 24				0.00	615,879.13	615,879.13	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 MXN / USD EX.RATE 18.68591 WITH MORGAN STANLEY	-33,340.630	31 Jul 24				0.00	-33,340.63	-33,340.63	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 EUR / USD EX.RATE 0.9460836 WITH MORGAN	-161,719.320	31 Oct 23				0.00	-161,719.32	-161,719.32	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / AUD EX.RATE 0.633156 WITH MORGAN STANLEY	146,892.190	31 Oct 23				0.00	146,892.19	146,892.19	0.00
FX DEAL TRANSACTED ON 31 OCT 2023 USD / JPY EX.RATE 0.006603 WITH MORGAN STANLEY	348,453.060	31 Oct 23				0.00	348,453.06	348,453.06	0.00
Total MORGAN STANLEY AND CO. INTERNATIONALA							.000.00	-7,122.32	-7,122.32

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	89	100,926,687.00			0.00	100,926,687.00	100,926,687.00
	Total dispositions	32		98,800,000.00		0.00	98,795,825.93	98,800,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,960	2,028,961,056.93			0.00	2,028,961,056.93	2,028,961,056.93
	Total dispositions	1,764		2,026,297,068.72		0.00	2,026,297,068.72	2,026,297,068.72
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5	Total acquisitions	34	137,593,173.87			0.00	137,593,173.87	137,593,173.87
	Total dispositions	22		136,022,094.59		0.00	138,855,096.49	136,022,094.59
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	Total acquisitions	11	119,571,027.03			0.00	119,571,027.03	119,571,027.03
	Total dispositions	18		140,344,267.69		0.00	140,944,017.41	140,344,267.69
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	28	180,256,026.26			0.00	180,256,026.26	180,256,026.26
	Total dispositions	31		183,606,643.18		0.00	177,764,776.73	183,606,643.18
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	42	134,090,554.29			0.00	134,090,554.29	134,090,554.29
	Total dispositions	31		126,345,083.31		0.00	126,081,699.32	126,345,083.31
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	Total acquisitions	46	186,522,482.27			0.00	186,522,482.27	186,522,482.27
	Total dispositions	35		179,187,263.90		0.00	179,852,126.72	179,187,263.90
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	54	210,404,646.91			0.00	210,404,646.91	210,404,646.91
	Total dispositions	36		99,543,096.68		0.00	98,944,365.87	99,543,096.68
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	Total acquisitions	39	461,009,306.55			0.00	461,009,306.55	461,009,306.55
	Total dispositions	30		440,480,375.01		0.00	438,627,077.33	440,480,375.01

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 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
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 SEDOL: BG0D0F5	Total acquisitions	25	116,724,806.44			0.00	116,724,806.44	116,724.806.44
	Total dispositions	24		105,216,453.13		0.00	104,074,036.92	105,216.453.13
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	Total acquisitions	27	907,428,287.09			0.00	907,428,287.09	907,428.287.09
	Total dispositions	24		904,999,022.25		0.00	904,494,905.35	904,999.022.25

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 3,573,415,612.07