

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2023 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024	
A	This return/report is for: ☐ a multiemployer plan ☒ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☐ a DFE (specify) _____ ☐ 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 IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN
1b	Three-digit plan number (PN) ▶ 002
1c	Effective date of plan 07/01/1971
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) BATTELLE ENERGY ALLIANCE, LLC PO BOX 1625 IDAHO FALLS, ID 83415-3112
2b	Employer Identification Number (EIN) 68-0588324
2c	Plan Sponsor's telephone number 208-526-3472
2d	Business code (see instructions) 541990

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	DAVID SEARLE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 7649
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) 1037 6a(2) 930 6b 5173 6c 582 6d 6685 6e 777 6f 7462 6g(1) 6g(2) 6h 2
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

1A 3H

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

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE 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 2023 This Form is Open to Public Inspection
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For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024	
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324

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.
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1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN 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
13-5581829	65978	GAC655	98	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

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

(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	

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	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	0

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. Specify nature of costs ▶	6d	

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	21893972
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c Additions: (1) Contributions deposited during the year	7c(1)		
	7c(2)		
	7c(3)	450703	
	7c(4)		
	7c(5)		

(6) Total additions	7c(6)	450703
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d Total of balance and additions (add lines 7b and 7c(6))	7d	22344675
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	26150	
(2) Administration charge made by carrier	7e(2)	60070	
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)	7e(4)	720	

▶ **RISK CHARGE AND TAX CHARGE**

(5) Total deductions	7e(5)	86940
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f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	22257735
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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	10b	

Specify nature of costs.

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 SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
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For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 10 Day 01 Year 2023			
2	Assets:			
a	Market value	2a	1726858816	
b	Actuarial value	2b	1899544697	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	6091	1291739038	1291739038
b	For terminated vested participants	710	68991476	68991476
c	For active participants	1037	378395001	395584285
d	Total	7838	1739125515	1756314799
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.22 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	28359370	
b	Expected plan-related expenses	6b	1690000	
c	Target normal cost	6c	30049370	

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

SIGN HERE	Signature of actuary MARLISE S. BRUNO, EA Type or print name of actuary MERCER Firm name 1900 LAWRENCE STREET, SUITE 1900 DENVER, CO 80202 Address of the firm	07/10/2025 Date 23-06542 Most recent enrollment number 303-506-5786 Telephone number (including area code)
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Part II Beginning of Year Carryover and Prefunding Balances		
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	215188512
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	19311522
9 Amount remaining (line 7 minus line 8)	0	195876990
10 Interest on line 9 using prior year's actual return of <u>5.25</u> %	0	10283542
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.40</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	206160532

Part III Funding Percentages			
14 Funding target attainment percentage	14	96.41 %	
15 Adjusted funding target attainment percentage	15	108.15 %	
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	99.12 %	
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%	

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
09/19/2024	12000000	0			
			Totals ▶	18(b)	12000000
				18(c)	0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	11422668
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No	
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☐ Yes ☒ No	
c If line 20a is "Yes," see instructions and complete the following table as applicable:		
Liquidity shortfall as of end of quarter of this plan year		
(1) 1st	(2) 2nd	(3) 3rd
0	0	0
		(4) 4th
		0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
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21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.00 %	3rd segment: 5.74 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

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

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years
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28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII	Minimum Required Contribution For Current Year
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31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....		31a	30049370
b Excess assets, if applicable, but not greater than line 31a		31b	0
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		62930634	5829613
b Waiver amortization installment			0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....		34	35878983
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement		24472870	24472870
36 Additional cash requirement (line 34 minus line 35).....		36	11406113
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....		37	11422668
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	16555
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	16555
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)
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41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021
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SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2023
		This Form is Open to Public Inspection.

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

A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324

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).....

No

Yes

☒
- 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)

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1174682	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JENNISON ASSOCIATES, LLC

52-2069785

(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	1003639	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?
24 50	NONE	705515	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)

FISHER INVESTMENTS, INC.

94-3029777

(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	369891	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SANDS CAPITAL MANAGEMENT, LLC

20-2830751

(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	293751	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER

13-2834414

(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?
13 50	NONE	269750	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)

PIER CAPITAL, LLC

86-1105603

(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	253386	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BARROW HANLEY MEWHINNEY & STRAUSS

75-2403190

(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	236766	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EARNEST PARTNERS

58-2386669

(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	210146	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)

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	157863	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AON INVESTMENTS USA INC.

36-3109431

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	132925	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

QUANTITATIVE MANAGEMENT ASSOCIATES

33-1077887

(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	128923	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 INVESTMENT MANAGEMENT

13-3966500

(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	123012	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	106428	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPITAL GROUP

95-4797716

(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	104848	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)

LITTLER MENDELSON, PC

94-2602731

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	91174	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BATTELLE ENERGY ALLIANCE, LLC

68-0588324

(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?
14 50	NONE	67290	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(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?
22 50	NONE	55155	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)

CURCIO WEBB

36-4171366

(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 50	NONE	45997	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WIPFLI LLP

39-0758449

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	28500	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 H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
	For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024	
	A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ► 002
C Plan sponsor's name as shown on line 2a of Form 5500 BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324	

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		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	27523248	77073323
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	393077669	4458063
(2) U.S. Government securities	1c(2)	182627944	287787579
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)		
(B) All other.....	1c(3)(B)	596169622	733402459
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)		
(B) Common	1c(4)(B)	282259964	201902559
(5) Partnership/joint venture interests	1c(5)	52147155	45831797
(6) Real estate (other than employer real property).....	1c(6)	84309370	55696361
(7) Loans (other than to participants).....	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	83617157	471467977
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	21893972	22257734
(15) Other.....	1c(15)	80939881	208189329

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	1804565982	2108067181
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	1734896	2601936
i Acquisition indebtedness	1i		
j Other liabilities	1j	77707166	170929114
k Total liabilities (add all amounts in lines 1g through 1j)	1k	79442062	173531050
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1725123920	1934536131

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)	12000000	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		12000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	677470	
(B) U.S. Government securities	2b(1)(B)	3784388	
(C) Corporate debt instruments	2b(1)(C)	36988999	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2669751	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		44120608
(2) Dividends: (A) Preferred stock	2b(2)(A)	1971	
(B) Common stock	2b(2)(B)	3478107	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	24183517	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		27663595
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1717191608	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1663349737	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		53841871
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	140104120	
(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)		0
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		61483627
c Other income	2c		55936
d Total income. Add all income amounts in column (b) and enter total	2d		339269757

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	117182009	
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		117182009
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)	337040	
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)	28500	
(5) Investment advisory and investment management fees	2i(5)	4138396	
(6) Bank or trust company trustee/custodial fees	2i(6)	705515	
(7) Actuarial fees	2i(7)	157863	
(8) Legal fees	2i(8)	91174	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	7217049	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		12675537
j Total expenses. Add all expense amounts in column (b) and enter total	2j		129857546

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		209412211
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: WIPFLI LLP

(2) EIN: 39-0758449

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		☒	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		☒	
e Was this plan covered by a fidelity bond?	☒		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

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

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2023 This Form is Open to Public Inspection.	
For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024					
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN				B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 BATTELLE ENERGY ALLIANCE, LLC				D Employer Identification Number (EIN) 68-0588324	
Part I Distributions					
All references to distributions relate only to payments of benefits during the plan year.					
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....				1	0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-1561860					
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.					
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year				3	2
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☒ N/A If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)				6a	
b Enter the amount contributed by the employer to the plan for this plan year.....				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ☐ Increase ☐ Decrease ☐ Both ☒ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?..... ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2023 v. 230707	

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:		
a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	14a	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14b	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14c	
15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	
16 Information with respect to any employers who withdrew from the plan during the preceding plan year:		
a Enter the number of employers who withdrew during the preceding plan year	16a	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	
17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐		

Part VI	Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans
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18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐	
19 If the total number of participants is 1,000 or more, complete lines (a) and (b):	
a Enter the percentage of plan assets held as: Public Equity: <u>14.0</u> % Private Equity: <u>3.0</u> % Investment-Grade Debt and Interest Rate Hedging Assets: <u>75.0</u> % High-Yield Debt: <u>2.0</u> % Real Assets: <u>4.0</u> % Cash or Cash Equivalents: <u>1.0</u> % Other: <u>1.0</u> %	
b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets: ☐ 0-5 years ☐ 5-10 years ☒ 10-15 years ☐ 15 years or more	
20 PBGC missed contribution reporting requirements. If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.	
a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No	
b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box: ☐ Yes. ☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date. ☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date. ☐ No. Other. Provide explanation: _____	

Part VII	IRS Compliance Questions
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21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☐ No	
21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2). ☐ Design-based safe harbor method ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A	
22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ____/____/____ (MM/DD/YYYY) and the Opinion Letter serial number _____.	

SCHEDULE MEP (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	MULTIPLE-EMPLOYER RETIREMENT PLAN INFORMATION This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and Section 6058(a) of the Internal Revenue Code (the Code) ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
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For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024		
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit Plan number (PN) ▶	002
C Plan administrator's name as shown on line 3a of Form 5500/Form 5500-SF BATTELLE ENERGY ALLIANCE, LLC	D Administrator's EIN 68-0588324	

Part I	Type of Multiple-Employer Pension Plan. All multiple-employer pension plans must complete.
---------------	---

1 Check the appropriate box to indicate type of multiple-employer pension plan. (Only defined contribution plans may check lines 1a, 1b, and 1c. Defined benefit plans and defined contribution plans not checking lines 1a, 1b, or 1c should check line 1d. See Instructions).

- a** ☐ association retirement plan (See 29 CFR 2510.3-55) (Complete Part II)
- b** ☐ professional employer organization plan (PEO Plan) (See 29 CFR 29 CFR 2510.3-55) (Complete Part II)
- c** ☐ pooled employer plan (PEP) (See 29 CFR 2510.3-44) (Complete Parts II and III)
- d** ☒ other multiple-employer pension plan (Describe) DEFINED BENEFIT MEP (Complete Part II)

Part II	Participating Employer Information.
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2 All multiple-employer pension plans that are subject to section 210(a) of ERISA (see instructions for filing the Form 5500) must complete Part II, in addition to Part I, in accordance with the instructions, to report the information for each employer participating in the multiple-employer pension plan. **Defined contribution plans must complete lines 2a-2d. All other multiple-employer pension plans complete lines 2a-2c only. Complete as many entries as needed to list the required information for each participating employer that is not an individual person (see instructions).**

2a Name of Participating Employer BATTELLE ENERGY ALLIANCE, LLC	2b EIN 68-0588324	2c Percentage of Total Contributions for the Plan Year 100.00	2d Aggregate Account Balances Attributable to Participating Employer
2a Name of Participating Employer IDAHO ENVIRONMENTAL COALITION, LLC	2b EIN 85-1336969	2c Percentage of Total Contributions for the Plan Year 0.00	2d Aggregate Account Balances Attributable to Participating Employer

CAUTION Do not individually list information for working owners (see instructions and 29 CFR 2510.3-55(d)(2)) or other individuals who are participants or beneficiaries in the plan or arrangement that are no longer associated with a particular participating employer or participating employer plan (see instructions). Providing identifying information for individuals may result in rejection of this filing. If there are any such individuals in the plan, answer "Yes" to line 2e and provide the total information for all such individuals, without providing names or other identifying information.

2e Does the plan include any individuals not participating through an employer or who are individual working owners?	2e	☐ Yes ☐ No
2f If you answer "Yes" in line 2e, enter a good faith estimate of the percentage of total contributions made by all such individuals that are not listed on line 2a during the plan year.	2f	
2g If you answer "Yes" in Line 2e, enter the aggregate account balances for all such individuals that are not listed on line 2a.	2g	

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

**Schedule MEP (2023)
v. 230728**

Part III	Pooled Employer Plan Information
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Line 3. All Pooled employer plans must answer all of the questions in Part III, in addition to completing all of Parts I and II.

3a Is the pooled plan provider (identified as the plan sponsor and administrator in Part II of the Form 5500) currently in compliance with the Form PR (Pooled Plan Provider Registration Statement) requirements? (See instructions and 29 CFR 2510.3-44) ☐ Yes ☐ No

3b If line 3a is "Yes", enter the ACK ID for the most recent Form PR that was required to be filed under the Form PR filing requirements. (Failure to enter a valid ACK ID will subject the Form 5500 filing to rejection as incomplete.)
ACK ID _____

Idaho National Laboratory Employee Retirement Plan

Financial Statements and Supplemental
Information

Years Ended September 30, 2024 and 2023



WIPFLI

Independent Auditor's Report

INL Employee Retirement and Investment Plans Governance Committees
Idaho National Laboratory Employee Retirement Plan
Idaho Falls, Idaho

Opinion

We have audited the financial statements of Idaho National Laboratory Employee Retirement Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of September 30, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of Idaho National Laboratory Employee Retirement Plan as of September 30, 2024 and 2023, and the changes in net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America (GAAP).

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with GAAP, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

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

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

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of September 30, 2024, Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year) for the year ended September 30, 2024, and Schedule H, Line 4j - Schedule of Reportable Transactions for the year ended September 30, 2024, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

A handwritten signature in black ink that reads "Wipfli LLP". The script is cursive and fluid, with the letters "W", "i", "p", "f", "l", and "i" being particularly prominent and connected.

Wipfli LLP

Idaho Falls, Idaho

July 14, 2025

Idaho National Laboratory Employee Retirement Plan

Statements of Net Assets Available for Benefits

<i>September 30,</i>	2024	2023
Assets:		
Investments at fair value	\$2,030,993,958	\$ 1,777,042,734
Receivables:		
Interest/dividend and others	11,909,928	10,967,682
Unsettled sale of investments	65,163,295	16,555,566
Total receivables	77,073,223	27,523,248
Total assets	2,108,067,181	1,804,565,982
Liabilities:		
Administrative fees payable	2,601,936	1,734,896
Unsettled purchase of investments	170,929,114	77,707,166
Total liabilities	173,531,050	79,442,062
Net assets available for benefits	\$1,934,536,131	\$ 1,725,123,920

See accompanying notes to financial statements.

Idaho National Laboratory Employee Retirement Plan

Statements of Changes in Net Assets Available for Benefits

<i>Years Ended September 30,</i>	2024	2023
Additions:		
Investment income:		
Net appreciation in fair value of investments	\$ 255,429,618	\$ 25,287,067
Interest and dividends	71,784,202	67,683,131
Other income	55,936	1,415,915
Total investment income	327,269,756	94,386,113
Contributions:		
Company	12,000,000	7,944,334
Total additions	339,269,756	102,330,447
Deductions:		
Benefits paid to participants	117,182,009	115,426,455
Administrative expenses	12,675,536	7,774,209
Total deductions	129,857,545	123,200,664
Net change in net assets available for benefits	209,412,211	(20,870,217)
Net assets available for benefits:		
Beginning of year	1,725,123,920	1,745,994,137
End of year	\$ 1,934,536,131	\$ 1,725,123,920

See accompanying notes to financial statements.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 1: Description of Plan

The following description of the Idaho National Laboratory Employee Retirement Plan (the Plan) provides only general information. Participants should refer to the plan agreement for a more complete description of the Plan's provisions. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

General

The Plan is a multiple employer noncontributory defined benefit plan sponsored by Battelle Energy Alliance, LLC (BEA) and Idaho Environmental Coalition (IEC) (the Sponsors). Northern Trust is the Plan trustee and holds the Plan's investment assets and executes investment transactions. The Planning and Investment Committee (PIC) serves as the sole governing body for the Plan. As the named fiduciary, the PIC is responsible for overseeing the Plan's investments, performing settlor functions, and providing day-to-day administrative oversight.

Eligibility and Vesting

Substantially all employees of any Department of Energy - Idaho (DOE-ID) contractor which participate in the Plan as allowed by the Plan were eligible to participate in the Plan. Employees receive vesting service based on the elapsed time method. Prior to January 1, 2003, participants made mandatory contributions into the Plan. Participant benefits derived from their own contributions are immediately vested. A participant fully vests in Company-derived benefits after completing 60 months of cumulative service.

During 2005 the Plan was frozen. Employees who were hired by BEA after February 1, 2005, or hired by Fluor after May 1, 2005, may not participate in the plan. Prior to the Plan being frozen to participation, employees were required to meet certain service and age requirements.

Pension Benefits

The accrued annual benefit for employees hired on or after September 1, 1980, is the larger of (1) or (2). While the accrued benefit for employees hired before September 1, 1980, is the larger of (1), (2), (3) or (4) below.

- (1) 1.00% of final three year average earnings up to Social Security Covered Compensation times credited service plus 1.80% of final three year average earnings in excess of the Social Security Covered Compensation times credited service or
- (2) 1.20% of final three year average earnings times credited service.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 1: Description of Plan (Continued)

Pension Benefits (Continued)

- (3) 0.70% of final five year average earnings up to \$6,600 times credited service plus 0.80% of final five year average earnings in excess of \$6,600 times credited service.
- (4) Accrued benefits as of September 1, 1975, plus 1.12% of the first \$550 of annual earnings plus 2.40% of the excess of annual earnings over \$550, for each year of credited service after September 1, 1975.

If the present value of a participant's vested interest as of his or her benefit commencement date did not exceed \$1,000, such vested interest will be paid in a single lump sum. If the present value of the participant's vested interest as of his benefit commencement date is at least \$1,000, but no more than \$5,000, and such participant or their beneficiary does not elect to receive a distribution, the vested interest will be automatically rolled into an individual retirement account designated by the Plan administrator.

If the present value of a participant's vested interest as of his benefit commencement date is greater than \$5,000, but no more than \$10,500, the participant may elect to (1) receive a lump sum payment for the present value of their benefit or (2) receive a monthly pension annuity payment based on their contributions and their vested portion of the employer's contributions at age 65 or an actuarially reduced amount as early as age 55.

If the present value of a participant's vested interest as of his benefit commencement date is greater than \$10,500, the participant will receive a monthly pension annuity payment based on their contributions and their vested portion of the employer's contributions at age 65 or an actuarially reduced amount as early as age 55. Other options are also available under the Plan as outlined in the Plan Document.

Note 2: Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements of the Plan are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (GAAP).

Use of Estimates in Preparation of Financial Statements

The preparation of financial statements in accordance with GAAP requires the plan administrator to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits at the date of the financial statements, and changes therein. Actual results may differ from these estimates and are subject to change in the near term.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 2: Summary of Significant Accounting Policies (Continued)

Investment Valuation and Income Recognition

The Plan's investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation in fair value of investments includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Payment of Benefits

Benefit payments to participants are recorded when paid.

Administrative Expenses

Administrative expenses of the Plan are paid by the Plan to the extent not paid by the Sponsors. Expenses paid by the Plan include custodial fees, administrative fees, legal and accounting fees, investment consulting fees, investment management fees and actuarial fees. Expenses paid by the Plan Sponsors are excluded from the financial statements. Certain investment related expenses are included in net appreciation in fair value of investments presented in the accompanying statements of changes in net assets available for benefits.

Subsequent Events

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

Note 3: Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to participants for services rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants and beneficiaries, (b) beneficiaries of participants who have died, and (c) active participants or their beneficiaries.

The actuarial present value of accumulated plan benefits, which is determined by the Plan's actuary, Mercer, is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 3: Accumulated Plan Benefits (Continued)

Significant actuarial assumptions included in the valuations at October 1, 2023, are as follows:

Rate of return on plan assets: 5.50%

Mortality rate: Separate generational annuitant and non-annuitant, healthy and disabled, mortality tables based on Pri-2012 mortality tables projected with scale MP-2021 applied from 2012.

Retirement age: Age 65

These actuarial assumptions are based upon the assumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The computations of the actuarial present value of accumulated benefits were made as of October 1, 2023. Had the valuations been performed as of September 30, there would be no material differences.

The actuarial present value of accumulated plan benefits as of October 1, 2023, is as follows:

Vested benefits:	
Participants currently receiving payments	\$ 1,246,960,668
Other participants	437,524,114
Total vested benefits	1,684,484,782
Nonvested benefits	15,735,040
Total actuarial present value of accumulated plan benefits	<u>\$ 1,700,219,822</u>

The change in the actuarial present value of accumulated plan benefits is as follows:

Actuarial present value of accumulated plan benefits as of October 1, 2022	\$ 1,698,779,025
Increase (decrease) during the year attributable to:	
Benefits accumulated and (gains) losses	27,925,895
Increase for interest due to decrease in the discount period	90,009,958
Benefits paid to participants	(116,495,056)
Change in actuarial assumptions	-
Net change in accumulated plan benefits	1,440,797
Actuarial present value of accumulated plan benefits as of October 1, 2023	<u>\$ 1,700,219,822</u>

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 4: Fair Value Measurements

GAAP specifies a three-tier fair value hierarchy, which prioritizes the inputs used in estimating fair value. These tiers include Level 1, defined as observable inputs such as quoted market prices in active markets; Level 2, defined as inputs other than quoted market prices in active markets that are either directly or indirectly observable; and Level 3, defined as unobservable inputs in which little or no market data exists, therefore, requiring an entity to develop its own assumptions.

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

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used as of September 30, 2024 and 2023.

Group annuity contract: The Plan invests with Metropolitan Life Insurance Company in the form of an immediate participation guaranteed contract (IPG). The assets in this contract earn an estimated interest rate throughout the calendar year. The estimated rate can change during the year as the intention is to minimize the final true-up that occurs when the final rate is announced. The assets that back this contract are part of the MetLife Insurance Company General Account.

Equities: Equity securities consist of stocks of companies domiciled in the United States of America and abroad. The investments are valued at the closing price reported on the active market on which the securities are traded.

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

Corporate obligations: Valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings.

Mutual funds: Valued at the daily closing prices as reported by the fund. Mutual funds held by the Plan are open-end mutual funds that are registered with the U.S. Securities and Exchange Commission. These funds are required to publish their daily NAV and to transact at that price. The mutual funds held by the Plan are deemed to be actively traded.

Limited partnerships: Limited partnership investments are valued at their estimated current value based upon quarterly statements provided by HarbourVest and BlackRock. As of the reporting date the estimated values were based on the June 30, limited partnership statements. These statements reflect the Plan's allocable portion of the estimated fair value of the limited partnerships' underlying investments. Limited partnerships are valued at net asset value (NAV).

Option, forwards and swaps: Foreign currency forwards and options are used to hedge currency exposure of certain assets and to adjust overall currency exposure to reflect the investment views of the investment manager regarding relationships between currencies. The Plan uses swap and swaption contracts to adjust exposure to interest rates, fixed income securities exposure and credit exposure.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 4: Fair Value Measurements (Continued)

Cash and cash equivalents: Cash and cash equivalents are valued using the exchange rate as of the measurement date of the financial statements.

Collective investment funds: Fair value is estimated using the NAV per unit by the issuer of the collective investment funds. Fair value is based on the fair value of the underlying investments held by the collective investment funds.

Real estate funds: The real estate funds are made up of collective investment funds. The funds enter into partnerships with various joint venture partners that provide management, leasing and construction-related services to the properties in which the funds have an ownership interest. The funds own and seek attractive office, retail, residential and industrial investments in major markets throughout the United States of America.

Short term investments: Short term investments are composed of high-grade money market instruments with short term maturities. The objective of the investments are to provide investment vehicles for cash reserves while offering a competitive rate of return. Short term investments are valued at net asset value (NAV).

Investments can be purchased and sold continuously. A notice of redemption is not required. The plan has no obligations to buy additional units.

The following tables set forth by level, within the fair value hierarchy, the Plan's investment assets at fair value as of September 30, 2024 and 2023. Classification within the fair value hierarchy table is based on the lowest level of any input that is significant to the fair value measurement:

	Assets at Fair Value as of September 30, 2024			
	Level 1	Level 2	Level 3	Total
Investment assets in the fair value hierarchy:				
Group annuity contract	\$ -	\$ -	\$ 22,257,734	\$ 22,257,734
Equities	201,902,559	-	-	201,902,559
Government securities	-	287,787,579	-	287,787,579
Corporate obligations	-	732,360,485	1,041,974	733,402,459
Mutual funds	471,467,977	-	-	471,467,977
Options, forwards and swaps	-	1,183,455	-	1,183,455
Cash and cash equivalents	4,458,063	-	-	4,458,063
Total investment assets in the fair value hierarchy	\$ 677,828,599	\$ 1,021,331,519	\$ 23,299,708	1,722,459,826
Investment assets measured at NAV:				
Limited partnerships				45,831,797
Collective investment funds				160,987,022
Real estate funds				55,696,361
Short term investments				46,018,952
Total investments measured at NAV				308,534,132
Total investment assets at fair value				\$ 2,030,993,958

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 4: Fair Value Measurements (Continued)

	Assets at Fair Value as of September 30, 2023			
	Level 1	Level 2	Level 3	Total
Investment assets in the fair value hierarchy:				
Group annuity contract	\$ -	\$ -	\$ 21,893,972	\$ 21,893,972
Equities	282,259,964	-	-	282,259,964
Government securities	-	182,627,944	-	182,627,944
Corporate obligations	-	594,855,333	1,314,289	596,169,622
Mutual funds	83,617,157	-	-	83,617,157
Limited partnerships	-	-	79,891	79,891
Options, forwards and swaps	-	(6,195,254)	-	(6,195,254)
Cash and cash equivalents	393,077,669	-	-	393,077,669
Total investment assets in the fair value hierarchy	\$ 758,954,790	\$ 771,288,023	\$ 23,288,152	1,553,530,965
Investment assets measured at NAV:				
Limited partnerships				52,147,155
Collective investment funds				47,431,586
Real estate funds				84,309,370
Short term investments				39,623,658
Total investments measured at NAV				223,511,769
Total investment assets at fair value				\$ 1,777,042,734

Changes in Fair Value of Level 3 Assets and Related Gains and Losses

The table below sets forth a summary of changes in the fair value of the Plan's level 3 assets for the years ended September 30, 2024 and 2023:

<i>Year Ended September 30, 2024</i>	Group Annuity Contract	Limited Partnerships	Corporate Obligations
Balance, October 1, 2023	\$ 21,893,972	\$ 79,891	\$ 1,314,289
Total realized and unrealized gains (losses) included in Changes in Net Assets Available for Benefits	31,523	(79,891)	-
Purchases, sales, issuance and settlements (net)	332,239	-	(272,315)
Balance, September 30, 2024	\$ 22,257,734	\$ -	\$ 1,041,974

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 4: Fair Value Measurements (Continued)

<i>Year Ended September 30, 2023</i>	Group Annuity Contract	Limited Partnerships	Corporate Obligations
Balance, October 1, 2022	\$ 21,686,950	\$ 69,450	\$ 580,699
Total realized and unrealized gains (losses) included in Changes in Net Assets Available for Benefits	(55,941)	10,441	-
Purchases, sales, issuance and settlements (net)	262,963	-	733,590
Balance, September 30, 2023	\$ 21,893,972	\$ 79,891	\$ 1,314,289

Note 5: Funding Policy

Appropriate funding levels for the Plan from year to year are developed based on consultation with the Plan's actuary. The annual contribution by the Plan Sponsors would be at least the minimum required contribution. The Plan's policy is to recognize as employer contributions those amounts recorded by the Sponsors in its respective financial statements. Contributions made for the 2024 and 2023 plan years met the minimum ERISA funding requirements.

Note 6: Tax Status

The IRS has determined and informed the Plan by a letter dated January 23, 2015, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code (IRC). Although the Plan has been amended since receiving the determination letter, the plan administrator and the Plan's tax counsel believe that the Plan is designed, and is currently being operated, in compliance with the applicable requirements of the IRC and, therefore, believe that the Plan is qualified and the related trust is tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements. The plan administrator evaluates uncertain income tax positions taken by the Plan. The financial statement effect of a tax position is recognized when the position is more likely than not, based on the technical merits to be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of September 30, 2024 and 2023, there were no uncertain tax positions taken by the Plan.

Note 7: Plan Termination

In the event the Plan is terminated, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

1. Benefits attributable to employee contributions, taking into account those paid out before termination.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 7: Plan Termination (Continued)

2. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.
3. Benefits provided for under the Plan which are guaranteed under Title IV of ERISA or would be so guaranteed if the provisions of ERISA Section 4022(b)(5) were not applicable.
4. Benefits provided for under the Plan which were vested on the Plan termination date, but excluding those benefits which became vested solely by reason of the termination of the Plan.
5. All other benefits under the Plan.
6. Return to the U.S. Department of Energy any assets remaining after the satisfaction of all liabilities for benefits under the Plan to participants and their beneficiaries, provided no assets attributable to participant contributions remain.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at the time, of the Plan's net assets to provide for accumulated benefit obligations.

Note 8: Related-Party Transactions and Party-in-Interest Transactions

The Plan pays Battelle Energy Alliance, LLC, a related-party, fees related to direct labor and administrative costs for accounting services provided to the Plan. Administrative fees paid under this agreement amounted to \$436,816 and \$356,591 for 2024 and 2023, respectively.

Additionally, transactions involving funds administered by the Trustee are considered party-in-interest. These transactions are not, however, considered prohibited transactions under 29CFR 480(b) of the ERISA regulations.

Note 9: Risks and Uncertainties

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

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

Schedule SB, line 26a — Schedule of Active Participant Data**Distribution of active participants as of October 1, 2023****Total Plan**

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25											
25–29											
30–34											
35–39					9	1					10
40–44				1	17	17					35
45–49		2			18	94	9				123
50–54		7	2	1	16	81	26	41			174
55–59		8	2	1	13	85	28	138	27	1	303
60–64		13	2	2	10	39	22	124	56	5	273
65–69		13	6	2	4	19	6	28	12	7	97
70 & up		5	3		1	1	2	6	2	2	22
Total		48	15	7	88	337	93	337	97	15	1,037
											123,402

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay. Average pay is not shown for cells with fewer than 20 participants for either BEA or IEC separately. Pay in matrix is based on pensionable earnings for the period October 1, 2022 to September 30, 2023, subject to the compensation limits of Code Section 401(a)(17).

Schedule SB, line 26a — Schedule of Active Participant Data**Distribution of active participants as of October 1, 2023****Battelle Energy Alliance, LLC**

Attained age	Years of credited service										Total
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25											
25–29											
30–34											
35–39					5	1					6
40–44				1	12	14					27
45–49		1			10	82	6				99
						117,998					
50–54		7	1	1	8	59	19	28			123
						138,631		124,273			
55–59		8	2	1	8	67	23	103	24	1	237
						135,828	156,728	143,260	119,176		
60–64		13	2	2	3	25	15	87	41	4	192
						121,936		140,309	118,051		
65–69		11	2	1	2	16	4	19	11	5	71
70 & up		5	2		1		2	4	2	1	17
Total		45	9	6	49	264	69	241	78	11	772
											126,727

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay. Average pay is not shown for cells with fewer than 20 participants. Pay in matrix is based on pensionable earnings for the period October 1, 2022 to September 30, 2023, subject to the compensation limits of Code Section 401(a)(17).

Schedule SB, line 26a — Schedule of Active Participant Data**Distribution of active participants as of October 1, 2023****Idaho Environmental Coalition**

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25											
25–29											
30–34											
35–39					4						4
40–44					5	3					8
45–49		1			8	12	3				24
50–54			1		8	22	7	13			51
						123,156					
55–59					5	18	5	35	3		66
								18,701			
60–64					7	14	7	37	15	1	81
								104,673			
65–69		2	4	1	2	3	2	9	1	2	26
70 & up			1			1		2		1	5
Total		3	6	1	39	73	24	96	19	4	265
											113,715

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay. Average pay is not shown for cells with fewer than 20 participants. Pay in matrix is based on pensionable earnings for the period October 1, 2022 to September 30, 2023, subject to the compensation limits of Code Section 401(a)(17).

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Actuarial assumptions for October 1, 2023 funding valuation****Discount rate sponsor elections**

• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	Nonstabilized
• First 5 years	4.75%	3.03%
• Next 15 years	5.00%	4.11%
• Over 20 years	5.74%	4.27%
• 4044 asset allocation basis	In determining the liability for purposes of allocating assets among the participating employers ("4044 allocation") for September 2023, the discount rate is 5.24% for the first 25 years and 4.58% thereafter as set forth in ERISA Section 4044.	

Mortality sponsor elections

- Healthy and disabled participants Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. These tables are based on the RP-2014 mortality tables adjusted back to the 2006 base year projected with mortality improvement based on Scale MP-2021.
For the purpose of determining the 4044 allocation, the sex-distinct PBGC tables for the 2023 plan year as set forth in ERISA Section 4044.

Other economic assumptions

• Salary increases	Graded scale based on age. See table of sample rates.
• Social Security taxable wage base increases	2.75% per year.
• Inflation	2.00% per year.
• Expected investment return	4.60% in 2021; 5.50% in 2022; 5.50% in 2023
• Expenses	\$1,690,000 added to current year normal cost. The expense assumption is allocated to each of the contractors based on the annual 4044 allocation percentages.

Rationale for economic assumptions

- Salary increases – The salary scale was determined based on an experience study completed in 2019 using data from October 1, 2013 through September 30, 2018 (2019 Experience Study) and the expectation that the future salary increases and circumstances of the employer will not differ significantly from the period studied.
- Social Security taxable wage base increases – This assumption is based on a review of historical US average wage increases and annual average CPI-U over extended time periods and consideration of more recent and potential future prospects for real wage increases.
- Inflation – This assumption is based on a comparison of nominal and inflation adjusted yields on various treasury securities.
- Expected investment return – The expected investment return is based on a blend of the hypothetical past performance and the median simulated investment return of the plan's target

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

asset mix using capital market assumptions published in Mercer Investment Consulting's Capital Markets Outlook, net of an adjustment of 20 bps for expenses assumed to be paid from plan assets. The rate falls within Mercer's best estimate range (35th to 65th percentiles).

- Expenses – The expense load is based on expenses in recent years, adjusted as need for current year expectations.

Demographic assumptions

• Withdrawal	See table of sample rates.			
• Disability incidence	1985 Unisex Pension Disability Table, Class I, 1/3 weighting. See table of sample rates.			
• Retirement age	Attained age		Percent retiring	
	55		7%	
	56 - 57		5%	
	58		6%	
	59 - 60		8%	
	61		15%	
	62		25%	
	63 - 64		20%	
	65		35%	
	66		40%	
	67		35%	
	68 - 69		25%	
	70+		100%	
	Guards and firefighters with special early retirement subsidies are assumed to retire according to the above table, but no later than the date of eligibility to begin receiving an unreduced benefit.			
Participants on long-term disability are assumed to retire at Normal Retirement Age.				
• Benefit commencement age for				
— Future vested deferred	65			
— Current vested deferred	65			
• Spouse assumptions	Male participants		Female participants	
— Percentage married	85%		75%	
— Spouse age difference	2 years younger		3 years older	
Form of payment	Single life	50% J&S	75% J&S	100% J&S
• Active retirements	30%	20%	10%	40%
• Future vested deferred	40%	15%	5%	40%
• Future disabilities	40%	15%	5%	40%
• Future deaths	0%	0%	0%	100%
• Current vested deferred	40%	15%	5%	40%
Unpredictable contingent event assumptions	Not applicable.			

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Table of sample rates**

Attained age	Disability incidence	Withdrawal	Salary increases
30	0.02%	4.00%	3.09%
35	0.03%	4.00%	5.59%
40	0.05%	3.21%	5.10%
45	0.09%	2.42%	4.67%
50	0.15%	1.63%	4.18%
55	0.28%	0.00%	3.44%
60	0.40%	0.00%	2.93%

Rationale for demographic assumptions

- **Withdrawal** – The termination rates are based on the 2019 Experience Study and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied.
- **Retirement age** - The retirement rates are based on the 2019 Experience Study and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied.
- **Percent married/Spouse age difference** - The assumptions regarding percent married/spouse age difference at benefit commencement are based on the 2019 Experience Study and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied.
- **Form of payment election** – The optional payment elections are based on the 2019 Experience Study and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied.

Actuarial methods for funding**Asset methods**

The asset valuation method is an average of the adjusted market value for each year during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

For purposes of calculating the expected investment earnings, we have made the following cash flow timing assumptions:

- **Contributions** – exact days used.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

- Benefits paid – paid entirely on April 15 (13/24 weighting).
- Expenses – paid on the first day of the plan year.

Market assets as of the beginning of the plan year are allocated to each of the contractors based on a priority allocation of liabilities under PBGC rules.

Plan assets – method for allocating assets

Market assets as of October 1, 2023, ignoring any receivable contributions, are allocated to each of the sponsoring employers based on a priority allocation of liabilities under PBGC rules (4044 allocation). If assets are insufficient to cover the liabilities of a particular priority category (PC), the assets are divided such that the funded status of that priority category is the same for each employer. The liabilities for this allocation have been determined using the PBGC discount rate and mortality, along with all other valuation assumptions as disclosed in this report. As of October 1, 2023, the assets were sufficient to cover PC1, PC2, PC3 and 82% of PC4.

	BEA		IEC		Total
PC1 & PC2 (100%)	\$	2,491,944	\$	665,010	\$ 3,156,954
PC3 (100%)		1,058,255,647		411,417,966	1,469,673,613
PC4 (82%)		190,385,353		63,642,896	254,028,249
PC5		0		0	0
PC6		0		0	0
Total assets	\$	1,251,132,944	\$	475,725,872	\$ 1,726,858,816

Priority category (PC) definitions

PC1 & PC2: Employee contributions.

PC3: Retired or eligible to retire 3 years ago, based on benefits that would have been payable 3 years ago.

PC4: Liability for all other vested benefits but limited by PBGC maximums.

PC5: All other vested benefits.

PC6: All other benefits, vested and non-vested.

Participant methods

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** The plan administrator provides us with data on all employees hired prior to the plan freeze, but only those employees whom the plan administrator has determined to be participants are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Annuity contracts:** The value of the annuity contract is included in both the assets and liabilities of the plan.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

- **Participant data:** Participants are reported to Mercer using codes that identify their status. Mercer reviews the valuation data for reasonability and consistency.

Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- This plan provides disability/death benefits that are only partially based on a participant's accrued benefit or years of service. This benefit is allocated to funding target based on the accrued benefit on the valuation date plus a portion of the excess of the projected benefit over the accrued benefit multiplied by the ratio of the participant's service at the beginning of the plan year to their service at each decrement age. This benefit is allocated to target normal cost based on the proportionate benefit attributable to the increase in the participant's service and compensation during the plan year.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Idaho National Laboratory Employee Retirement Plan

Schedule H, Line 4j - Schedule of Reportable Transactions

EIN #68-0588324 Plan #002

Year Ended September 30, 2024

(a) Identity of Issue/(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost	(i) Net Gain
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See Attachment C

See Independent Auditor's Report

◆ 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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 1,726,848,375.33

5500 Supplemental Schedules

1 OCT 23 - 30 SEP 24

Account Name IDAHO NAT'L LABORATORY RET PL
Account number IDAHO

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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									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5410695 WITH HSBC BANK PLC	752,882.000	28 Feb 24				0.00	488,545.13	491,857.82	3,312.69
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.649486 WITH HSBC BANK PLC	-752,882.000	28 Feb 24				0.00	-488,986.32	-488,808.65	177.67
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	201,308.000	29 Apr 24				0.00	131,856.74	130,658.96	-1,197.78
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	-201,308.000	29 Apr 24				0.00	-131,987.29	-134,433.49	-2,446.20
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	4,300,000.000	25 Sep 24				0.00	5,751,250.00	5,767,805.59	16,555.59
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-4,300,000.000	25 Sep 24				0.00	-5,751,017.80	-5,767,676.39	-16,658.59
FX DEAL TRANSACTED ON 30 SEP 2024 GBP / USD EX.RATE 0.7465357 WITH HSBC BANK PLC	512,000.000	30 Sep 24				0.00	685,834.60	686,755.89	921.29
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3395603 WITH HSBC BANK PLC	-512,000.000	30 Sep 24				0.00	-685,854.87	-686,771.27	-916.40
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 DEC 2023 USD / CAD EX.RATE 0.7389385 WITH HSBC BANK PLC	-389,000.000	1 Dec 23				0.00	-287,447.08	-290,873.74	-3,426.66
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	388,243.720	26 Jun 24				0.00	283,564.00	282,739.48	-824.52
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	-387,982.840	26 Jun 24				0.00	-283,564.00	-280,374.94	3,189.06

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 1,726,848,375.33

5500 Supplemental Schedules

1 OCT 23 - 30 SEP 24

Account Name IDAHO NAT'L LABORATORY RET PL Account number IDAHO

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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 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	387,828.750	28 Mar 24				0.00	285,891.40	285,745.99	-145.41
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	-387,658.560	28 Mar 24				0.00	-285,891.40	-281,595.58	4,295.82
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	387,281.020	30 Apr 24				0.00	283,190.00	281,321.34	-1,868.66
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	-387,088.700	30 Apr 24				0.00	-283,190.00	-283,966.33	-776.33
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	1,974,610.050	30 Sep 24				0.00	1,461,059.37	1,461,645.55	586.18
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	-1,973,010.190	30 Sep 24				0.00	-1,461,059.37	-1,461,542.08	-482.71
Euro - EUR									
FX DEAL TRANSACTED ON 19 FEB 2024 EUR / USD EX.RATE 0.9276107 WITH HSBC BANK PLC	249,000.000	19 Feb 24				0.00	268,431.59	269,803.96	1,372.37
FX DEAL TRANSACTED ON 19 FEB 2024 USD / EUR EX.RATE 1.077478 WITH HSBC BANK PLC	-249,000.000	19 Feb 24				0.00	-268,292.02	-268,110.78	181.24
FX DEAL TRANSACTED ON 26 APR 2024 EUR / USD EX.RATE 0.9327881 WITH HSBC BANK PLC	4,430,000.000	26 Apr 24				0.00	4,749,203.21	4,732,790.70	-16,412.51
FX DEAL TRANSACTED ON 26 APR 2024 USD / EUR EX.RATE 1.0734669 WITH HSBC BANK PLC	-4,430,000.000	26 Apr 24				0.00	-4,755,458.37	-4,815,410.01	-59,951.64
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	3,389,000.000	26 Jun 24				0.00	3,623,857.70	3,636,227.86	12,370.16
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.070863 WITH HSBC BANK PLC	-3,389,000.000	26 Jun 24				0.00	-3,629,154.71	-3,657,578.55	-28,423.84
FX DEAL TRANSACTED ON 28 NOV 2023 EUR / USD EX.RATE 0.9110918 WITH HSBC BANK PLC	5,011,000.000	28 Nov 23				0.00	5,499,994.43	5,429,669.31	-70,325.12
FX DEAL TRANSACTED ON 28 NOV 2023 USD / EUR EX.RATE 1.0994811 WITH HSBC BANK PLC	-5,011,000.000	28 Nov 23				0.00	-5,509,499.79	-5,497,819.25	11,680.54

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 1,726,848,375.33

Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 26 Nov 24

Attachment C 3 of 8

5500 Supplemental Schedules

1 OCT 23 - 30 SEP 24

Account Name IDAHO NAT'L LABORATORY RET PL
Account number IDAHO

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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 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	3,389,000.000	30 Jul 24				0.00	3,670,691.65	3,657,578.55	-13,113.10
FX DEAL TRANSACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	-3,389,000.000	30 Jul 24				0.00	-3,676,167.25	-3,751,453.84	-75,286.59
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	21,800,000.000	2 Sep 24				0.00	148,498.19	148,329.59	-168.60
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	-21,800,000.000	2 Sep 24				0.00	-149,125.01	-152,404.92	-3,279.91
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2023 USD / CAD EX.RATE 0.7389385 WITH HSBC BANK PLC	287,447.080	1 Dec 23				0.00	287,447.08	287,447.08	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	-148,498.190	2 Sep 24				0.00	-148,498.19	-148,498.19	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	149,125.010	2 Sep 24				0.00	149,125.01	149,125.01	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 EUR / USD EX.RATE 0.9276107 WITH HSBC BANK PLC	-268,431.590	19 Feb 24				0.00	-268,431.59	-268,431.59	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 USD / EUR EX.RATE 1.077478 WITH HSBC BANK PLC	268,292.020	19 Feb 24				0.00	268,292.02	268,292.02	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-5,751,250.000	25 Sep 24				0.00	-5,751,250.00	-5,751,250.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	5,751,017.800	25 Sep 24				0.00	5,751,017.80	5,751,017.80	0.00
FX DEAL TRANSACTED ON 26 APR 2024 EUR / USD EX.RATE 0.9327881 WITH HSBC BANK PLC	-4,749,203.210	26 Apr 24				0.00	-4,749,203.21	-4,749,203.21	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / EUR EX.RATE 1.0734669 WITH HSBC BANK PLC	4,755,458.370	26 Apr 24				0.00	4,755,458.37	4,755,458.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 1,726,848,375.33

5500 Supplemental Schedules

1 OCT 23 - 30 SEP 24

Account Name IDAHO NAT'L LABORATORY RET PL Account number IDAHO

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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	-283,564.000	26 Jun 24				0.00	-283,564.00	-283,564.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	-3,623,857.700	26 Jun 24				0.00	-3,623,857.70	-3,623,857.70	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	283,564.000	26 Jun 24				0.00	283,564.00	283,564.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.070863 WITH HSBC BANK PLC	3,629,154.710	26 Jun 24				0.00	3,629,154.71	3,629,154.71	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 AUD / USD EX.RATE 1.5410695 WITH HSBC BANK PLC	-488,545.130	28 Feb 24				0.00	-488,545.13	-488,545.13	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / AUD EX.RATE 0.649486 WITH HSBC BANK PLC	488,986.320	28 Feb 24				0.00	488,986.32	488,986.32	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	-285,891.400	28 Mar 24				0.00	-285,891.40	-285,891.40	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	285,891.400	28 Mar 24				0.00	285,891.40	285,891.40	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 EUR / USD EX.RATE 0.9110918 WITH HSBC BANK PLC	-5,499,994.430	28 Nov 23				0.00	-5,499,994.43	-5,499,994.43	0.00
FX DEAL TRANSACTED ON 28 NOV 2023 USD / EUR EX.RATE 1.0994811 WITH HSBC BANK PLC	5,509,499.790	28 Nov 23				0.00	5,509,499.79	5,509,499.79	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	-131,856.740	29 Apr 24				0.00	-131,856.74	-131,856.74	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	131,987.290	29 Apr 24				0.00	131,987.29	131,987.29	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	-283,190.000	30 Apr 24				0.00	-283,190.00	-283,190.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	283,190.000	30 Apr 24				0.00	283,190.00	283,190.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	-3,670,691.650	30 Jul 24				0.00	-3,670,691.65	-3,670,691.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 1,726,848,375.33

5500 Supplemental Schedules

1 OCT 23 - 30 SEP 24

Account number IDAHO
Account Name IDAHO NAT'L LABORATORY RET PL

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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 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	3,676,167.250	30 Jul 24				0.00	3,676,167.25	3,676,167.25	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	-1,461,059.370	30 Sep 24				0.00	-1,461,059.37	-1,461,059.37	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 GBP / USD EX.RATE 0.7465357 WITH HSBC BANK PLC	-685,834.600	30 Sep 24				0.00	-685,834.60	-685,834.60	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	1,461,059.370	30 Sep 24				0.00	1,461,059.37	1,461,059.37	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3395603 WITH HSBC BANK PLC	685,854.870	30 Sep 24				0.00	685,854.87	685,854.87	0.00
Total HSBC BANK PLC							.000.00	-241,061.96	-241,061.96

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 1,726,848,375.33

5500 Supplemental Schedules

1 OCT 23 - 30 SEP 24

Account Name IDAHO NAT'L LABORATORY RET PL Account number IDAHO

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◆ 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 FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	Total acquisitions	11	54,554,717.07			0.00	54,554,717.07	54,554.717.07
	Total dispositions	4		51,438,716.00		0.00	68,395,726.00	51,438.716.00
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	93	227,245,102.04			0.00	227,245,102.04	227,245.102.04
	Total dispositions	38		225,500,000.00		0.00	225,492,023.12	225,500.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,218	479,670,935.04			0.00	479,670,935.04	479,670.935.04
	Total dispositions	671		475,077,390.64		0.00	475,077,390.64	475,077.390.64
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	Total acquisitions	15	75,279,268.80			0.00	75,279,268.80	75,279.268.80
	Total dispositions	19		83,088,432.43		0.00	84,051,720.45	83,088.432.43
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	27	119,699,835.84			0.00	119,699,835.84	119,699.835.84
	Total dispositions	27		111,010,453.84		0.00	110,029,497.34	111,010.453.84
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	Total acquisitions	10	61,206,226.20			0.00	61,206,226.20	61,206.226.20
	Total dispositions	10		61,167,590.94		0.00	63,500,236.09	61,167.590.94
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	Total acquisitions	29	164,898,125.68			0.00	164,898,125.68	164,898.125.68
	Total dispositions	85		164,746,456.26		0.00	164,142,581.36	164,746.456.26

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 1,726,848,375.33

Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 26 Nov 24

Attachment C 7 of 8

◆ 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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 1,726,848,375.33

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
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For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024

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

A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information			
1 Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2023</u>			
2 Assets:			
a Market value.....		2a	1,726,858,816
b Actuarial value.....		2b	1,899,544,697
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	6,091	1,291,739,038	1,291,739,038
b For terminated vested participants.....	710	68,991,476	68,991,476
c For active participants.....	1,037	378,395,001	395,584,285
d Total.....	7,838	1,739,125,515	1,756,314,799
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a Funding target disregarding prescribed at-risk assumptions.....		4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....		4b	
5 Effective interest rate.....		5	5.22%
6 Target normal cost			
a Present value of current plan year accruals.....		6a	28,359,370
b Expected plan-related expenses.....		6b	1,690,000
c Target normal cost.....		6c	30,049,370

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

SIGN HERE	<u>Marlise S. Bruno MSAs</u> Signature of actuary	<u>7/10/2025</u> Date
<u>Marlise S. Bruno, EA</u> Type or print name of actuary		<u>2306542</u> Most recent enrollment number
<u>MERCER</u> Firm name		<u>303-506-5786</u> Telephone number (including area code)
<u>1900 Lawrence Street, Suite 1900</u> <u>Denver</u> <u>CO</u> <u>80202</u> Address of the firm		

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐
For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF. **Schedule SB (Form 5500) 2023 v. 230728**

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	215,188,512
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year).....	0	19,311,522
9 Amount remaining (line 7 minus line 8).....	0	195,876,990
10 Interest on line 9 using prior year's actual return of <u>5.25</u> %.....	0	10,283,542
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.40</u> %.....		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return.....		0
c Total available at beginning of current plan year to add to prefunding balance.....		0
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections.....	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	206,160,532

Part III Funding Percentages

14 Funding target attainment percentage.....	14	96.41%
15 Adjusted funding target attainment percentage.....	15	108.15%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	99.12%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
09/19/2024	12,000,000	0			
Totals ▶		18(b)		12,000,000	18(c)
					0

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

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	11,422,668

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☒ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.00 %	3rd segment: 5.74 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	30,049,370	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:			
a Net shortfall amortization installment	Outstanding Balance	Installment	
b Waiver amortization installment	62,930,634	5,829,613	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	35,878,983	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement		24,472,870	24,472,870
36 Additional cash requirement (line 34 minus line 35)	36	11,406,113	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	11,422,668	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	16,555	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	16,555	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

Plan: Idaho National Laboratory Employee Retirement Plan

EIN/PN: 68-0588324/002

Valuation Date: 10/01/2023

Schedule SB, line 26b – Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2023	6,141,610	1,203,819	114,767,490	122,112,919
2024	10,467,290	1,555,214	112,662,031	124,684,535
2025	13,918,732	2,062,567	110,435,102	126,416,401
2026	16,984,644	2,602,755	108,100,929	127,688,328
2027	19,774,293	3,078,153	105,657,406	128,509,852
2028	22,282,076	3,578,351	103,083,582	128,944,009
2029	24,325,487	4,074,594	100,389,054	128,789,135
2030	26,064,155	4,430,446	97,570,984	128,065,585
2031	27,547,614	4,958,055	94,626,817	127,132,486
2032	28,738,105	5,166,943	91,554,593	125,459,641
2033	29,688,234	5,425,636	88,355,735	123,469,605
2034	30,434,740	5,588,801	85,025,188	121,048,729
2035	31,009,236	5,673,779	81,574,966	118,257,981
2036	31,429,883	5,772,138	77,994,201	115,196,222
2037	31,661,236	5,767,704	74,296,578	111,725,518
2038	31,769,324	5,807,389	70,490,789	108,067,502
2039	31,786,192	5,812,679	66,587,953	104,186,824
2040	31,707,655	5,751,023	62,602,708	100,061,386
2041	31,494,696	5,663,738	58,553,362	95,711,796
2042	31,177,661	5,646,507	54,461,717	91,285,885
2043	30,733,821	5,558,495	50,353,013	86,645,329
2044	30,216,160	5,453,324	46,255,498	81,924,982
2045	29,537,768	5,334,258	42,199,562	77,071,588
2046	28,803,530	5,172,128	38,217,050	72,192,708
2047	27,956,456	4,997,470	34,340,503	67,294,429
2048	27,035,942	4,830,542	30,602,139	62,468,623
2049	26,025,964	4,621,209	27,032,919	57,680,092
2050	24,918,672	4,404,777	23,661,298	52,984,747
2051	23,719,039	4,168,156	20,511,990	48,399,185
2052	22,450,551	3,917,783	17,604,842	43,973,176
2053	21,126,362	3,658,876	14,953,987	39,739,225
2054	19,756,757	3,393,961	12,567,359	35,718,077
2055	18,355,382	3,125,953	10,446,483	31,927,818
2056	16,937,395	2,858,013	8,586,906	28,382,314
2057	15,520,180	2,593,446	6,978,592	25,092,218
2058	14,120,348	2,335,495	5,606,793	22,062,636
2059	12,754,106	2,087,193	4,453,094	19,294,393
2060	11,436,506	1,851,253	3,496,424	16,784,183
2061	10,180,746	1,629,878	2,714,311	14,524,935
2062	8,997,718	1,424,737	2,083,872	12,506,327
2063	7,895,638	1,236,915	1,582,745	10,715,298
2064	6,879,901	1,066,879	1,189,879	9,136,659
2065	5,953,268	914,595	886,015	7,753,878
2066	5,116,011	779,544	654,041	6,549,596
2067	4,366,330	660,834	479,171	5,506,335
2068	3,700,771	557,321	348,918	4,607,010
2069	3,114,666	467,680	252,984	3,835,330
2070	2,602,536	390,515	183,050	3,176,101
2071	2,158,444	324,438	132,522	2,615,404
2072	1,776,276	268,111	96,284	2,140,671

Schedule SB, line 22 — Description of Weighted Average Retirement Age

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 62.

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	7.0%	1,000.00	70.00	3,850
56	5.0%	930.00	46.50	2,604
57	5.0%	883.50	44.18	2,518
58	6.0%	839.33	50.36	2,921
59	8.0%	788.97	63.12	3,724
60	8.0%	725.85	58.07	3,484
61	15.0%	667.78	100.17	6,110
62	25.0%	567.61	141.90	8,798
63	20.0%	425.71	85.14	5,364
64	20.0%	340.57	68.11	4,359
65	35.0%	272.45	95.36	6,198
66	40.0%	177.10	70.84	4,675
67	35.0%	106.26	37.19	2,492
68	25.0%	69.07	17.27	1,174
69	25.0%	51.80	12.95	894
70	100.0%	38.85	38.85	2,720
Total			1,000.00	61,885
Average				61.89

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024		
▶ Round off amounts to nearest dollar.		
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.		
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN		B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BATTELLE ENERGY ALLIANCE, LLC		D Employer Identification Number (EIN) 68-0588324
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B ☐ F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		
Part I Basic Information		
1 Enter the valuation date: Month 10 Day 01 Year 2023		
2 Assets:		
a Market value.....		2a 1, 251, 132, 944
b Actuarial value		2b 1, 376, 246, 238
3 Funding target/participant count breakdown		
		(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a For retired participants and beneficiaries receiving payment		4, 718 927, 425, 177 927, 425, 177
b For terminated vested participants.....		487 46, 392, 057 46, 392, 057
c For active participants.....		772 290, 525, 405 304, 413, 900
d Total		5, 977 1, 264, 342, 639 1, 278, 231, 134
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐		
a Funding target disregarding prescribed at-risk assumptions.....		4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		4b
5 Effective interest rate.....		5 5.23%
6 Target normal cost		
a Present value of current plan year accruals.....		6a 21, 842, 227
b Expected plan-related expenses		6b 1, 224, 000
c Target normal cost.....		6c 23, 066, 227
Statement by Enrolled Actuary		
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.		
SIGN HERE		
Signature of actuary		Date
MARLISE S. BRUNO, EA		2306542
Type or print name of actuary		Most recent enrollment number
MERCER		303-376-0800
Firm name		Telephone number (including area code)
1900 Lawrence Street SUITE 1900 DENVER CO 80202		
Address of the firm		
If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.		
Schedule SB (Form 5500) 2023 v. 230728		

Page 2 -

(4) 4th

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.00 %	3rd segment: 5.74 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	23,066,227	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	21,889,217	2,004,630	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	25,070,857	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	13,648,189	13,648,189
36 Additional cash requirement (line 34 minus line 35)	36	11,422,668	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	11,422,668	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

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

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021
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SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
For calendar plan year 2023 or fiscal plan year beginning 10/01/2023 and ending 09/30/2024		
▶ Round off amounts to nearest dollar.		
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.		
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN		B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BATTELLE ENERGY ALLIANCE, LLC		D Employer Identification Number (EIN) 68-0588324
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B ☐ F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		
Part I Basic Information		
1 Enter the valuation date: Month 10 Day 01 Year 2023		
2 Assets:		
a Market value.....		2a 475,725,872
b Actuarial value		2b 523,298,459
3 Funding target/participant count breakdown		
		(1) Number of participants
a For retired participants and beneficiaries receiving payment		1,373
b For terminated vested participants.....		223
c For active participants.....		265
d Total		1,861
		(2) Vested Funding Target
		364,313,861
		22,599,419
		87,869,596
		474,782,876
		(3) Total Funding Target
		364,313,861
		22,599,419
		91,170,385
		478,083,665
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐		
a Funding target disregarding prescribed at-risk assumptions.....		4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		4b
5 Effective interest rate.....		5 5.22%
6 Target normal cost		
a Present value of current plan year accruals.....		6a 6,517,143
b Expected plan-related expenses		6b 466,000
c Target normal cost.....		6c 6,983,143
Statement by Enrolled Actuary		
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.		
SIGN HERE		
Signature of actuary		Date
MARLISE S. BRUNO, EA		2306542
Type or print name of actuary		Most recent enrollment number
MERCER		303-376-0800
Firm name		Telephone number (including area code)
1900 Lawrence Street		
SUITE 1900		
DENVER CO 80202		
Address of the firm		
If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.		
Schedule SB (Form 5500) 2023 v. 230728		

Part II		Beginning of Year Carryover and Prefunding Balances	
		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	88,634,528
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	6,680,883
9	Amount remaining (line 7 minus line 8)	0	81,953,645
10	Interest on line 9 using prior year's actual return of <u>5.25</u> %	0	4,302,566
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.39</u> %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	86,256,211

Part III		Funding Percentages	
14	Funding target attainment percentage	14	91.41 %
15	Adjusted funding target attainment percentage	15	109.45 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	96.71 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV		Contributions and Liquidity Shortfalls			
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:			
a Contributions allocated toward unpaid minimum required contributions from prior years		19a	0
b Contributions made to avoid restrictions adjusted to valuation date.		19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.		19c	0
20 Quarterly contributions and liquidity shortfalls:			
a Did the plan have a "funding shortfall" for the prior year?		☒ Yes ☐ No	
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?		☐ Yes ☒ No	
c If line 20a is "Yes," see instructions and complete the following table as applicable:			
Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.00 %	3rd segment: 5.74 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	6,983,143	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	41,041,417	3,824,983	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	10,808,126	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	10,824,681	10,824,681
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

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

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021
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Schedule SB, Part V — Summary of Plan Provisions**Summary of major plan provisions**

Effective date and plan year	Original plan: July 1, 1971. Restated plan: October 1, 2023. Plan year: October 1 through September 30.
Most recent amendment	There are no amendments to the restated plan.
Status of the plan	The plan is closed to new entrants hired by Battelle Energy Alliance, LLC (BEA) after February 1, 2005. Plan is closed to new entrants hired by Idaho Environmental Coalition, LLC (IEC) after May 1, 2005. Benefits were frozen for certain former IEC highly compensated employees effective June 30, 2009.
Significant events that occurred during the year	None.
Definitions	
• Sponsoring employers	The sponsoring employers are BEA and IEC.
• Participating employees	Employees of any DOE-ID contractor which participate in the Plan as allowed by the Idaho National Laboratory Employee Retirement Plan. Plan is closed to new entrants hired by BEA after February 1, 2005. Plan is closed to new entrants hired by IEC after May 1, 2005.
• Administration	The plan is administered by the Planning and Investment Committee (PIC), with BEA as the Third-Party Administrator.
• Type of plan	Multiple-Employer, Defined Benefit Pension Plan.
• Eligibility	Each employee who is not a participant in this plan as of June 30, 1976, shall become a participant upon completion of the following requirements: • A Special Employee shall become a participant on the first day of the month within 45 days after being credited with 1,000 hours of Service within a 12-month period commencing on their hire date or any anniversary thereof. • A Regular Employee shall become eligible to participate on the first of the month within 45 days after employment. Any employee who is hired by BEA after February 1, 2005, or hired by IEC after May 1, 2005 is not eligible to participate in the plan.
• Rehired participants	Participants who terminate employment with a vested benefit and are subsequently rehired retain a frozen benefit from their first period of employment. Upon reemployment vesting service will be restored, but prior credited service will not be considered in future accruals. BEA rehires after February 1, 2005 and IEC rehires after May 1, 2005 are reinstated into the plan, although the rehires are not granted any further benefit accruals but are granted vesting service.
• Employer contributions	Payments to be made from time to time in such amounts as required to finance the plan on a sound actuarial basis.
• Participant contributions	Participant contributions were eliminated effective January 1, 2003. Prior to January 1, 2003, participants contributed 4% of compensation in excess of the taxable wage base. As of September 30, 2023, total active participant contributions with interest were \$219,351. The interest crediting rate is 120% of the October midterm annual rate. For the 2023/2024 plan year, the rate is 5.33%.
• Vesting service	Elapsed time calculated from date of hire during which an employee is a Special or Regular Employee.
• Credited service	Elapsed time calculated from date of participation during which an Employee is an Active Participant.

Schedule SB, Part V — Summary of Plan Provisions

• Compensation considered	Earnings shall mean regular base pay, but excluding shift differential, cost-of-living adjustments, other premium pay and overtime. Earnings will include amounts deferred under the Idaho National Laboratory Employee Investment Plan and the Code Section 125 plan.
• Average annual compensation	<u>Employees hired on or after September 1, 1980</u> Final Three Year Average Earnings shall mean the highest average of the Participant's Earnings in any consecutive thirty-six calendar month period in the Participant's last sixty calendar months of employment with the Company prior to a Break in Service, or the average of the Participant's Earnings during all periods of employment with the Company prior to a Break in Service. <u>Employees hired prior to September 1, 1980</u> Final Five Year Average Earnings shall mean the highest average of the Participant's Earnings in any consecutive sixty calendar month period in the Participant's last one hundred-twenty calendar months of employment with the Company prior to a Break in Service, or the average of his Earnings during all periods of employment with the Company prior to a Break in Service.
• Social Security Covered Compensation	Average of taxable wage bases for each year in the 35-year period ending with the year in which the participant attains Social Security Retirement Age.
• Accrued benefit	The monthly benefit payable as a life annuity commencing at the participant's normal retirement date resulting from the participant's Credited Service and Earnings to the date of determination. The accrued benefit for employees hired on or after September 1, 1980 shall be the larger of (1) or (2) below: - The sum of (A) plus (B): 1% of Final Three Year Average Earnings up to Social Security Covered Compensation times Credited Service, plus 1.8% of Final Three Year Average Earnings in excess of the Social Security Covered Compensation times Credited Service. 1.2% of Final Three Year Average Earnings times Credited Service. Employees joining the Company before September 1, 1980 shall have their accrued benefit calculated as the larger of (1) or (2) above or (3) or (4) below: - The sum of (C) plus (D) below: 0.7% of Final Five Year Average Earnings up to \$6,600 times Credited Service, plus 1.5% of Final Five Year Average Earnings in excess of \$6,600 times Credited Service. - The accrued benefit as of September 1, 1975, plus 1.12% of the first \$6,600 of annual earnings plus 2.40% of the excess of annual earnings over \$6,600, for each year of Credited Service after September 1, 1975. Benefits were frozen for certain former IEC highly compensated employees effective June 30, 2009.
• Actuarial Equivalence Basis	1983 Group Annuity Mortality Table for males with 8%, 1971 Group Annuity Mortality Table for males with 6%, or RP2000 white-collar mortality table projected to 2022 for males with 5%, whichever produces the largest benefit.
Normal retirement	
• Eligibility	Age 65.
• Benefit	The monthly pension payable for life is an amount equal to the participant's Accrued Benefit at the Normal Retirement Date.
Early retirement	
• Eligibility and benefit	A participant is eligible for an Early Retirement Benefit after attaining age 55 and after accruing five years of vesting service both prior to incurring a severance from service. The Early Retirement Benefit payable prior to age 65

Schedule SB, Part V — Summary of Plan Provisions

shall be the age 65 accrued benefit, reduced for early commencement as follows:

Age at commencement of benefits	Percentage of benefit payable
62-65	100%
61	97%
60	94%
59	91%
58	88%
57	85%
56	82%
55	79%

Site firefighters who transferred from DOE-ID during 1993 are eligible for an Early Retirement Benefit at age 50. If the firefighter has 30 years of service, there shall be no reduction for early commencement. If the firefighter has less than 30 years of service, the benefit shall be reduced 3% for each year that the firefighter's service is less than 30, or each year that the firefighter's age is less than 62, whichever produces the smaller reduction.

Site firefighters who are or were covered under the Paper, Allied-Industrial, Chemical & Energy Workers International Union Local 08-0652 are eligible for early retirement at age 55. If the firefighter has 25 years of service or has attained age 65, there shall be no reduction for early commencement. If the firefighter has at least 5 but less than 25 years of service, the benefit shall be reduced by 3% for each year of vesting service less than 25 or for each year that the firefighter's age is less than age 62, whichever produces the smaller reduction.

Security police officers are eligible for an unreduced retirement benefit at 25 years of service or age 62. Security police officers with fewer than 25 years of service who have attained age 55 with 5 years of service will be eligible for a reduced benefit. The early retirement reduction will be the lesser of 3% per year of age less than 62, but not before age 55; or 3% per year of service less than 25.

Late retirement

• Eligibility	Employment beyond Normal Retirement Date.
• Benefit	The participant's Accrued Benefit with service and earnings as of the Late Retirement Date.

Deferred vested

• Eligibility	Completion of five Years of Vesting Service.
• Benefit	A participant is eligible to receive an Accrued Benefit based on Credited Service and average annual earnings at date of termination payable at the Normal Retirement Date. A benefit reduced actuarially for early commencement is available prior to age 65 and after reaching age 55. Prior to completion of five Years of Vesting Service, a participant is entitled to a refund of contributions with interest.

Disability

• Eligibility and benefit	A participant is eligible for a Disability benefit if the employment is terminated due to disability and he is eligible for Long Term Disability (LTD) or would be eligible for LTD had he been covered by such program. The employee may continue to accrue Credited Service until the Retirement Date, as long as the disability continues.
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Schedule SB, Part V — Summary of Plan Provisions**Qualified pre-retirement survivor annuity**

- **Benefit** The surviving spouse of a participant who dies after completing five Years of Vesting Service will receive a pension with each payment equal to 100% of the pension payable to the participant had he separated from service on the date of death, survived to the earliest possible commencement date, retired with an immediate Qualified Joint and Survivor Annuity, and died the day after the early retirement date.

Form of benefits

- **Automatic form for unmarried participants** Single Life Annuity.
- **Automatic form for married participants** Unless a married participant elects otherwise, their benefit will be reduced and paid in the form of a Qualified 50% Joint and Survivor Annuity. Under this form of payment, a reduced amount will be paid for the lifetime of the employee and 50% of such reduced amount will be paid to the surviving spouse for life upon the death of the employee.
- **Optional forms** Participants may elect, with spousal consent if applicable, to receive benefits as a life annuity or a 100%, 75% or 50% Joint and Survivor Annuity. A participant whose vested benefit has a present value of less than \$10,500 may elect a lump sum (limited by code section 436 (d)(3)(A) in years during which the plan is subject to benefit restrictions) or an immediate 50% Joint & Survivor Annuity. Effective January 1, 2024, lump sums less than \$7,000 are automatically paid out, without participant or spousal consent.

Miscellaneous

- **Refund of contributions** The accumulated contributions less the amount of benefits received shall be refunded on the cessation of benefits to the participant and spouse.
- **Affiliate Transfers** Employees who have transferred into Contiguous Non-Covered Service with an Affiliated Company, retain credit for benefit service in the INL Employee Retirement Plan. Those participants who transferred to an Affiliated Company before September 24, 1998 or between September 30, 1999 and January 1, 2008 receive credit under the plan for pay raises and vesting service. Those participants who transferred to an Affiliated Company on or after January 1, 2008 receive credit under the plan for vesting service.
- **Early retirement incentive program** An Early Retirement Incentive program was offered in 2001 for employees who would be age 55 or older as of September 30, 2002, with 5 or more years of service as of June 25, 2001. The incentive consisted of an additional 3 years of age and 3 years of service in determining the individual's retirement benefit.
- **Maximum compensation** Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2023, the limit is \$330,000.
- **Maximum benefits** Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2023, the limit is \$265,000.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as amended and restated effective October 1, 2023 are included in this valuation:

- **Most recent plan amendments included:** No amendments to the 2023 restatement.
- **Plan amendments excluded:** None.

Schedule SB, Part V — Summary of Plan Provisions**• Late retirement increases:**

- *Active participants:* The plan provides benefit suspension notices to active participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to actives who defer retirement beyond age 70½. This valuation excludes increases for current actives over age 70 because the impact is de minimis.
- *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.

- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Sections 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Plan provisions specific to funding**Additional benefits included or excluded****• IRC Section 436 benefit restrictions:**

- *Plan amendments:* See above.
- *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
- *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.

- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

Plan provision changes since prior valuation

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2022 to 2023.

Idaho National Laboratory Employee Retirement Plan
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

EIN #68-0588324 Plan #002
September 30, 2024

(a) (b) Identity of Issue	(c) Description of Investment	(d) Cost	(e) Current Value
See Attachment A			
Total investments			\$ 2,030,993,958

See Independent Auditor’s Report

Idaho National Laboratory Employee Retirement Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)

EIN #68-0588324 Plan #002
Year Ended September 30, 2024

(a) Identity of Issue	(b) Description of Investment	(c) Cost of Acquisition	(d) Proceeds of Disposition
See Attachment B			

See Independent Auditor's Report

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	76,903.490	76,903.49	76,903.49
AUD - Australian dollar	34,714.960	34,714.96	34,714.96
CAD - Canadian dollar	1,134.070	1,134.07	1,134.07
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	131,457.330	131,457.33	131,457.33
GBP - British pound sterling	-174,935.060	-174,935.06	-174,935.06
HKD - Hong Kong dollar	1.010	1.01	1.01
JPY - Japanese yen	100,454.850	100,454.85	100,454.85
MXN - Mexican peso	27.140	27.14	27.14
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	-1,770,701.490	-1,770,701.49	-1,770,701.49
USD - United States dollar	0.000	33,176.83	33,176.83
Total - all currencies		-1,567,766.87	-1,567,766.87
Total Non-Interest Bearing Cash - USD		-1,567,766.87	-1,567,766.87
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Australian dollar	0.000	517,495.70	522,311.90
Pending foreign exchange purchases: Canadian dollar	0.000	1,461,059.37	1,461,645.55
Pending foreign exchange purchases: Euro	0.000	3,783,426.59	3,782,295.70
Pending foreign exchange purchases: British pound sterling	0.000	6,437,084.60	6,454,561.48
Pending foreign exchange purchases: Mexican peso	0.000	16,836.90	17,022.56
Pending foreign exchange purchases: United States dollar	0.000	24,124,402.68	24,124,402.68
Total - all currencies		36,340,305.84	36,362,239.87
Pending trade sales: United States dollar	0.000	1,012,623.51	1,012,623.51
Total - all currencies		1,012,623.51	1,012,623.51

** 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 trade sales: British pound sterling	0.000	495,338.33	495,911.39
Pending trade sales: United States dollar	0.000	100,139,484.41	100,139,484.41
Total - all currencies		100,634,822.74	100,635,395.80
Total Receivables - Other - USD		137,987,752.09	138,010,259.18
<i>U.S. Government Securities</i>			
United States - USD			
FHLMC DTD 10/25/2000 6.75 03-15-2031 SEDOL: B4R3JV3	100,000.000	132,273.00	117,147.59
FHLMC POOL #SD8367 5.5% 10-01-2053 CUSIP: 3132DWJL8	384,559.300	384,649.43	389,028.68
FHLMC POOL #1G1744 ADJ RT 08-01-2035 CUSIP: 3128QJ5D4	5,301.790	5,298.47	5,417.39
FHLMC POOL #780605 ADJ RT 06-01-2033 CUSIP: 31342AU64	37,924.540	37,900.83	39,131.33
FHLMC POOL #786223 ADJ RT 01-01-2028 CUSIP: 31348S4G6	216.690	214.04	217.83
FHLMC PRIN STRIP PRIN PMT ON 6.25% DEB 2032 07-15-2032 (UNDDATE) SEDOL: BYTC220	1,600,000.000	1,248,973.38	1,174,458.54
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	2,300,000.000	3,305,989.57	2,661,506.07
FNMA POOL #AM7912 3.6% DUE 02-01-2040 BEO CUSIP: 3138L8YJ7	1,195,925.340	1,329,299.05	1,143,584.05
FNMA POOL #AM9431 3.58% DUE 08-01-2030 BEO CUSIP: 3138LAPR4	1,500,000.000	1,646,718.75	1,448,861.67
FNMA POOL #CA3674 4% DUE 06-01-2049 REG CUSIP: 3140QBCL0	36,787.480	38,204.39	35,782.49
FNMA POOL #545010 ADJ RT DUE 05-01-2036 REG CUSIP: 31385HN32	1,293.190	1,304.50	1,276.07
FNMA POOL #804965 ADJ RT DUE 12-01-2034 BEO CUSIP: 31406BJJ0	2,046.620	2,039.54	2,067.64
FNMA PRIN PMT ON 7.25% 2030 DEB 05-15-2030 (UNDDATE) SEDOL: B88MWF2	2,700,000.000	2,309,835.36	2,177,725.93

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA SER 2000-32 CLASS-FM 10-18-2030 SEDOL: B8842H0	969.550	968.66	967.20
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYM4	-600,000.000	-523,968.75	-518,437.83
FNMA SINGLE FAMILY MORTGAGE 4.5 MAT 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYW4	13,900,000.000	13,727,218.75	13,670,591.76
FNMA SINGLE FAMILY MORTGAGE 4% MAT 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYV3	8,000,000.000	7,764,375.00	7,688,829.84
FNMA SINGLE FAMILY MORTGAGE 5.0% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYX5	12,100,000.000	12,115,125.00	12,093,855.50
FNMA TBA 30 YR TBA NOVEMBER 2.00% CUSIP: 01F0206B0	-400,000.000	-335,812.50	-331,140.18
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES NOVEMBER SEDOL: B24HB96	42,200,000.000	42,786,843.75	42,688,654.06
GNMAII POOL #2910 SER 2030 8.5% DUE 04-20-2030 REG CUSIP: 36202DGT2	295.600	305.29	309.31
GNMAII POOL #2947 SER 2030 8.5% DUE 07-20-2030 REG CUSIP: 36202DHY0	432.210	446.41	453.94
GNMAII POOL #3029 SER 2031 8.5% DUE 01-20-2031 REG CUSIP: 36202DLJ8	2,135.250	2,205.46	2,255.98
GNMAII POOL #780840 SER 2028 8.5% DUE 07-20-2028 REG CUSIP: 36225A4Z0	1,422.090	1,468.85	1,438.28
GNMAII POOL #80133 SER 2027 ADJ RT 11-20-2027 CUSIP: 36225CEF9	1,924.470	1,929.87	1,929.15
GNMAII POOL #8830 SER 2026 ADJ RT 03-20-2026 CUSIP: 36202KY33	985.280	988.52	980.64
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	1,100,000.000	721,814.39	772,663.70
TSY INFL IX N/B 1.75% 01-15-2034 SEDOL: BRF20G5	200,000.000	204,100.56	206,921.49
UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040 SEDOL: B4W2C27	450,000.000	195,467.75	243,233.12
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 SEDOL: BF0SHC9	400,000.000	430,529.56	418,348.14
UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG SEDOL: BVVT273	1,500,000.000	1,202,910.16	1,146,445.32

** 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			
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	700,000.000	653,736.76	669,437.20
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	14,200,000.000	10,410,841.44	11,120,929.65
** UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 CUSIP: 912810RG5	15,190,000.000	13,311,095.18	13,497,739.06
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	3,510,000.000	3,161,767.26	3,167,637.90
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	100,000.000	100,799.91	98,406.25
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	2,300,000.000	2,193,814.15	2,364,957.04
UNITED STATES OF AMER TREAS BONDS 4.375%08-15-2054 SEDOL: BR2NN95	2,600,000.000	2,661,493.20	2,654,843.75
UNITED STATES OF AMER TREAS NOTES 0.125% TBILL 10-15-2025 SEDOL: BMHMCY0	300,000.000	352,477.74	356,606.36
UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP: 91282CLE9	400,000.000	405,264.82	410,757.62
UNITED STATES TREAS BD STRIPPED PRIN PMT00083 08-15-2040 (UNDDATE) REG CUSIP: 912803DN0	7,700,000.000	5,957,713.82	4,108,660.86
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	2,100,000.000	2,166,699.69	2,237,657.19
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	8,815,000.000	9,670,338.50	9,561,520.31
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	2,000,000.000	2,048,820.62	2,157,421.88
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	4,000,000.000	2,592,823.11	2,836,093.76
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL: BMT9GR0	8,200,000.000	5,768,910.19	6,252,558.70
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	7,800,000.000	5,095,110.40	5,719,593.75
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	4,300,000.000	2,666,214.79	2,932,230.46
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	11,700,000.000	8,361,657.72	9,067,957.00

** 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
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	4,293,000.000	4,528,708.05	3,028,745.03
** UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP: 912810RC4	8,385,000.000	7,431,014.26	7,765,296.09
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRN8	2,600,000.000	2,770,389.72	2,755,593.75
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SEDOL: BNKG760	5,100,000.000	4,832,588.73	5,169,142.56
UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDDATE) REG SEDOL: B4R4615	3,500,000.000	2,829,212.46	2,063,313.63
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG SEDOL: B1XKZ20	3,500,000.000	2,887,458.62	2,116,505.23
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	34,130,000.000	25,942,942.60	26,581,403.74
UNITED STS TREAS NTS 0.125% 07-15-2031 SEDOL: BNW0365	1,200,000.000	1,178,087.25	1,288,238.98
US TREAS BD STRIPPED PRIN 08-15-2042 REG SEDOL: B83VP55	700,000.000	473,520.91	333,898.24
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG SEDOL: BBRWPW2	3,600,000.000	2,596,912.75	1,650,350.45
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG SEDOL: BPCX7G6	1,100,000.000	805,966.93	517,322.38
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	27,225,000.000	24,729,100.38	26,212,570.31
Total United States - USD		247,325,099.00	245,981,893.83
Total U.S. Government Securities		247,325,099.00	245,981,893.83
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	200,000.000	153,000.00	137,446.80
Total United Kingdom - USD		153,000.00	137,446.80

** 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>Corporate Debt Instruments - Preferred</i>			
United States - USD			
** ABBOTT LABS 4.9% DUE 11-30-2046 CUSIP: 002824BH2	1,460,000.000	1,936,485.55	1,486,579.68
ANTHEM INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	3,540,000.000	4,024,146.37	3,328,870.75
BURL NORTHN SANTA 4.45% DUE 03-15-2043 CUSIP: 12189LAN1	885,000.000	1,078,122.13	831,732.18
BURL NORTHN 4.4 DUE 03-15-2042 CUSIP: 12189LAJ0	375,000.000	365,411.25	351,390.96
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 CUSIP: 12189LBC4	1,120,000.000	1,246,531.79	976,512.62
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 CUSIP: 15189XAT5	715,000.000	776,797.90	629,065.02
CONSUMERS ENERGY 4.35% DUE 04-15-2049 CUSIP: 210518DD5	1,085,000.000	1,210,173.62	979,470.46
** DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP: 23338VAL0	2,535,000.000	2,530,074.88	1,787,602.91
DTE ELEC CO 4.3% DUE 07-01-2044 CUSIP: 23338VAD8	430,000.000	429,350.70	390,128.47
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 CUSIP: 26443TAB2	245,000.000	239,519.35	179,051.39
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP: 26442UAE4	1,465,000.000	1,628,266.05	1,154,623.87
DUKE ENERGY 4 DUE 09-30-2042 CUSIP: 26442CAN4	2,370,000.000	2,354,129.82	2,070,732.61
DUKE ENERGY 4.15% DUE 12-01-2044 CUSIP: 26442RAD3	355,000.000	353,785.90	311,456.94
DUKE ENERGY 4.25% DUE 12-15-2041 CUSIP: 26442CAM6	975,000.000	946,496.85	884,041.08
FL PWR & LT CO 4.05% DUE 10-01-2044 CUSIP: 341081FL6	680,000.000	689,984.22	601,872.10
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 CUSIP: 373334JW2	2,335,000.000	2,504,979.91	2,125,649.55
GEORGIA PWR CO 4.3% DUE 03-15-2043 CUSIP: 373334KA8	850,000.000	788,795.19	765,048.34
HOME DEPOT INC 4.2% DUE 04-01-2043 CUSIP: 437076BA9	205,000.000	204,134.90	187,271.30

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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 - Preferred			
United States - USD			
HOME DEPOT INC 4.4 DUE 03-15-2045 REG CUSIP: 437076BF8	600,000.000	624,899.62	558,811.32
KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033 SEDOL: BNYD5P5	500,000.000	498,860.00	527,687.48
MERCK & CO INC NEW 3.7% DUE 02-10-2045 CUSIP: 58933YAT2	810,000.000	918,289.46	683,447.35
NSTAR ELEC CO 4.4% DUE 03-01-2044 CUSIP: 67021CAJ6	345,000.000	342,616.05	312,694.71
PACIFICORP 6.35% DUE 07-15-2038 CUSIP: 695114CJ5	325,000.000	374,227.75	359,835.36
PPL ELEC UTILS CORP 3.95% DUE 06-01-2047 CUSIP: 69351UAU7	355,000.000	416,808.86	303,143.51
PPL ELEC UTILS 3% DUE 10-01-2049 CUSIP: 69351UAW3	985,000.000	988,197.98	706,204.79
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 CUSIP: 74456QBT2	1,055,000.000	1,038,133.25	844,985.98
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050 CUSIP: 74456QCC8	185,000.000	184,715.10	136,459.21
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 CUSIP: 74456QCA2	1,600,000.000	1,648,713.56	1,188,918.19
SAN DIEGO GAS & 3.75% DUE 06-01-2047 CUSIP: 797440BV5	1,360,000.000	1,407,695.95	1,107,135.28
SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045 CUSIP: 822582BF8	4,165,000.000	4,730,429.84	3,784,069.81
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 CUSIP: 91324PCZ3	295,000.000	294,439.50	261,024.74
Total United States - USD		36,775,213.30	29,815,517.96
Total Corporate Debt Instruments - Preferred		36,928,213.30	29,952,964.76

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

** BHP BILLITON FIN USA LTD 5.25% DUE 09-08-2033 CUSIP: 055451BE7	385,000.000	381,196.20	403,478.95
** BHP BILLITON FIN USA LTD 5.5% DUE 09-08-2053 CUSIP: 055451BF4	615,000.000	618,466.50	655,847.25

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Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 26 Nov 24

Attachment A 7 of 100

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN 5% DUE 09-30-2043 CUSIP: 055451AV0	765,000.000	885,709.01	767,270.37
PVTPL GAIF BD ISSUER PTY LTD SR NT 144A 3.4% DUE 09-30-2026/09-30-2016 BEO CUSIP: 361435AA8	100,000.000	99,773.00	97,946.60
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	400,000.000	400,000.00	363,414.48
RIO TINTO FIN USA LTD 2.75% 11-02-2051 CUSIP: 767201AT3	1,530,000.000	1,361,019.20	1,036,070.87
WOODSIDE FIN LTD 3.7% DUE 09-15-2026 CUSIP: 980236AN3	700,000.000	699,538.00	687,710.75
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	100,000.000	99,744.00	99,332.54
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	200,000.000	199,288.00	198,928.35
Total Australia - USD		4,744,733.91	4,310,000.16
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 CUSIP: 03523TBV9	60,000.000	66,286.74	64,680.33
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP: 03523TBU1	1,150,000.000	1,124,971.40	1,231,063.41
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 CUSIP: 03523TBT4	752,000.000	791,927.44	695,953.19
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 CUSIP: 03522AAH3	6,800,000.000	7,595,930.49	6,827,385.16
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 CUSIP: 03522AAJ9	4,030,000.000	4,482,840.43	3,968,921.64
Total Belgium - USD		14,061,956.50	12,788,003.73
Bermuda - USD			
BACARDI LTD 4.45% DUE 05-15-2025 CUSIP: 067316AE9	1,200,000.000	1,196,892.00	1,194,653.27
Total Bermuda - USD		1,196,892.00	1,194,653.27

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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			
Brazil - USD			
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	175,000.000	189,875.00	195,144.95
Total Brazil - USD		189,875.00	195,144.95
Canada - EUR			
FAIRFAX FINL HLDGS 2.75% SNR 29/03/2028 EUR SEDOL: 4A7VDQU	100,000.000	131,355.03	110,058.43
Total Canada - EUR		131,355.03	110,058.43
Canada - USD			
ALCAN INC FORMERLY ALCAN ALUM LTD TO 3/1/01 ALCAN INC 7.25 DUE 3-15-31 BE SEDOL: BG492T7	400,000.000	475,580.00	459,643.66
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	1,250,000.000	1,289,273.40	1,031,399.95
** CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO CUSIP: 136375DB5	1,655,000.000	1,648,164.85	1,528,146.27
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 CUSIP: 29250NAJ4	355,000.000	389,446.08	314,655.87
ENBRIDGE INC SR NT 3.4% 08-01-2051 SEDOL: BLR8ML8	800,000.000	798,032.00	577,428.42
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	300,000.000	300,000.00	299,657.97
MANULIFE FINL CORP 4.15% DUE 03-04-2026 SEDOL: BYQ64Z2	800,000.000	798,056.00	798,131.43
PVTPL WEST FRASER TIMBER LTD 4.35% 10-15-2024 CUSIP: 952845AE5	600,000.000	600,000.00	599,743.60
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	700,000.000	698,439.00	649,477.00
** SUNCOR ENERGY INC 6.5% DUE 06-15-2038 CUSIP: 867229AE6	3,105,000.000	4,133,236.75	3,479,351.90
TRANSCANADA 4.875% DUE 05-15-2048 CUSIP: 89352HAY5	816,000.000	915,939.51	763,699.57
TRANSCANADA 5.85% DUE 03-15-2036 CUSIP: 89352HAB5	360,000.000	363,081.60	382,237.52
TRANSCANADA 5% DUE 10-16-2043 CUSIP: 89352HAL3	910,000.000	932,406.88	871,122.66

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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			
Canada - USD			
TRANSCANADA 6.2% DUE 10-15-2037 CUSIP: 89352HAD1	875,000.000	1,137,665.20	960,213.86
TRANSCANADA 7.25% DUE 08-15-2038 CUSIP: 89352HAE9	1,090,000.000	1,534,853.15	1,300,816.06
Total Canada - USD		16,014,174.42	14,015,725.74
Colombia - USD			
ECOPETROL S A 7.375 DUE 09-18-2043 REG SEDOL: BDV0K98	400,000.000	377,077.43	368,663.71
Total Colombia - USD		377,077.43	368,663.71
Denmark - USD			
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO CUSIP: 00203QAE7	300,000.000	298,164.00	302,667.26
Total Denmark - USD		298,164.00	302,667.26
France - USD			
BPCE MEDIUM TERM 4.5% DUE 03-15-2025 CUSIP: 05578QAD5	300,000.000	295,731.00	298,423.32
ELECTRICITE DE FRANCE SA SR NT 144A 6.25% 05-23-2033 CUSIP: 28504DAC7	1,100,000.000	1,098,867.00	1,200,280.74
NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028 CUSIP: F6628DAN4	189,106.250	184,378.60	141,277.50
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 4.5% DUE 12-31-2049 CUSIP: 05565ALQ4	400,000.000	400,000.00	344,970.12
PVTPL BPCE SA 5.716% 01-18-2030 CUSIP: 05571AAV7	1,100,000.000	1,100,000.00	1,136,080.54
PVTPL EDF S A NT 4.875 DUE 01-22-2044 CUSIP: 268317AK0	500,000.000	483,630.00	467,162.83
PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048 CUSIP: 268317AT1	555,000.000	622,610.97	521,520.17
SOCIETE GENERALE 6.75% DUE 12-31-2049 SEDOL: BF1B9J8	600,000.000	576,437.50	571,672.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP: 89153VAV1	1,705,000.000	1,650,309.44	1,234,676.59
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	600,000.000	600,000.00	603,858.84
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	700,000.000	700,000.00	701,008.35
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 CUSIP: 89157XAC5	1,645,000.000	1,645,000.00	1,715,308.57
Total France - USD		9,555,892.51	9,135,227.00
Germany - USD			
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	1,600,000.000	1,601,305.00	1,435,902.78
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 SEDOL: BLFDKN3	1,000,000.000	997,390.00	1,082,345.18
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028 SEDOL: BGPMBN2	400,000.000	395,520.00	400,236.86
Total Germany - USD		2,994,215.00	2,918,484.82
Hong Kong - USD			
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	300,000.000	300,000.00	280,253.89
Total Hong Kong - USD		300,000.00	280,253.89
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNWV1T1	600,000.000	598,908.00	566,782.03
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO CUSIP: 00774MAZ8	3,080,000.000	2,250,097.15	2,575,422.57
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	600,000.000	599,538.00	603,060.81
PVTPL AIB GROUP PLC 5.871% 03-28-2035 CUSIP: 00135TAE4	1,730,000.000	1,730,000.00	1,823,953.31
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	85,000.000	79,238.92	79,373.44

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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			
Ireland - USD			
Total Ireland - USD		5,257,782.07	5,648,592.16
Italy - USD			
ENI S P A 5.7% DUE 10-01-2040 CUSIP: 26874RAC2	735,000.000	798,045.73	737,941.42
PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041 SEDOL: BR1YW69	2,500,000.000	2,469,225.00	1,799,952.93
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	625,000.000	617,675.00	643,681.47
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	300,000.000	348,012.00	319,893.60
Total Italy - USD		4,232,957.73	3,501,469.42
Japan - USD			
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	400,000.000	400,000.00	358,104.10
NOMURA HLDGS INC 2.608% 07-14-2031 SEDOL: BN46736	500,000.000	500,000.00	434,803.71
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	200,000.000	200,000.00	184,926.99
PVTPL NISSAN MTR LTD 3.522% DUE 09-17-2025 BEO CUSIP: 654744AB7	2,400,000.000	2,400,000.00	2,359,830.41
SUMITOMO MITSUI FINL GROUP INC 5.424% 07-09-2031 SEDOL: BS6Z6V7	1,100,000.000	1,100,000.00	1,154,494.19
TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	400,000.000	398,320.00	410,099.70
Total Japan - USD		4,998,320.00	4,902,259.10
Macau - USD			
PVTPL WYNN MACAU LTD 5.625% DUE 08-26-2028/08-26-2020 BEO CUSIP: 98313RAH9	1,200,000.000	1,148,000.00	1,165,069.68
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	700,000.000	698,075.00	706,738.90
Total Macau - USD		1,846,075.00	1,871,808.58

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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			
Mexico - USD			
BANCO INBURSA S A 4.375% DUE 04-11-2027 CUSIP: 05969LAB7	300,000.000	295,773.00	294,523.68
PVTPL TRUST 1401 4.869% 01-15-2030 CUSIP: 898339AA4	900,000.000	899,973.00	834,431.19
Total Mexico - USD		1,195,746.00	1,128,954.87
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL: BJBQCW5	840,375.000	1,060,180.66	1,069,865.12
Total Netherlands - EUR		1,060,180.66	1,069,865.12
Netherlands - USD			
ING GROEP N V 5.75% 12-31-2049 CUSIP: 456837AR4	600,000.000	600,000.00	595,201.74
** PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042 CUSIP: 25156PAR4	1,160,000.000	1,500,331.75	1,111,613.65
PVTPL HEINEKEN N V SR NT 144A 3.5%01-29-2028 CUSIP: 423012AF0	1,200,000.000	1,192,224.00	1,178,964.53
PVTPL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024 CUSIP: 52206AAD2	200,000.000	199,548.00	199,672.48
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	500,000.000	499,170.00	523,961.39
Total Netherlands - USD		3,991,273.75	3,609,413.79
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 CUSIP: 29446MAH5	2,285,000.000	2,422,536.15	1,854,667.98
EQUINOR ASA 3.625% DUE 04-06-2040 CUSIP: 29446MAG7	500,000.000	412,090.00	431,671.60
PVTPL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO CUSIP: 55037AAB4	600,000.000	598,860.00	534,769.07
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP: 85771PAL6	925,000.000	919,004.40	809,301.80
Total Norway - USD		4,352,490.55	3,630,410.45

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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			
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.129% 02-23-2038 CUSIP: 39541EAA1	900,000.000	900,000.00	953,029.12
Total Saudi Arabia - USD		900,000.00	953,029.12
Singapore - USD			
PVTPL SP POWER ASSETS TRANCHE # TR 000043.25% DUE 11-24-2025 BEO CUSIP: 78462QAD1	600,000.000	598,524.00	592,979.12
Total Singapore - USD		598,524.00	592,979.12
South Africa - USD			
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	400,000.000	399,968.00	281,549.04
SASOL FING USA LLC 5.5% DUE 03-18-2031 BEO SEDOL: BNNLH09	300,000.000	300,000.00	267,656.61
Total South Africa - USD		699,968.00	549,205.65
Spain - USD			
BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL: BJQ2JP0	600,000.000	600,000.00	574,133.17
PVTPL CELLNEX FINANCE 3.875% DUE 07-07-2041 BEO CUSIP: 15118JAA3	200,000.000	197,448.00	163,472.17
Total Spain - USD		797,448.00	737,605.34
Switzerland - EUR			
SYNGENTA FINANC.NV MTN 3.375% 16/04/2026 SEDOL: BKQN7F6	200,000.000	265,413.59	223,016.92
Total Switzerland - EUR		265,413.59	223,016.92
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	500,000.000	498,855.00	549,194.30
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	400,000.000	400,000.00	360,701.31

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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			
Switzerland - USD			
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	500,000.000	385,025.00	488,332.31
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	1,020,000.000	1,019,918.40	1,076,693.35
UBS GROUP AG 2.193% 06-05-2026 CUSIP: 225401AQ1	300,000.000	271,422.00	294,477.08
UBS GROUP AG 4.55% 04-15-2026 CUSIP: 902613BB3	500,000.000	509,800.00	501,257.43
UBS GROUP FDG 4.125% DUE 04-15-2026 CUSIP: 90351DAF4	1,100,000.000	1,097,569.00	1,094,813.68
Total Switzerland - USD		4,182,589.40	4,365,469.46
United Kingdom - EUR			
ROLLS ROYCE 4.625% GTD SNR 16/02/26 EUR SEDOL: BMTLNW0	500,000.000	661,088.96	567,224.32
Total United Kingdom - EUR		661,088.96	567,224.32
United Kingdom - GBP			
BARCLAYS PLC 6.375%-FR PERP GBP1000'REGS SEDOL: BKDZ9C6	600,000.000	783,070.63	800,001.34
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	200,000.000	302,735.18	274,136.09
Total United Kingdom - GBP		1,085,805.81	1,074,137.43
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 CUSIP: 00185AAG9	625,000.000	674,009.40	572,093.13
ASTRAZENECA PLC 4% DUE 09-18-2042 CUSIP: 046353AG3	590,000.000	686,774.70	529,791.90
ASTRAZENECA PLC 6.45% DUE 09-15-2037 CUSIP: 046353AD0	845,000.000	1,047,905.52	988,040.43
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	800,000.000	772,024.00	780,883.84
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	935,000.000	740,529.10	789,761.61

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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 Kingdom - USD			
BARCLAYS PLC 4.942% 09-10-2030 SEDOL: BN14QZ8	1,000,000.000	1,000,000.00	1,008,264.63
BARCLAYS PLC 5.69% 03-12-2030 SEDOL: BQWQ3J7	1,100,000.000	1,100,000.00	1,144,272.11
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO SEDOL: BRJ5K60	1,100,000.000	1,100,000.00	1,208,243.36
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 CUSIP: 377372AE7	1,100,000.000	1,493,862.21	1,279,446.28
HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4% 12-31-2049 CUSIP: 404280CP2	300,000.000	300,000.00	289,988.13
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	400,000.000	400,000.00	351,642.35
HSBC HLDGS PLC 2.848% 06-04-2031 SEDOL: BMXNKF4	300,000.000	300,000.00	273,093.45
HSBC HLDGS PLC 5.719% DUE 03-04-2035 SEDOL: BQBDYM9	1,100,000.000	1,100,000.00	1,168,941.44
HSBC HLDGS PLC 6.5% DUE 09-15-2037 CUSIP: 404280AH2	965,000.000	1,061,416.71	1,066,668.83
HSBC HLDGS PLC 6.8% DUE 06-01-2038 CUSIP: 404280AJ8	365,000.000	499,546.30	418,140.23
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	600,000.000	598,188.00	603,528.27
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	700,000.000	700,000.00	713,022.78
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 CUSIP: 644188BF0	550,000.000	546,293.00	439,790.97
PVTPL BAE SYS PLC NT 5.8 DUE 10-11-2041 BEO CUSIP: 05523RAC1	295,000.000	310,628.30	314,807.47
** PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	675,000.000	663,801.75	707,409.95
PVTPL STANDARD CHARTERED PLC 6.296% 07-06-2034 CUSIP: 853254CU2	800,000.000	800,000.00	866,659.62
ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	1,500,000.000	1,497,285.00	1,506,857.54
SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032 SEDOL: BNC5VS8	600,000.000	600,000.00	532,549.04

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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 Kingdom - USD			
VODAFONE GROUP PLC 5.125% 04/06/2081 SEDOL: BN0WZL2	3,600,000.000	3,600,000.00	2,965,349.16
** VODAFONE GROUP PLC 5.75% 06-28-2054 CUSIP: 92857WCA6	905,000.000	899,877.70	936,898.34
VODAFONE GROUP PLC 5.875% 06-28-2064 CUSIP: 92857WCB4	810,000.000	833,649.70	835,431.23
Total United Kingdom - USD		23,325,791.39	22,291,576.09
United States - CAD			
MONDELEZ INTL INC 4.625% SNR 03/07/2031 CAD1 CUSIP: 609207BD6	1,600,000.000	1,163,769.44	1,226,911.43
Total United States - CAD		1,163,769.44	1,226,911.43
United States - EUR			
WABTEC TRANSN NETH 1.25% 03/12/2027 SEDOL: BKVFJ62	1,100,000.000	1,334,074.12	1,159,550.84
Total United States - EUR		1,334,074.12	1,159,550.84
United States - GBP			
FISERV INC 2.25% 07-01-2025 SEDOL: BJ5FZS5	300,000.000	376,027.30	393,743.27
Total United States - GBP		376,027.30	393,743.27
United States - USD			
ABBOTT LABS 4.75% DUE 11-30-2036 CUSIP: 002824BG4	2,115,000.000	2,172,204.00	2,169,981.94
ABBVIE INC FIXED 4.5% DUE 05-14-2035 CUSIP: 00287YAR0	2,565,000.000	2,553,154.11	2,556,787.49
ABBVIE INC FIXED 4.7% DUE 05-14-2045 CUSIP: 00287YAS8	1,280,000.000	1,520,427.46	1,238,627.61
ABBVIE INC 4.25% DUE 11-21-2049 REG CUSIP: 00287YCB3	1,370,000.000	1,583,738.48	1,227,137.63
ABBVIE INC 4.4% DUE 11-06-2042 CUSIP: 00287YAM1	1,995,000.000	2,162,936.91	1,881,460.24

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5500 Supplemental Schedules

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Account Name IDAHO NAT'L LABORATORY RET PL
Account number IDAHO

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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			
ABBVIE INC 4.55% DUE 03-15-2035 REG CUSIP: 00287YCY3	1,940,000.000	2,411,024.96	1,940,481.37
ABBVIE INC 5.4% 03-15-2054 CUSIP: 00287YDW6	845,000.000	842,101.65	896,001.72
ABBVIE INC 5.5% 03-15-2064 CUSIP: 00287YDX4	1,300,000.000	1,295,406.00	1,388,071.71
ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG CUSIP: 007589AE4	1,905,000.000	1,913,302.00	1,385,736.66
AEP TRANSM CO LLC 3.1% DUE 12-01-2026 SEDOL: BF029M5	900,000.000	898,227.00	879,957.68
** AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 CUSIP: 00115AAQ2	885,000.000	880,309.50	916,878.54
ALABAMA POWER CO 3.7% 12-01-2047 CUSIP: 010392FR4	1,850,000.000	1,953,075.37	1,495,113.61
ALABAMA PWR CO 4.15% DUE 08-15-2044 CUSIP: 010392FL7	690,000.000	696,230.70	603,409.06
ALEXANDRIA REAL 4.5 DUE 07-30-2029 SEDOL: BP4GRL8	700,000.000	703,808.00	699,047.61
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	100,000.000	121,875.00	113,211.78
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	1,950,000.000	2,123,834.25	1,833,830.97
AMAZON COM INC NT 2.875% 05-12-2041 CUSIP: 023135CA2	305,000.000	226,554.00	242,816.32
AMAZON COM INC NT 3.25% 05-12-2061 CUSIP: 023135CC8	4,865,000.000	4,526,836.34	3,526,122.57
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	485,000.000	288,778.70	311,801.17
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	570,000.000	655,463.14	513,014.66
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	1,040,000.000	1,098,836.17	847,485.88
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	200,000.000	195,924.00	140,762.36
AMERICAN INTERNATIONAL GROUP INC BNDS 4.8% DUE 07-10-2045 REG CUSIP: 026874DF1	965,000.000	961,572.15	921,869.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERN HOMES 4 RENT 4.9% DUE 02-15-2029 SEDOL: BJCYLG5	400,000.000	397,944.00	404,152.35
AMERN TOWER CORP 3.1% DUE 06-15-2050 CUSIP: 03027XBD1	430,000.000	423,985.87	299,655.64
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	2,100,000.000	2,098,593.00	2,044,129.77
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	500,000.000	500,000.00	397,266.98
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	390,000.000	386,587.50	311,231.69
AMGEN INC 2.77% 09-01-2053 CUSIP: 031162CY4	715,000.000	430,422.85	464,604.62
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	1,490,000.000	1,584,864.25	1,337,446.78
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	4,278,000.000	4,738,911.34	3,918,182.21
AMGEN INC 5.15% DUE 11-15-2041 CUSIP: 031162BK5	218,000.000	216,186.24	218,484.96
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	1,400,000.000	1,392,174.00	1,470,822.57
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	3,450,000.000	3,444,872.75	3,629,154.60
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	1,100,000.000	1,095,996.00	848,280.05
ANTHEM INC 4.55% 03-01-2048 CUSIP: 036752AH6	1,325,000.000	1,192,640.25	1,195,008.56
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 CUSIP: 037735CV7	1,330,000.000	1,609,303.16	1,155,463.50
APPALACHIAN PWR CO 7% DUE 04-01-2038 CUSIP: 037735CM7	295,000.000	351,715.47	349,132.25
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	120,000.000	136,522.80	88,855.70
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,820,000.000	1,337,696.40	1,256,226.24
APPLE INC 2.65% 02-08-2051 CUSIP: 037833EF3	1,565,000.000	1,038,893.95	1,076,161.73

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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			
APPLE INC 2.8% DUE 02-08-2061 CUSIP: 037833EG1	2,440,000.000	1,546,401.60	1,630,807.82
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	820,000.000	938,444.73	739,047.82
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	1,135,000.000	1,238,941.18	998,728.77
APPLE INC 4.375% DUE 05-13-2045 CUSIP: 037833BH2	510,000.000	508,138.50	489,907.38
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	600,000.000	678,867.22	595,630.73
APTIV PLC 4.35% DUE 03-15-2029 SEDOL: BHL3SF7	500,000.000	499,395.00	499,534.64
ARES CAP CORP 7.0% 01-15-2027 SEDOL: BNXJH25	100,000.000	99,257.00	104,090.94
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031 SEDOL: BN0THH3	300,000.000	299,151.00	271,535.30
AT&T INC FIXED 5.15% DUE 02-15-2050 CUSIP: 00206RFU1	460,000.000	412,466.82	447,452.12
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	1,459,000.000	1,294,447.62	1,071,889.18
AT&T INC 3.55% DUE 09-15-2055 CUSIP: 00206RLJ9	9,187,000.000	9,016,899.30	6,719,689.58
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	3,579,000.000	3,794,477.27	2,709,783.80
AT&T INC 4.5% DUE 03-09-2048 CUSIP: 00206RDJ8	2,590,000.000	2,786,965.37	2,296,488.22
AUTOZONE INC 6.55% 11-01-2033 CUSIP: 053332BH4	1,800,000.000	1,795,266.00	2,012,397.52
** AVALONBAY CMNTYS FIXED 4.15% 07-01-2047 CUSIP: 05348EBB4	1,055,000.000	1,102,261.01	909,741.60
AVALONBAY CMNTYS INC MEDIUM TERM 4.35% 04-15-2048 CUSIP: 05348EBE8	610,000.000	714,402.31	545,556.79
AVALONBAY 2.9% DUE 10-15-2026 SEDOL: BDCFTQ2	100,000.000	99,689.00	97,680.10
BAE SYS HLDGS INC 4.75% DUE 10-07-2044 CUSIP: 05523UAL4	370,000.000	460,675.10	349,744.40

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 CUSIP: 059165EH9	150,000.000	138,178.50	117,710.01
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 CUSIP: 059165EQ9	305,000.000	264,194.05	316,044.60
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	1,855,000.000	1,651,074.90	1,506,409.33
BANK AMER CORP 3.5% DUE 04-19-2026 SEDOL: BYM7C88	1,000,000.000	1,011,540.00	990,216.20
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	2,200,000.000	2,189,810.83	1,911,207.96
** BANK AMER CORP 5.875% DUE 02-07-2042 CUSIP: 06051GEN5	660,000.000	720,935.09	737,725.41
** BANK OF AMERICA CORPORATION 2.651% 03-11-2032 CUSIP: 06051GJP5	2,925,000.000	2,657,423.11	2,610,767.07
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG CUSIP: 06051GJE0	2,860,000.000	2,038,064.60	2,150,370.51
BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP: 06051GGM5	1,030,000.000	1,030,000.00	976,209.97
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 CUSIP: 59022CAJ2	510,000.000	588,014.70	563,236.87
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050 CUSIP: 072722AE1	755,000.000	811,804.16	636,541.25
BBCMS TR 2015-SRCH FLTG RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	400,000.000	402,459.60	346,830.40
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	600,000.000	617,954.40	572,184.48
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 CUSIP: 084659AP6	1,235,000.000	1,152,250.35	981,926.38
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 CUSIP: 084659AX9	2,150,000.000	2,531,530.57	1,836,372.64
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG CUSIP: 084664CQ2	1,600,000.000	1,704,194.76	1,471,415.63
** BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 CUSIP: 084664DB4	1,010,000.000	1,006,434.70	852,128.02
BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 CUSIP: 08661UAB2	1,540,000.000	1,540,000.00	1,041,226.00

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BIOGEN INC SR NT 3.25% 02-15-2051 CUSIP: 09062XAK9	1,868,000.000	1,299,282.99	1,313,573.00
** BK NEW YORK MELLON CORP MEDIUM TERM 5.834% 10-25-2033 CUSIP: 06406RBM8	725,000.000	725,000.00	785,293.15
BLACKROCK FUNDING INC 5.25% 03-14-2054 CUSIP: 09290DAC5	1,015,000.000	1,004,122.00	1,051,724.50
** BLACKROCK FUNDING INC. 5.35% 01-08-2055 CUSIP: 09290DAK7	1,585,000.000	1,587,013.50	1,668,516.27
BLACKSTONE HLDGS 3.15% DUE 10-02-2027 SEDOL: BDD87R7	200,000.000	199,184.00	193,266.74
BLUE OWL FIN LLC SR NT 144A 3.125% 06-10-2031 CUSIP: 09581JAA4	1,200,000.000	1,184,760.00	1,051,410.60
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	2,100,000.000	2,100,000.00	2,022,276.73
BOEING CO FIXED 3.825% 03-01-2059 SEDOL: BJBC2L2	2,000,000.000	1,410,620.00	1,355,769.50
BOEING CO FIXED 5.705% DUE 05-01-2040 CUSIP: 097023CV5	2,045,000.000	2,346,547.78	1,995,288.30
BOEING CO FIXED 5.805% DUE 05-01-2050 CUSIP: 097023CW3	1,115,000.000	1,255,017.98	1,077,222.23
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	800,000.000	799,488.00	732,884.03
BOEING CO 3.85% DUE 11-01-2048 CUSIP: 097023CB9	460,000.000	429,331.80	326,667.11
BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO SEDOL: BNTJ8N7	400,000.000	398,280.00	333,400.12
BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027 SEDOL: BHNZLH4	300,000.000	299,700.30	293,376.33
BP CAP MKTS AMER INC 3.379% 02-08-2061 CUSIP: 10373QBQ2	4,160,000.000	3,892,251.64	2,928,568.70
** BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 CUSIP: 10373QBU3	970,000.000	970,000.00	982,972.65
BP CAP MKTS AMER INC 4.893% 09-11-2033 CUSIP: 10373QBV1	315,000.000	314,993.70	320,513.14
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 CUSIP: 110122CR7	1,840,000.000	2,462,847.41	1,615,667.55

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 CUSIP: 110122EC8	1,570,000.000	1,593,162.70	1,846,612.98
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 CUSIP: 110122DW5	1,960,000.000	1,846,995.15	1,557,193.81
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	300,000.000	299,622.00	294,671.69
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 CUSIP: 12189LAP6	1,055,000.000	1,154,353.45	1,090,500.19
** CAMDEN PPTY TR 3.35% DUE 11-01-2049 CUSIP: 133131AY8	1,360,000.000	1,404,734.88	1,000,830.36
** CATERPILLAR INS 3.803% DUE 08-15-2042 CUSIP: 149123CB5	1,280,000.000	1,369,320.78	1,124,128.37
CBRE SVCS INC SR NT 2.5% 04-01-2031 SEDOL: BLF7SZ3	400,000.000	393,804.00	349,309.90
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	300,000.000	300,000.00	293,574.58
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	800,000.000	800,000.00	736,739.84
CHARLES SCHWAB CORP 5.853% 05-19-2034 CUSIP: 808513CE3	870,000.000	870,000.00	931,588.37
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	800,000.000	764,624.00	524,515.55
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 SEDOL: BMZ0WG8	900,000.000	899,496.00	931,553.72
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	750,000.000	736,437.20	574,178.55
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	4,815,000.000	4,643,862.11	2,953,209.23
CHARTER 6.484% DUE 10-23-2045 CUSIP: 161175BA1	190,000.000	168,290.60	183,291.88
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	400,000.000	400,000.00	406,629.10
** CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 CUSIP: 166764CA6	1,205,000.000	1,115,952.48	882,339.25
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 CUSIP: 125523CK4	1,470,000.000	1,484,414.40	1,080,148.27

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CIGNA GROUP SR NT 3.4% 03-15-2051 CUSIP: 125523CQ1	1,675,000.000	1,692,714.54	1,224,175.44
CIGNA GROUP 5.6% 02-15-2054 CUSIP: 125523CW8	595,000.000	581,594.65	614,416.91
** CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	250,000.000	325,539.07	281,688.59
CISCO SYS INC 5.3% 02-26-2054 CUSIP: 17275RBU5	1,035,000.000	1,030,839.30	1,098,123.85
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	665,000.000	797,402.12	719,458.01
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP: 172967KR1	2,475,000.000	2,714,048.95	2,322,271.22
CITIGROUP INC 5.316% 09-26-2020 REG CUSIP: 172967MM0	2,550,000.000	3,051,570.19	2,613,485.85
CITIGROUP INC 5.875 DUE 01-30-2042 CUSIP: 172967FX4	1,520,000.000	1,864,348.57	1,669,597.15
CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP: 17327CAR4	1,385,000.000	1,405,820.32	1,477,787.29
CLECO CORP HLDGS 4.973% DUE 05-01-2046 SEDOL: BF4Z232	700,000.000	719,180.00	621,152.46
CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG SEDOL: BZ0C646	12,903.930	13,036.83	12,250.33
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-2DUE 02-25-2033/04-25-2006 BEO SEDOL: 2691435	545.150	555.40	419.33
CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035/12-25-2021 BEO SEDOL: B7M9252	24,762.650	23,834.04	24,246.21
CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 CUSIP: 929227LE4	13,383.650	13,408.73	12,749.82
** COCA COLA CO 2.5% 03-15-2051 CUSIP: 191216DC1	640,000.000	392,300.80	419,130.44
COCA COLA CO 5.4% 05-13-2064 CUSIP: 191216DT4	2,650,000.000	2,701,644.80	2,836,286.63
COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056 CUSIP: 20030NDU2	4,975,000.000	3,628,416.75	3,251,430.11
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 CUSIP: 20030NCC3	333,000.000	339,739.92	278,241.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 CUSIP: 20030NCE9	1,532,000.000	1,459,497.83	1,279,549.53
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	4,974,000.000	3,571,605.57	3,155,119.07
COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP: 20030NCG4	691,000.000	607,852.27	574,402.85
COMCAST CORP NEW 4% DUE 03-01-2048 CUSIP: 20030NCK5	1,170,000.000	1,251,143.10	980,367.80
COMCAST CORP 5.35% 05-15-2053 SEDOL: BQPF818	600,000.000	597,414.00	613,695.97
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	600,000.000	597,180.00	620,389.61
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 SEDOL: BKLCY46	600,000.000	600,000.00	571,638.49
COMMONWEALTH EDISON CO 3.85% 03-15-2052 CUSIP: 202795JV3	1,275,000.000	1,097,594.40	1,036,875.96
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG CUSIP: 202795JM3	2,885,000.000	3,181,117.83	2,440,634.76
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	660,000.000	743,650.99	563,432.91
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 CUSIP: 20826FBD7	3,700,000.000	2,865,492.30	2,982,104.17
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG CUSIP: 209111FD0	1,745,000.000	1,791,951.15	1,601,683.34
CONS EDISON CO N Y 3.95% DUE 03-01-2043 CUSIP: 209111FC2	1,805,000.000	1,692,068.36	1,547,340.92
CONS EDISON CO N Y 5.5% DUE 12-01-2039 CUSIP: 209111EY5	80,000.000	81,238.18	83,728.94
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 CUSIP: 209111FY4	2,705,000.000	2,986,805.03	2,315,582.19
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0	970,000.000	984,061.90	1,121,133.34
CONSUMERS ENERGY 4.2% DUE 09-01-2052 CUSIP: 210518DQ6	275,000.000	274,804.75	241,958.99
CONTL AIRLS INC 4% DUE 04-29-2026 SEDOL: B899FV9	238,931.050	249,981.62	238,671.98

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** CORNING INC 5.45% DUE 11-15-2079 CUSIP: 219350BQ7	1,720,000.000	1,995,507.22	1,703,740.87
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	1,195,000.000	1,417,627.12	1,072,568.15
** CSX CORP 3.8% DUE 11-01-2046 CUSIP: 126408HF3	1,235,000.000	1,270,987.40	1,033,752.53
** CSX CORP 4.5% 11-15-2052 CUSIP: 126408HV8	1,140,000.000	937,993.00	1,053,865.11
CSX CORP 4.75% DUE 05-30-2042 CUSIP: 126408GW7	1,200,000.000	1,196,948.75	1,163,829.18
CVS HEALTH CORP 3.25% DUE 08-15-2029 SEDOL: BK5KKM6	800,000.000	792,776.00	755,747.88
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP: 126650CY4	1,470,000.000	1,286,352.90	1,386,960.57
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP: 126650CZ1	3,265,000.000	3,559,501.37	2,980,062.05
CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP: 126650CN8	3,045,000.000	3,561,906.04	2,837,008.93
DANAHER CORP 2.6% DUE 10-01-2050 CUSIP: 235851AV4	785,000.000	752,450.40	521,168.57
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	700,000.000	700,000.00	620,353.58
DEVON ENERGY CORP 5.75% 09-15-2054 CUSIP: 25179MBH5	1,750,000.000	1,747,935.00	1,703,257.05
DEVON ENERGY CORPORATION 5.2% 09-15-2034 SEDOL: BQB3TJ1	1,200,000.000	1,199,592.00	1,194,886.55
DIAMOND SPORTS GROUP, LLC TERM LOAN (FIRST LIEN) SNR SECURED TL 05-25-2026 SEDOL: BMHSFB6	31,569.450	28,883.05	27,504.88
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP: 25278XBA6	1,000,000.000	998,136.45	1,007,671.21
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 CUSIP: 25278XBB4	595,000.000	594,726.30	599,725.59
DISCOVER FINL SVCS 5.5% DUE 10-30-2049 SEDOL: BFLVVG9	800,000.000	800,000.00	764,844.88
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	1,100,000.000	1,653,985.41	1,299,851.86

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DISNEY WALT CO 2.75% DUE 09-01-2049 CUSIP: 254687FM3	265,000.000	263,741.25	180,430.68
DISNEY WALT CO 3.375% DUE 11-15-2026 CUSIP: 254687DK9	600,000.000	598,842.00	592,508.57
DISNEY WALT CO 3.5% DUE 05-13-2040 REG CUSIP: 254687FY7	1,365,000.000	1,103,164.70	1,162,423.22
** DISNEY WALT CO 3.6% DUE 01-13-2051 REG CUSIP: 254687FZ4	1,785,000.000	1,666,393.05	1,426,659.88
** DISNEY WALT CO 4.625% DUE 03-23-2040 CUSIP: 254687FR2	1,570,000.000	1,806,687.33	1,552,358.30
DOMINION RES INC 4.7% DUE 12-01-2044 CUSIP: 25746UCC1	1,050,000.000	1,046,136.00	948,373.29
DOMINION RESOURCES INC 4.9% 08-01-2041 CUSIP: 25746UBM0	945,000.000	971,198.90	892,065.31
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	115,000.000	127,820.52	104,939.75
DOW CHEMICAL CO 3.6% 11-15-2050 CUSIP: 260543DD2	2,545,000.000	2,354,819.10	1,917,405.67
DOW CHEMICAL CO 4.375% DUE 11-15-2042 CUSIP: 260543CG6	1,795,000.000	1,894,170.88	1,582,417.04
DOWDUPONT INC 5.319% DUE 11-15-2038 CUSIP: 26078JAE0	1,719,000.000	1,961,062.25	1,871,917.91
DOWDUPONT INC 5.419% DUE 11-15-2048 CUSIP: 26078JAF7	320,000.000	362,602.96	353,917.91
** DTE ELEC CO 5.4% DUE 04-01-2053 CUSIP: 23338VAT3	500,000.000	495,340.00	525,000.45
DTE ELEC CO 4.05% 05-15-2048 CUSIP: 23338VAH9	455,000.000	494,936.05	394,262.01
DUKE ENERGY CORP 2.65% DUE 09-01-2026 SEDOL: BDGM1J6	800,000.000	797,536.00	777,901.74
DUKE ENERGY FLA LLC 6.2% 11-15-2053 CUSIP: 26444HAR2	1,285,000.000	1,320,002.20	1,476,581.15
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 CUSIP: 26443TAC0	1,510,000.000	1,412,354.32	991,588.73
DUKE ENERGY IND 6.45% DUE 04-01-2039 CUSIP: 263901AB6	370,000.000	429,980.70	424,239.77

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DUKE ENERGY 3.95% 03-15-2048 CUSIP: 26442CAU8	370,000.000	368,249.90	308,118.10
EBAY INC 3.65% DUE 05-10-2051 BEO SEDOL: BMGH020	500,000.000	499,780.00	446,753.39
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	100,000.000	99,555.00	89,144.36
ELEVANCE HLTH INC 4.65% DUE 08-15-2044 CUSIP: 94973VBK2	1,085,000.000	1,097,966.05	1,014,986.63
ELI LILLY AND CO 4.875% DUE 02-27-2053 CUSIP: 532457CG1	1,005,000.000	988,322.85	1,006,139.19
ELI LILLY AND COMPANY 5.0% 02-09-2054 CUSIP: 532457CM8	1,460,000.000	1,439,699.60	1,484,337.02
** EMERSON ELEC CO FIXED 2.75% DUE 10-15-2050 CUSIP: 291011BM5	510,000.000	503,057.18	350,367.82
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO CUSIP: 291011BS2	1,105,000.000	1,102,546.90	759,749.80
EMORY UNIV FIXED 2.969% DUE 09-01-2050 CUSIP: 29157TAE6	1,285,000.000	1,300,501.86	935,031.84
ENABLE MIDSTREAM 4.15% DUE 09-15-2029 SEDOL: BKMGXP1	600,000.000	598,926.00	590,634.37
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	800,000.000	683,696.00	753,846.29
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	400,000.000	408,780.00	414,225.32
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	300,000.000	298,857.00	313,088.64
ENERGY TRANSFER L P 6.55% 12-01-2033 CUSIP: 29273VAU4	340,000.000	339,612.40	375,364.42
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	500,000.000	497,615.00	511,725.50
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	200,000.000	231,672.00	238,692.90
ENTERGY ARK LLC 5.75% 06-01-2054 CUSIP: 29366MAG3	2,135,000.000	2,151,719.50	2,300,766.31
ENTERGY MISS LLC 5.85% 06-01-2054 CUSIP: 29366WAE6	870,000.000	869,599.80	942,554.23

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United States - USD			
ENTERGY TEXAS INC 5.55% 09-15-2054 CUSIP: 29365TAP9	660,000.000	655,274.40	683,986.35
** ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 CUSIP: 29379VBJ1	1,340,000.000	1,370,051.65	1,281,080.82
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 CUSIP: 29379VBU6	1,070,000.000	1,227,985.25	999,480.39
ENTERPRISE PRODS 4.2% DUE 01-31-2050 CUSIP: 29379VBW2	205,000.000	237,510.95	174,894.00
ENTERPRISE PRODS 4.85% DUE 03-15-2044 CUSIP: 29379VBA0	1,180,000.000	1,199,057.00	1,124,571.90
ENTERPRISE PRODS 4.95% DUE 10-15-2054 CUSIP: 29379VBF9	480,000.000	434,539.20	456,833.48
ENTERPRISE PRODS 5.1% DUE 02-15-2045 CUSIP: 29379VBC6	485,000.000	495,433.05	477,814.42
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	2,130,000.000	1,980,691.85	1,411,601.23
EQUINIX INC 1.45% DUE 05-15-2026 BEO SEDOL: BMF4F05	700,000.000	698,992.00	668,715.43
EQUITABLE HLDGS INC 5.594% 01-11-2023 SEDOL: BQ2HTS1	1,100,000.000	1,100,000.00	1,151,915.69
** ERP OPER LTD 4.5% DUE 07-01-2044 CUSIP: 26884ABB8	235,000.000	201,615.90	216,185.36
ESSEX PORTFOLIO L P SR NT 2.55% 06-15-2031 SEDOL: BNHS115	500,000.000	496,835.00	436,772.37
EVERSOURCE ENERGY 2.9% 03-01-2027 SEDOL: BNQSG88	300,000.000	299,706.00	290,304.10
EXELON CORP 4.1% DUE 03-15-2052 CUSIP: 30161NBH3	280,000.000	233,252.05	231,214.04
EXELON CORP 5.1% DUE 06-15-2045 CUSIP: 30161NAS0	355,000.000	396,366.38	347,242.26
** EXELON GENERATION SR NT 6.25 DUE 10-01-2039 CUSIP: 30161MAG8	690,000.000	771,113.82	772,414.48
EXELON GENERATION 5.6 DUE 06-15-2042 CUSIP: 30161MAN3	670,000.000	671,033.90	693,096.27
EXTRA SPACE STORAGE L P SR NT 3.5% 07-01-2026 SEDOL: BS3BHY8	500,000.000	496,705.54	493,441.88

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United States - USD			
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 CUSIP: 30231GBG6	2,395,000.000	2,496,030.50	2,169,246.25
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP: 30231GBM3	800,000.000	586,366.80	619,909.06
EXXON MOBIL CORP 4.227% DUE 03-19-2040 CUSIP: 30231GBF8	5,160,000.000	5,770,849.69	4,830,767.75
FEDEX CORP 4.05% DUE 02-15-2048 CUSIP: 31428XBQ8	2,875,000.000	2,740,509.15	2,374,341.09
FISERV INC 3.5% DUE 07-01-2029 SEDOL: BRXYZ35	400,000.000	399,328.00	386,455.99
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 CUSIP: 341081FB8	455,000.000	499,412.55	504,455.67
FL PWR & LT CO 3.15% DUE 10-01-2049 CUSIP: 341081FX0	2,540,000.000	2,347,207.61	1,865,621.01
FL PWR & LT CO 3.95% 03-01-2048 CUSIP: 341081FQ5	1,780,000.000	1,796,517.66	1,529,261.97
FLEX INTERMEDIATE HOLDCO SR SECD NT 144A4.317% 12-30-2039 SEDOL: BMWYFP3	1,400,000.000	1,399,930.00	1,119,686.75
FLNG LIQUEFACTION 4.125% DUE 03-31-2038 SEDOL: BDRMCX6	1,282,080.000	1,282,080.00	1,157,764.41
FLORIDA PWR CORP 3.85% DUE 11-15-2042 CUSIP: 341099CR8	550,000.000	472,207.49	466,746.14
FORD MTR CR CO LLC 4.271% DUE 01-09-2027 SEDOL: BKM3QM0	1,100,000.000	1,057,947.00	1,080,742.07
FORD MTR CR CO LLC 5.8% 03-08-2029 SEDOL: BPBJXX4	900,000.000	899,307.00	914,788.69
FOX CORP 4.709% 01-25-2029 SEDOL: BJLV907	100,000.000	100,000.00	101,275.78
FOX CORP 5.476% DUE 01-25-2039 CUSIP: 35137LAJ4	920,000.000	855,876.00	928,149.31
GATX CORP 3.25% DUE 09-15-2026 SEDOL: BDCBXW4	765,000.000	759,117.15	748,211.47
GE CAP FDG LLC 4.55% 05-15-2032 SEDOL: BMXTBC6	300,000.000	300,000.00	300,320.48
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP: 369550BH0	975,000.000	1,188,648.64	912,460.57

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United States - USD			
** GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO CUSIP: 37045VAZ3	1,040,000.000	1,037,462.40	1,072,775.78
GENERAL MTRS FINL CO INC 6.4% 01-09-2033 CUSIP: 37045XED4	540,000.000	570,520.80	575,813.09
GEORGIA PAC CORP 7.75% DUE 11-15-2029 SEDOL: 2519913	600,000.000	828,978.00	697,386.42
** GILEAD SCIENCES INC 5.55% 10-15-2053 CUSIP: 375558CA9	625,000.000	563,481.25	670,901.74
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	1,265,000.000	1,268,919.79	1,108,351.53
GILEAD SCIENCES 4.5% DUE 02-01-2045 CUSIP: 375558BA0	1,645,000.000	1,807,310.36	1,523,254.18
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	765,000.000	767,090.85	732,116.80
GILEAD SCIENCES 4.8% DUE 04-01-2044 CUSIP: 375558AX1	1,015,000.000	1,222,283.56	980,485.33
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	300,000.000	299,058.00	281,060.27
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	2,775,000.000	3,159,237.44	2,518,169.09
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 SEDOL: BMGDC77	300,000.000	300,000.00	301,585.74
** GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 CUSIP: 38141GB37	900,000.000	900,000.00	932,294.82
GOLDMAN SACHS GROUP INC 5.727% 04-25-2030 SEDOL: BP9N640	1,000,000.000	1,000,000.00	1,050,952.66
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	445,000.000	485,596.35	505,841.52
GOLDMAN SACHS 6.75% DUE 10-01-2037 CUSIP: 38141GFD1	2,460,000.000	2,614,070.13	2,832,662.69
GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 CUSIP: 384802AB0	655,000.000	735,485.30	620,756.78
HANOVER INS GROUP 4.5% DUE 04-15-2026 SEDOL: BYQ9LH2	500,000.000	498,835.00	499,100.28
HASBRO INC 3.0% DUE 11-19-2024 CUSIP: 418056AX5	300,000.000	299,433.00	298,969.21

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United States - USD			
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	1,000,000.000	967,180.00	1,043,159.77
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4	700,000.000	698,005.00	738,037.73
HOME DEPOT INC 3.125% DUE 12-15-2049 CUSIP: 437076BZ4	125,000.000	138,877.50	92,292.27
HOME DEPOT INC 3.35% DUE 04-15-2050 REG CUSIP: 437076CD2	2,035,000.000	2,128,168.06	1,564,150.65
HOME DEPOT INC 4.25% DUE 04-01-2046 CUSIP: 437076BH4	315,000.000	315,527.58	286,476.22
HOME DEPOT INC 5.3% 06-25-2054 CUSIP: 437076DF6	2,455,000.000	2,426,116.25	2,580,110.73
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 CUSIP: 438516CT1	2,045,000.000	2,040,398.75	2,132,861.91
HOST HOTELS & RESORTS L P 5.5% 04-15-2035 SEDOL: BT3NGQ6	600,000.000	595,926.00	608,697.81
HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 CUSIP: 4042Q1AB3	825,000.000	926,054.72	863,194.58
HSBC BK USA N A 7 DUE 01-15-2039 CUSIP: 4042Q1AD9	1,715,000.000	2,419,140.58	2,037,370.11
HUMANA INC 4.95% DUE 10-01-2044 CUSIP: 444859BE1	2,250,000.000	2,571,145.75	2,088,575.87
HUNTSMAN INTL LLC 4.5% 05-01-2029 SEDOL: BFY8TQ3	200,000.000	197,740.00	196,338.71
IMB INTERNAT CAPITAL 5.3% 02-05-2054 CUSIP: 449276AG9	990,000.000	984,406.50	1,002,319.35
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	1,195,000.000	805,021.97	803,822.01
INTEL CORP 3.734% 12-08-2047 BEO CUSIP: 458140BG4	888,000.000	897,525.36	653,748.07
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	600,000.000	596,514.00	472,947.73
INTEL CORP 4.9% 08-05-2052 CUSIP: 458140CB4	545,000.000	510,408.85	478,103.58
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	1,400,000.000	1,399,398.00	1,379,245.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052 CUSIP: 459200KV2	410,000.000	357,548.70	394,611.07
J P MORGAN MTG FLTGT RT 5.40719% DUE 09-25-2035 SEDOL: B4RWSR9	105,863.770	103,746.49	105,364.26
JERSEY CENT PWR & 4.3% DUE 01-15-2026 SEDOL: BYTGN63	600,000.000	615,162.00	597,679.13
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 CUSIP: 478160CF9	2,040,000.000	2,240,057.24	1,894,242.98
JPMORGAN CHASE & CO NT 05-01-2028 SEDOL: BYZ0Z52	700,000.000	700,000.00	687,343.14
JPMORGAN CHASE & CO 3.782% 02-01-2028 CUSIP: 46625HRY8	1,400,000.000	1,400,000.00	1,384,714.93
JPMORGAN CHASE & CO 3.882% 07-24-2038 CUSIP: 46647PAJ5	3,735,000.000	4,020,747.87	3,412,240.98
JPMORGAN CHASE & CO 3.897% 01-23-2049 CUSIP: 46647PAN6	960,000.000	915,010.41	820,302.91
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	1,190,000.000	1,251,306.66	1,039,072.15
JPMORGAN CHASE & CO 5.012% 01-23-2030 SEDOL: BQWR420	1,100,000.000	1,100,000.00	1,128,163.61
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 CUSIP: 48126BAA1	3,020,000.000	3,669,200.70	3,207,520.83
JPMORGAN CHASE & CO. 5.336% 01-23-2035 CUSIP: 46647PEC6	920,000.000	916,099.20	961,629.29
JPMORGAN CHASE & CO. 5.6% DUE 07-15-2041 CUSIP: 46625HJB7	730,000.000	732,028.07	793,260.71
KAISER FNDTN HOSPS 3.15% DUE 05-01-2027 CUSIP: 48305QAC7	700,000.000	697,445.00	686,156.39
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 CUSIP: 48305QAE3	990,000.000	1,013,226.69	753,755.08
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	900,000.000	894,222.00	924,734.93
** KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 CUSIP: 49271VAR1	1,210,000.000	1,199,182.60	1,097,116.58
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL: BDS6CH1	700,000.000	694,491.00	577,885.01

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3	100,000.000	99,622.00	100,177.47
KINDER MORGAN INC 5.2% 06-01-2033 SEDOL: BPRB4Q4	800,000.000	797,464.00	809,847.44
KINDER MORGAN INC 5.2% 03-01-2048 CUSIP: 49456BAQ4	575,000.000	624,791.64	537,082.00
KINDER MORGAN INC 5.55% DUE 06-01-2045 CUSIP: 49456BAH4	3,195,000.000	3,541,608.15	3,157,045.35
KINDER MORGAN 5.5 DUE 03-01-2044 CUSIP: 494550BU9	395,000.000	391,895.30	388,440.51
KINDER MORGAN 6.95% DUE 01-15-2038 CUSIP: 494550AW6	1,115,000.000	1,587,692.37	1,267,216.02
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	200,000.000	228,106.00	232,628.71
KROGER CO 4.45% DUE 02-01-2047 CUSIP: 501044DG3	2,300,000.000	2,465,780.47	2,021,989.57
KROGER CO 5.65% 09-15-2064 CUSIP: 501044DX6	565,000.000	562,485.75	567,993.51
LOCKHEED MARTIN CORP 4.09% 09-15-2052 CUSIP: 539830BN8	750,000.000	737,575.56	655,039.79
LOCKHEED MARTIN CORP 5.2% 02-15-2064 CUSIP: 539830CE7	1,220,000.000	1,216,083.80	1,262,787.01
LOCKHEED MARTIN 3.8% DUE 03-01-2045 CUSIP: 539830BD0	785,000.000	776,522.00	676,154.03
LOCKHEED MARTIN 4.07% DUE 12-15-2042 CUSIP: 539830BB4	1,985,000.000	2,179,658.43	1,800,810.08
LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP: 539830BL2	1,525,000.000	1,808,640.45	1,492,431.32
LOWES COS INC FIXED 4.55% 04-05-2049 CUSIP: 548661DS3	120,000.000	148,989.60	106,827.40
LOWES COS INC 3% DUE 10-15-2050 CUSIP: 548661DZ7	1,555,000.000	1,497,602.37	1,057,079.20
** LOWES COS INC 4.05% DUE 05-03-2047 CUSIP: 548661DQ7	1,485,000.000	1,594,581.32	1,244,859.86
LOWES COS INC 4.25% DUE 09-15-2044 CUSIP: 548661DE4	222,000.000	221,400.60	186,691.37

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LOWES COS INC 5.85% 04-01-2063 SEDOL: BN7JPV6	700,000.000	698,922.00	741,678.37
L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054 CUSIP: 502431AV1	290,000.000	291,682.00	302,361.18
** MA INST TECH FIXED 2.989% DUE 07-01-2050 CUSIP: 575718AG6	840,000.000	867,693.37	632,218.66
** MA INST TECH 3.067% DUE 04-01-2052 CUSIP: 575718AJ0	710,000.000	710,000.00	534,136.37
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	500,000.000	499,025.00	450,096.17
** MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	570,000.000	567,685.80	495,819.60
MARSH & MCLENNAN 4.375% DUE 03-15-2029 SEDOL: BJ2NYK7	1,000,000.000	999,650.00	1,010,322.70
MARSH & MCLENNAN 4.9% DUE 03-15-2049 CUSIP: 571748BJ0	1,045,000.000	1,265,400.03	1,001,030.29
MARVELL TECH INC FIXED 2.45% DUE 04-15-2028 SEDOL: BLB5691	700,000.000	699,867.00	653,315.74
MASTERCARD INC 3.65% DUE 06-01-2049 CUSIP: 57636QAL8	615,000.000	672,196.65	504,188.48
MASTERCARD INC 3.85% DUE 03-26-2050 REG CUSIP: 57636QAQ7	305,000.000	353,853.03	257,936.90
MCDONALDS CORP 4.45% DUE 03-01-2047 REG CUSIP: 58013MFC3	2,095,000.000	2,316,428.12	1,911,483.09
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 CUSIP: 58013MEV2	295,000.000	294,712.40	275,946.66
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 CUSIP: 58013MFK5	1,565,000.000	1,620,204.72	1,232,924.09
** MCDONALDS CORP 5.15% DUE 09-09-2052 BEO CUSIP: 58013MFT6	940,000.000	867,404.70	940,611.51
MEDTRONIC INC 4.375% DUE 03-15-2035 CUSIP: 585055BT2	1,398,000.000	1,400,766.85	1,390,042.05
MERCK & CO INC 2.9% DUE 12-10-2061 CUSIP: 58933YBG9	1,435,000.000	1,430,953.30	924,797.37
** MERCK & CO INC NEW 5.0% 05-17-2053 CUSIP: 58933YBM6	1,000,000.000	995,990.00	1,007,355.77

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
** MERCK & CO INC 4.15% DUE 05-18-2043 CUSIP: 58933YAJ4	1,180,000.000	1,202,399.85	1,077,612.12
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 CUSIP: 59023VAA8	320,000.000	341,393.05	404,353.21
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 CUSIP: 30303M8J4	290,000.000	258,169.60	267,407.74
META PLATFORMS INC 5.4% 08-15-2054 CUSIP: 30303M8V7	1,350,000.000	1,344,613.50	1,414,333.43
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	1,225,000.000	1,219,708.00	1,308,385.46
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	900,000.000	897,318.00	986,510.53
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 CUSIP: 59156RBL1	465,000.000	469,268.70	440,961.63
METLIFE INC 4.875% DUE 11-13-2043 CUSIP: 59156RBG2	1,490,000.000	1,871,845.32	1,464,879.29
** METLIFE INC 5.7% DUE 06-15-2035 CUSIP: 59156RAM0	505,000.000	582,207.90	549,814.60
METLIFE INC 5.875% DUE 02-06-2041 CUSIP: 59156RAY4	1,350,000.000	1,644,208.29	1,471,943.45
MICRON TECHNOLOGY INC 4.975% 02-06-2026 CUSIP: 595112BM4	600,000.000	600,000.00	603,938.06
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO CUSIP: 594918CC6	1,265,000.000	786,055.90	868,334.58
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO CUSIP: 594918CD4	2,273,000.000	2,075,875.04	1,497,169.09
MICROSOFT CORP 2.921% 03-17-2052 USD CUSIP: 594918CE2	4,590,000.000	4,434,660.32	3,369,932.33
MICROSOFT CORP 3.45% DUE 08-08-2036 CUSIP: 594918BS2	390,000.000	388,490.70	363,630.49
MICROSOFT CORP 4.1% DUE 02-06-2037 CUSIP: 594918BZ6	1,840,000.000	1,880,419.93	1,826,834.36
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP: 59562VAM9	2,260,000.000	2,833,209.61	2,496,315.48
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	380,000.000	380,000.00	306,386.06

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MORGAN STANLEY 2.239% 07-21-2032 CUSIP: 61747YED3	850,000.000	647,742.50	731,798.43
MORGAN STANLEY 2.511% 10-20-2032 CUSIP: 61747YEH4	750,000.000	695,361.89	654,672.59
MORGAN STANLEY 3.971% 07-22-2038 CUSIP: 61744YAL2	1,410,000.000	1,537,905.44	1,277,832.85
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	2,090,000.000	2,328,917.97	1,925,719.25
MORGAN STANLEY 5.173% 01-16-2030 SEDOL: BQWR3R8	1,100,000.000	1,100,000.00	1,133,932.71
MORGAN STANLEY 5.424% 07-21-2034 SEDOL: BNTDVT6	300,000.000	300,000.00	312,856.64
MORGAN STANLEY 5.652% 04-13-2028 SEDOL: BLDCFF9	1,100,000.000	1,100,000.00	1,135,576.34
MORGAN STANLEY 5.831% 04-19-2035 CUSIP: 61747YFR1	1,330,000.000	1,357,246.80	1,428,614.27
NESTLE HLDGS INC 4% DUE 09-24-2048 CUSIP: 641062AN4	685,000.000	752,912.31	598,194.16
NEVADA PWR CO 6.0% 03-15-2054 CUSIP: 641423CG1	480,000.000	440,280.00	530,872.65
NEW YORK LIFE INS 6.75% DUE 11-15-2039 CUSIP: 64952GAF5	1,680,000.000	2,156,931.94	1,977,223.68
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL: BMZLBP3	200,000.000	199,156.84	189,089.52
NIKE INC FIXED 3.25% DUE 03-27-2040 CUSIP: 654106AL7	2,065,000.000	1,946,046.85	1,731,812.31
NORFOLK SOUTHN CORP 5.95% 03-15-2064 CUSIP: 655844CU0	1,545,000.000	1,567,719.45	1,710,820.05
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 CUSIP: 655844BX5	649,000.000	595,805.36	539,879.33
NORFOLK SOUTHN 3.05% DUE 05-15-2050 CUSIP: 655844CF3	900,000.000	880,432.43	633,980.53
NORFOLK SOUTHN 4.8 DUE 08-15-2043 CUSIP: 655844BN7	378,000.000	412,356.42	354,955.04
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1% 05-15-2053 CUSIP: 665772CX5	660,000.000	557,139.00	665,870.96

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Corporate Debt Instruments - Other			
United States - USD			
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO CUSIP: 665772CV9	395,000.000	392,152.05	362,894.10
NORTHN STS PWR CO 2.9% DUE 03-01-2050 CUSIP: 665772CR8	1,125,000.000	1,118,326.32	786,692.14
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 CUSIP: 666807CM2	445,000.000	443,282.30	453,105.20
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 CUSIP: 666807BP6	2,245,000.000	2,460,097.11	1,931,445.43
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP: 666807BH4	2,245,000.000	2,209,992.69	2,161,624.99
** NOVANT HEALTH INC 3.168% DUE 11-01-2051 CUSIP: 66988AAH7	1,635,000.000	1,650,776.45	1,179,799.70
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052 CUSIP: 67021CAT4	210,000.000	209,187.30	204,741.42
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	380,000.000	379,240.00	335,861.24
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	1,315,000.000	1,388,998.16	1,079,319.91
** OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP: 674599EM3	1,100,000.000	1,097,740.00	1,116,776.10
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	200,000.000	206,538.07	207,629.40
OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	500,000.000	499,095.00	494,922.92
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 SEDOL: BLH3FS1	700,000.000	695,128.00	602,375.22
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 CUSIP: 68233JBR4	1,915,000.000	1,935,218.44	1,373,208.93
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 CUSIP: 68233JCD4	315,000.000	226,772.58	203,891.54
ONEOK INC NEW 4.35% 03-15-2029 SEDOL: BJ2XVC8	900,000.000	897,183.00	895,153.55
ONEOK INC NEW 6.35% DUE 01-15-2031 REG SEDOL: BM93304	300,000.000	299,001.00	325,073.32
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	1,900,000.000	1,894,661.00	1,889,191.09

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ONEOK INC 5.8% 11-01-2030 SEDOL: BMZ6BM5	200,000.000	199,610.00	212,919.61
ORACLE CORP 3.6% DUE 04-01-2050 REG CUSIP: 68389XBX2	840,000.000	720,720.30	639,493.95
ORACLE CORP 3.9% DUE 05-15-2035 CUSIP: 68389XBE4	405,000.000	455,588.70	374,378.71
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	5,790,000.000	5,645,440.50	4,659,809.25
ORACLE CORP 4.125% DUE 05-15-2045 CUSIP: 68389XBF1	1,075,000.000	1,068,185.14	911,954.38
ORACLE CORP 4.3% DUE 07-08-2034 CUSIP: 68389XAV7	1,770,000.000	1,823,702.94	1,713,049.12
ORACLE CORP 4% DUE 07-15-2046 CUSIP: 68389XBJ3	1,840,000.000	1,900,261.54	1,526,353.43
ORACLE CORP 4% 11-15-2047 CUSIP: 68389XBQ7	1,755,000.000	1,859,554.21	1,440,933.66
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO CUSIP: 68902VAL1	1,330,000.000	1,324,883.29	1,068,921.43
OWENS CORNING 5.95% 06-15-2054 CUSIP: 690742AQ4	2,220,000.000	2,231,606.20	2,356,156.82
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	400,000.000	399,128.00	374,858.76
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	300,000.000	341,537.00	270,687.24
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 SEDOL: BMT6J1	800,000.000	906,568.00	793,820.04
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMT6G8	500,000.000	567,425.00	454,683.89
** PAC GAS & ELEC CO 5.9% DUE 10-01-2054 CUSIP: 694308KT3	1,205,000.000	1,199,203.95	1,248,081.29
PACIFIC GAS & ELEC CO 3.3% DUE 12-01-2027 SEDOL: BG88F02	400,000.000	398,816.00	386,037.86
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	200,000.000	214,456.00	157,444.42
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	100,000.000	118,250.00	89,247.22

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United States - USD			
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 CUSIP: 694308KD8	1,885,000.000	1,836,444.50	1,786,463.79
PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033 SEDOL: BNNMQX8	1,000,000.000	997,390.00	1,073,512.37
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	300,000.000	307,887.00	237,255.95
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXCMN8	800,000.000	619,072.00	663,600.60
PACIFICORP 5.5% 05-15-2054 CUSIP: 695114DA3	500,000.000	463,840.00	502,474.89
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	1,100,000.000	1,093,389.00	1,154,045.59
PACIFICORP 6.25% DUE 10-15-2037 CUSIP: 695114CG1	40,000.000	39,950.00	44,272.71
PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049 CUSIP: 701094AP9	1,345,000.000	1,517,029.61	1,144,487.00
PARKER-HANNIFIN FIXED 4.2% DUE 11-21-2034 CUSIP: 70109HAM7	685,000.000	684,267.05	665,158.67
PARTNERS HEALTHCARE SYS INC 3.192% DUE 07-01-2049 CUSIP: 70213HAE8	1,645,000.000	1,679,195.76	1,241,267.45
** PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	1,100,000.000	1,117,854.39	817,162.62
PECO ENERGY CO FIXED 3.7% 09-15-2047 CUSIP: 693304AV9	430,000.000	428,378.90	346,658.08
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	1,110,000.000	1,188,180.68	908,435.00
** PEPSICO INC 5.25% 07-17-2054 CUSIP: 713448FZ6	2,055,000.000	2,053,257.75	2,173,835.33
PFIZER INC 4.3% DUE 06-15-2043 CUSIP: 717081DE0	3,820,000.000	3,747,494.88	3,537,375.12
** PFIZER INC 4% DUE 12-15-2036 CUSIP: 717081EC3	2,030,000.000	1,945,064.50	1,934,321.72
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP: 716973AG7	2,665,000.000	2,570,502.50	2,756,792.62
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 CUSIP: 718172AU3	2,790,000.000	2,393,290.77	2,361,844.06

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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>			
United States - USD			
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 CUSIP: 718172AP4	675,000.000	658,496.25	623,465.07
PHILLIPS 66 4.65% DUE 11-15-2034 CUSIP: 718546AK0	2,995,000.000	2,977,818.30	2,925,865.10
PHILLIPS 66 4.875% DUE 11-15-2044 CUSIP: 718546AL8	975,000.000	1,032,226.89	908,456.02
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL: BYM9466	200,000.000	189,816.86	180,503.63
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	900,000.000	816,651.82	761,628.67
PPL ELEC UTILS 4.125% DUE 06-15-2044 CUSIP: 69351UAS2	430,000.000	424,956.10	381,782.09
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP: 69351UAV5	170,000.000	169,046.30	148,886.51
** PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 CUSIP: 740816AQ6	755,000.000	755,000.00	646,024.47
PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG CUSIP: 742718FJ3	595,000.000	701,556.48	534,825.51
PROLOGIS L P 5.25% 03-15-2054 CUSIP: 74340XCK5	255,000.000	252,103.20	258,945.40
** PROLOGIS LP 3.0% DUE 04-15-2050 CUSIP: 74340XBP5	1,700,000.000	1,684,435.89	1,188,574.35
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 CUSIP: 744448CX7	270,000.000	267,054.30	241,586.64
** PUBLIC SERVICE ELECTRIC 5.3% 08-01-2054 CUSIP: 74456QCT1	920,000.000	915,758.80	963,800.78
PUBLIC SVC COLORADO 3.8% 06-15-2047 CUSIP: 744448CN9	625,000.000	622,450.00	497,782.72
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	225,000.000	222,358.50	189,437.32
PUGET ENERGY INC SR NT 2.893% 09-15-2051 CUSIP: 745332CK0	1,050,000.000	1,050,000.00	699,180.65
** PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054 CUSIP: 745332CN4	525,000.000	524,994.75	565,498.19
PVPTL METROPOLITAN LIFE GLOBAL FDG I 3.45% DUE 12-18-2026 SEDOL: BYM4751	1,000,000.000	999,330.00	987,848.25

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5500 Supplemental Schedules

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Account number IDAHO
Account Name IDAHO NAT'L LABORATORY RET PL

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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 AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% DUE 04-20-2029 BEO SEDOL: BM8H783	400,000.000	400,000.00	399,337.04
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	400,000.000	395,740.00	347,843.25
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 01-14-2025 SEDOL: BKPT6P8	200,000.000	199,506.00	198,437.14
PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029 SEDOL: BRT7594	1,100,000.000	1,091,706.00	1,123,669.37
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP: 05541VAF3	1,390,000.000	1,490,646.20	1,377,105.53
PVTPL BOEING CO 6.528% 05-01-2034 SEDOL: BQ66GR2	2,400,000.000	2,400,000.00	2,575,836.26
** PVTPL BOEING CO 6.858% 05-01-2054 CUSIP: 097023DM4	800,000.000	800,000.00	878,088.10
PVTPL BOEING CO 7.008% 05-01-2064 CUSIP: 097023DN2	635,000.000	635,000.00	699,629.18
** PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO CUSIP: 100743AJ2	157,000.000	164,350.74	138,437.28
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	597,000.000	561,273.68	596,483.43
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SEDOL: BMCPJY3	1,700,000.000	1,696,668.00	1,506,499.10
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	260,000.000	219,061.01	222,335.15
PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO CUSIP: 114259AQ7	820,000.000	876,302.91	665,272.66
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082	200,000.000	200,000.00	172,600.49
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	600,000.000	599,484.00	607,472.60
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL: BD3JBT0	167,000.000	165,607.22	160,292.23
PVTPL CMO DBWF MTG TR COML MTG SER 2016-85T CL A 3.791% 12-10-2036 CUSIP: 23307CAA3	1,900,000.000	1,956,987.00	1,814,603.17
PVTPL CMO GS MTG SECS CORP TR 2015-590M CL B FLTG RT DUE 10-10-2035 BEO CUSIP: 36250WAG5	700,000.000	711,573.10	666,514.10

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CMO HILTON USA TR SER 2016-HHV CL A 3.719% 144A DUE 11-05-2038 CUSIP: 43300LAA8	700,000.000	720,998.60	684,798.80
PVTPL CMO HILTON USA TR 2016-HHV CL C 144A VAR RT DUE 11-05-2038 BEO CUSIP: 43300LAJ9	900,000.000	886,092.30	880,458.66
PVTPL CMO VNDO TR 2016-350P CL A 144A 3.805%DUE 1-10-2035 BEO CUSIP: 91831UAA5	1,500,000.000	1,544,933.25	1,450,188.15
PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030 SEDOL: BKDS163	200,000.000	199,864.00	201,289.90
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	174,725.270	174,725.27	177,652.00
PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026 SEDOL: BNRLVY5	200,000.000	200,000.00	184,824.67
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A 6.25 DUE 05-01-2025 CUSIP: 30212PAS4	176,000.000	176,000.00	176,450.51
PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO SEDOL: B9HJ6X7	825,000.000	834,617.75	838,173.73
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO CUSIP: 401378AB0	565,000.000	661,631.21	528,856.83
PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC 3.375% 06-15-2026 SEDOL: BN7TVQ3	900,000.000	900,000.00	871,546.23
PVTPL HILTON GRAND VACATIONS BORROWER ESC 4.875% 07-01-2031 SEDOL: BNKCJL0	1,400,000.000	1,400,000.00	1,270,710.56
PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 SEDOL: BK9R5V7	900,000.000	899,010.00	820,894.37
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL: BNNFQF9	1,300,000.000	1,299,974.00	1,140,129.94
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 KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	300,000.000	298,422.00	227,300.19
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 CUSIP: 575767AQ1	435,000.000	442,478.56	320,980.31
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 CUSIP: 575767AN8	616,000.000	615,922.23	446,741.69
PVTPL NAVIENT PVT ED LN TR 2015-B NT CL A-3 FLTG RATE 144A VAR RT DUE 07-16-2040 CUSIP: 63939KAC3	552,673.060	549,564.28	553,963.94

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United States - USD			
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 CUSIP: 64105MAD3	1,095,000.000	1,067,123.90	1,140,832.21
PVTPL NESTLE HLDGS INC 3.9% 09-24-2038 CUSIP: 641062AL8	1,670,000.000	1,716,483.57	1,555,225.84
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 CUSIP: 64952GAT5	495,000.000	520,240.80	396,704.66
PVTPL NEW YORK ST ELEC & GAS CORP SR NT 144A 3.25% DUE 12-01-2026/11-29-2016 BEO SEDOL: BZ01386	1,200,000.000	1,191,384.00	1,167,809.76
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049 CUSIP: 665501AL6	915,000.000	943,561.25	780,009.04
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 CUSIP: 668138AC4	3,472,000.000	3,303,064.47	2,578,345.88
PVTPL ORGANON FIN 1 LLC 4.125% DUE 04-30-2028 BEO SEDOL: BMV1LQ8	900,000.000	900,000.00	865,428.66
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 CUSIP: 694476AE2	1,245,000.000	1,253,497.14	908,367.25
PVTPL RACKSPACE TECHNOLOGY GLOBAL INC 5.375% DUE 12-01-2028 BEO SEDOL: BN7N7Q7	500,000.000	500,000.00	148,038.20
PVTPL SBA TOWER TR 3.869% 10-08-2049 SEDOL: BRJ6JK0	600,000.000	600,000.00	599,585.22
PVTPL SLM STUDENT LOAN TRUST SR 10-C CL A5 FLTG RT 10-15-2041 CUSIP: 78445QAE1	875,472.120	946,057.05	916,255.99
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	630,000.000	630,000.00	636,254.31
PVTPL STARWOOD PTY TR INC 3.625% DUE 07-15-2026 BEO SEDOL: BMD7JT3	300,000.000	300,000.00	289,686.57
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 CUSIP: 878091BD8	425,000.000	496,156.42	406,203.27
PVTPL TIAA ASSET MGMT FIN CO LLC SR NT 144A 4.125% DUE 11-01-2024 BEO SEDOL: BRTMFH7	500,000.000	499,430.00	499,460.16
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP: 89177XAA5	41,938.010	41,988.71	42,763.97
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	300,000.000	310,500.00	289,817.72
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	400,000.000	395,644.00	280,379.27

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
READY CAP MTG FING VAR RT 0% DUE 10-25-2039 CUSIP: 755931AA0	1,039,307.170	1,031,512.36	1,041,974.24
RTX CORPORATION 4.5% 06-01-2042 CUSIP: 913017BT5	3,245,000.000	3,453,088.45	3,018,477.06
RTX CORPORATION 5.375% 02-27-2053 CUSIP: 75513ECS8	1,760,000.000	1,665,948.45	1,808,739.52
** S&P GLOBAL INC 3.7% 03-01-2052 CUSIP: 78409VBL7	1,010,000.000	790,718.90	824,242.77
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027 SEDOL: BZ4FB57	1,300,000.000	1,337,027.00	1,316,873.70
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026 SEDOL: BZ4F180	100,000.000	109,400.00	101,633.58
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO CUSIP: 79466LAL8	410,000.000	268,878.00	286,136.19
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL: BNBW867	500,000.000	498,860.00	435,889.36
SEMPRA ENERGY 3.8% DUE 02-01-2038 CUSIP: 816851BH1	1,150,000.000	1,203,777.31	1,003,036.07
SEMPRA ENERGY 5.5% 08-01-2033 SEDOL: BRV2JW8	1,100,000.000	1,096,700.00	1,153,557.22
SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG CUSIP: 822582AY8	1,095,000.000	1,275,590.85	1,032,180.01
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040 CUSIP: 822582AN2	470,000.000	501,134.60	499,495.22
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 CUSIP: 824348BP0	510,000.000	308,595.90	342,780.06
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 CUSIP: 828807DH7	615,000.000	611,948.28	448,378.70
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	1,100,000.000	1,097,426.00	844,076.24
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 CUSIP: 842400GK3	985,000.000	1,050,091.97	831,879.35
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL: BMFS897	900,000.000	900,000.00	871,056.09
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 CUSIP: 842400FW8	570,000.000	591,959.51	476,987.85

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHN CAL EDISON 3.9% DUE 12-01-2041 SEDOL: B70Y066	200,000.000	180,604.00	168,186.35
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 CUSIP: 842400FQ1	840,000.000	903,947.05	783,685.14
SOUTHN CAL EDISON 5.35% DUE 07-15-2035 CUSIP: 842400FA6	330,000.000	336,692.40	344,272.11
SOUTHWEST AIRLS CO 3% DUE 11-15-2026 SEDOL: BZ14XW8	700,000.000	694,596.00	679,610.25
** SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 CUSIP: 845743BX0	280,000.000	277,922.40	306,346.31
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 CUSIP: 845437BQ4	215,000.000	202,504.20	167,359.06
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 CUSIP: 845437BL5	1,340,000.000	1,603,535.60	1,466,017.26
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 CUSIP: 845743BS1	1,000,000.000	1,102,064.97	857,038.99
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	185,000.000	175,341.75	136,065.97
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP: 855244AU3	595,000.000	656,820.95	528,102.60
** STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	1,870,000.000	1,810,922.37	1,425,228.35
STRYKER CORP 4.375 DUE 05-15-2044 REG CUSIP: 863667AG6	180,000.000	179,191.80	163,351.61
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 CUSIP: 86765BAQ2	1,252,000.000	1,338,906.70	1,192,731.60
** T-MOBILE US INC 5.5% 01-15-2055 CUSIP: 87264ADG7	350,000.000	349,636.00	362,561.99
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP: 87264ACW3	2,315,000.000	2,279,055.75	2,434,086.45
T-MOBILE USA INC 2.7% 03-15-2032 SEDOL: BMWDS40	400,000.000	398,760.00	352,809.84
T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO SEDOL: BKP78R8	200,000.000	202,000.00	191,951.86
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	3,410,000.000	2,476,621.44	2,496,068.85

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T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	1,320,000.000	1,129,476.52	959,579.08
T-MOBILE USA INC 6.0% 06-15-2054 CUSIP: 87264ADD4	610,000.000	599,539.55	672,088.92
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	400,000.000	399,260.00	378,756.94
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	500,000.000	500,000.00	460,976.19
TEGNA INC 4.625% DUE 03-15-2028 SEDOL: BNTBJ41	300,000.000	300,000.00	286,260.12
TEXAS INSTRS INC FIXED 5% 03-14-2053 CUSIP: 882508CC6	1,665,000.000	1,670,026.05	1,678,048.54
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 CUSIP: 882926AA6	1,325,000.000	1,298,826.75	1,329,570.36
** THERMO FISHER 4.1% DUE 08-15-2047 CUSIP: 883556BY7	740,000.000	789,749.66	658,464.04
TIME WARNER CABLE 4.5% DUE 09-15-2042 CUSIP: 88732JBD9	125,000.000	117,418.75	95,783.64
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	285,000.000	243,107.45	247,114.15
TIME WARNER CABLE 5.875% DUE 11-15-2040 CUSIP: 88732JAY4	1,725,000.000	2,080,016.01	1,564,286.65
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	800,000.000	860,999.11	801,163.21
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP: 89788MAP7	885,000.000	885,000.00	940,832.14
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 CUSIP: 89788MAM4	545,000.000	528,045.43	550,988.03
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	1,555,000.000	1,555,000.00	1,553,906.37
UNION ELECTRIC COMPANY 5.125% 03-15-2055 CUSIP: 906548CZ3	555,000.000	554,339.55	556,126.65
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 CUSIP: 907818FS2	1,685,000.000	1,815,106.76	1,296,806.35
UNION PAC CORP FIXED 4% DUE 04-15-2047 CUSIP: 907818EN4	1,955,000.000	1,928,705.25	1,678,885.89

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United States - USD			
UNION PAC CORP 3.799% DUE 10-01-2051 CUSIP: 907818EM6	795,000.000	615,327.05	655,373.70
UNION PAC CORP 3.839% DUE 03-20-2060 BEO CUSIP: 907818FG8	2,355,000.000	2,536,936.48	1,881,623.92
** UNITED PARCEL SVC INC 5.05% 03-03-2053 CUSIP: 911312CA2	1,125,000.000	1,112,287.50	1,126,021.34
** UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP: 911312CE4	945,000.000	956,045.30	1,007,938.30
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	500,000.000	497,850.00	394,708.45
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP: 91324PEK4	1,735,000.000	1,678,790.90	1,654,504.07
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 CUSIP: 91324PFL1	1,620,000.000	1,617,189.65	1,737,938.48
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 CUSIP: 91324PDU3	1,970,000.000	2,110,814.80	1,586,576.61
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 CUSIP: 91324PCX8	1,635,000.000	1,832,261.38	1,447,511.62
** UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 CUSIP: 91324PCQ3	800,000.000	846,364.68	808,723.26
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP: 91324PCR1	300,000.000	322,503.27	290,858.53
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 CUSIP: 91324PFM9	255,000.000	267,438.90	275,274.17
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 CUSIP: 91324PAR3	875,000.000	874,312.30	964,667.38
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 CUSIP: 91324PET5	1,310,000.000	1,294,542.00	1,483,125.37
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040 CUSIP: 911312BV7	850,000.000	897,449.10	878,087.80
UTD PARCEL SVC INC 3.75% 11-15-2047 CUSIP: 911312BN5	1,370,000.000	1,487,249.15	1,126,232.21
** VA ELEC & PWR CO 4.45 02-15-2044 CUSIP: 927804FR0	1,545,000.000	1,792,507.89	1,401,499.57
VA ELEC & PWR CO 3.8% DUE 09-15-2047 CUSIP: 927804FY5	995,000.000	1,139,153.38	808,189.89

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	2,100,000.000	2,098,782.00	1,715,044.02
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO CUSIP: 92343VGC2	5,195,000.000	5,348,044.47	3,931,584.57
** VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG CUSIP: 92343VCQ5	1,450,000.000	1,436,448.35	1,416,090.89
VERIZON 2.65% DUE 11-20-2040 CUSIP: 92343VFT6	2,375,000.000	2,023,342.45	1,749,927.84
** VERIZON 4.5% DUE 08-10-2033 CUSIP: 92343VEA8	1,280,000.000	1,270,270.95	1,264,791.14
** VERIZON 4.862% DUE 08-21-2046 CUSIP: 92343VCK8	4,185,000.000	4,714,004.30	4,078,754.86
VIATRIS INC 4.0% DUE 06-22-2050 CUSIP: 92556VAF3	1,180,000.000	1,265,247.26	846,198.50
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 CUSIP: 927804FP4	905,000.000	948,227.20	852,556.67
VISA INC 4.15% DUE 12-14-2035 CUSIP: 92826CAE2	245,000.000	244,669.25	241,252.62
VISA INC 4.3% DUE 12-14-2045 CUSIP: 92826CAF9	2,170,000.000	2,430,817.43	2,021,817.84
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	2,800,000.000	2,794,484.00	2,405,044.01
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0	2,270,000.000	3,003,166.19	2,621,523.55
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO CUSIP: 92976GAG6	1,835,000.000	1,927,751.13	1,980,428.83
WALMART INC 2.5% DUE 09-22-2041 BEO CUSIP: 931142EU3	1,775,000.000	1,775,000.00	1,330,229.98
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	1,715,000.000	1,345,538.21	1,322,735.97
** WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7	2,210,000.000	2,014,514.50	1,804,051.05
** WASTE MANAGEMENT INC 2.95% DUE 06-01-2041 CUSIP: 94106LBR9	605,000.000	601,902.40	471,353.78
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 SEDOL: BLB0XT5	1,200,000.000	1,200,000.00	1,340,963.83

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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			
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	2,385,000.000	2,007,025.20	2,180,308.81
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,540,000.000	1,899,058.52	1,509,945.67
WELLS FARGO & CO 3.068% 04-30-2041 CUSIP: 95000U2Q5	1,260,000.000	1,103,749.00	993,675.85
WELLS FARGO & CO 4.4% DUE 06-14-2046 CUSIP: 94974BGT1	515,000.000	484,688.30	450,857.20
WELLS FARGO & CO 4.478% 04-04-2031 CUSIP: 95000U2L6	200,000.000	192,980.00	200,226.45
WELLS FARGO & COMPANY 5.198% 01-23-2030 SEDOL: BQWR475	1,100,000.000	1,100,000.00	1,134,008.46
WELLS FARGO BK 5.95% DUE 08-26-2036 CUSIP: 94980VAG3	1,225,000.000	1,671,960.52	1,334,137.17
WELLTOWER INC FIXED 4.25% DUE 04-15-2028 SEDOL: BFY3CZ8	200,000.000	197,896.00	200,202.63
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	565,000.000	583,659.41	653,964.83
WI ELEC PWR CO 5.7% DUE 12-01-2036 CUSIP: 976656BZ0	340,000.000	403,991.40	372,856.52
** WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044 CUSIP: 976843BJ0	460,000.000	585,621.16	441,353.55
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO CUSIP: 983024AN0	1,020,000.000	1,356,006.51	1,129,868.17
XCEL ENERGY INC 5.45% 08-15-2033 SEDOL: BRF3SN1	300,000.000	299,601.00	311,239.45
** ZOETIS INC FIXED 3% DUE 05-15-2050 CUSIP: 98978VAT0	485,000.000	478,843.73	342,529.93
Total United States - USD		669,280,940.40	598,382,635.34
Total Corporate Debt Instruments - Other		781,470,601.97	703,498,740.78

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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			
Australia - AUD			
BHP GROUP LIMITED SEDOL: 6144690	19,284.000	494,479.40	614,865.54
CSL LTD NPV SEDOL: 6185495	2,033.000	106,148.36	403,767.53
** WOODSIDE ENERGY NPV SEDOL: BMGT167	12,825.000	244,406.18	224,213.07
Total Australia - AUD		845,033.94	1,242,846.14
Brazil - USD			
ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 SEDOL: B00FSK0	184,887.000	542,957.66	491,799.42
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR SEDOL: 2849739	98,632.000	536,124.10	655,902.80
NU HOLDINGS LTD CUSIP: G6683N103	96,239.000	815,545.44	1,313,662.35
Total Brazil - USD		1,894,627.20	2,461,364.57
Canada - CAD			
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	11,936.000	350,983.71	441,056.38
Total Canada - CAD		350,983.71	441,056.38
Canada - USD			
** BANK N S HALIFAX COM STK CUSIP: 064149107	12,880.000	605,037.07	701,831.20
** CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC CUSIP: 135086106	4,656.000	51,127.53	58,339.68
CELESTICA INC COM NPV CUSIP: 15101Q207	2,536.000	109,884.88	129,640.32
** ENBRIDGE INC COM CUSIP: 29250N105	35,004.000	1,272,435.08	1,421,512.44
SHOPIFY INC CL A SHOPIFY INC SEDOL: BXDZ9Z0	29,006.000	2,409,497.49	2,324,540.84
Total Canada - USD		4,447,982.05	4,635,864.48

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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			
China - HKD			
CHINA MENGNIU DAIR HKD0.1 SEDOL: B01B1L9	63,770.000	278,906.82	153,524.17
MEITUAN USD0.00001 B CLASS SEDOL: BGJW376	22,280.000	291,919.51	493,358.22
TENCENT HLDGS LTD HKD0.00002 SEDOL: BMMV2K8	29,400.000	445,123.51	1,682,811.72
Total China - HKD		1,015,949.84	2,329,694.11
China - USD			
ADR ALIBABA GRP HLDG LTD SPON ADS E ACH REP 8 ORD SHS SEDOL: BP41ZD1	4,274.000	522,342.23	453,556.88
ADR JD COM INC SPONSORED ADS REPSTG COM CL A SEDOL: BMM27D9	6,808.000	267,544.87	272,320.00
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 SEDOL: 2606440	2,832.000	201,392.53	264,820.32
ADR PDD HOLDINGS INC SPON ADS EACH REP 4 ORD SHS SEDOL: BYVW0F7	1,888.000	173,429.36	254,521.28
Total China - USD		1,164,708.99	1,245,218.48
Denmark - DKK			
** COLOPLAST SER'B'DKK1 SEDOL: B8FMRX8	3,892.000	633,465.19	509,843.55
GENMAB AS DKK1 SEDOL: 4595739	406.000	149,050.62	98,468.45
NOVO NORDISK A/S SER'B'DKK0.1 SEDOL: BP6KMJ1	21,390.000	329,607.31	2,519,597.57
Total Denmark - DKK		1,112,123.12	3,127,909.57
France - EUR			
ACCOR SA EUR3 SEDOL: 5852842	8,983.000	230,614.57	390,993.61
AIRBUS SE EUR1 SEDOL: 4012250	2,906.000	419,583.28	425,578.13
ARCELORMITTAL NPV SEDOL: BYPBS67	10,524.000	310,731.26	276,484.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	9,699.000	471,685.77	884,583.78
DASSAULT SYSTEMES EUR0.10 SEDOL: BM8H5Y5	12,920.000	153,451.25	513,762.01
L'OREAL EUR0.20 SEDOL: 4057808	1,187.000	149,092.30	532,616.28
LVMH MOET HENNESSY EUR0.30 SEDOL: 4061412	1,269.000	479,802.32	975,100.14
MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION) SEDOL: BPBPJ01	11,147.000	287,781.11	453,584.62
SAFRAN SA EUR0.20 SEDOL: B058TZ6	1,673.000	104,021.54	394,155.71
Total France - EUR		2,606,763.40	4,846,858.88
France - USD			
** SANOFI SPONSORED ADR CUSIP: 80105N105	16,279.000	781,426.53	938,158.77
Total France - USD		781,426.53	938,158.77
Germany - EUR			
DEUTSCHE BOERSE AG NPV(REGD) SEDOL: 7021963	1,057.000	171,292.40	248,555.38
DEUTSCHE POST AG NPV(REGD) SEDOL: 4617859	12,571.000	420,465.91	561,615.48
SAP SE SEDOL: 4846288	6,912.000	857,580.61	1,576,769.73
Total Germany - EUR		1,449,338.92	2,386,940.59
India - USD			
INFOSYS LIMITED ADR SEDOL: 2398822	15,141.000	309,996.83	337,190.07
Total India - USD		309,996.83	337,190.07

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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			
Israel - USD			
ADR NICE LTD SPONSORED ADR SEDOL: 2639736	1,458.000	300,431.63	253,210.86
** CAMTEK LTD COM STK CUSIP: M20791105	2,496.000	207,319.47	199,305.60
GLOBAL E ONLINE LTD COM NPV CUSIP: M5216V106	3,956.000	112,724.62	152,068.64
Total Israel - USD		620,475.72	604,585.10
Italy - EUR			
** CNH INDUSTRIAL NV COM EUR0.01 SEDOL: BDSV2V0	25,402.000	316,337.08	280,664.03
** DIASORIN ITALIA SPA SEDOL: B234WN9	2,129.000	411,717.91	249,249.79
Total Italy - EUR		728,054.99	529,913.82
Italy - USD			
** STEVANATO GROUP S.P.A. COM NPV CUSIP: T9224W109	10,286.000	269,833.77	205,720.00
Total Italy - USD		269,833.77	205,720.00
Japan - JPY			
FANUC CORP NPV SEDOL: 6356934	10,800.000	215,139.75	316,359.06
KEYENCE CORP NPV SEDOL: 6490995	1,200.000	252,090.95	573,489.93
MARUBENI CORP NPV SEDOL: 6569464	19,000.000	307,946.80	310,822.15
MINEBEA MITSUMI INC SEDOL: 6642406	11,500.000	262,272.55	226,559.00
MITSUBISHI UFJ FIN NPV SEDOL: 6335171	61,700.000	520,995.04	626,964.14
NIDEC CORPORATION NPV SEDOL: 6640682	17,800.000	679,443.44	374,068.79
NOMURA HOLDINGS NPV SEDOL: 6643108	65,200.000	387,086.21	338,671.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
OBIC CO LTD NPV SEDOL: 6136749	17,500.000	546,333.03	617,344.80
SONY GROUP CORPORA NPV SEDOL: 6821506	18,000.000	346,647.41	349,517.62
TOKYO ELECTRON NPV SEDOL: 6895675	3,700.000	575,080.58	654,173.66
TOYOTA MOTOR CORP NPV SEDOL: 6900643	12,000.000	240,403.80	213,296.98
Total Japan - JPY		4,333,439.56	4,601,267.83
Korea, Republic of - USD			
SAMSUNG ELECTRONIC GDR SEDOL: 4942818	571.000	372,386.43	667,499.00
Total Korea, Republic of - USD		372,386.43	667,499.00
Netherlands - EUR			
ASML HOLDING NV EUR0.09 SEDOL: B929F46	2,483.000	86,093.08	2,066,171.05
Total Netherlands - EUR		86,093.08	2,066,171.05
Singapore - USD			
ADR SEA LTD ADR CUSIP: 81141R100	14,359.000	898,977.21	1,353,766.52
Total Singapore - USD		898,977.21	1,353,766.52
Spain - EUR			
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90	8,152.000	194,255.37	483,469.83
Total Spain - EUR		194,255.37	483,469.83
Sweden - SEK			
ATLAS COPCO AB SER'A'NPV SEDOL: BLDBN41	32,081.000	596,945.96	621,738.30

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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			
Sweden - SEK			
SKAND ENSKILDA BKN SER'A'NPV SEDOL: 4813345	22,463.000	289,374.17	344,038.51
Total Sweden - SEK		886,320.13	965,776.81
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EUR0.025 CUSIP: L8681T102	3,105.000	1,061,186.41	1,144,285.65
Total Sweden - USD		1,061,186.41	1,144,285.65
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	15,269.000	439,191.89	886,762.27
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	5,895.000	699,394.16	935,037.64
LONZA GROUP AG CHF1 (REGD) SEDOL: 7333378	688.000	376,828.15	436,020.15
NESTLE SA CHF0.10(REGD) SEDOL: 7123870	8,436.000	771,516.54	849,650.36
Total Switzerland - CHF		2,286,930.74	3,107,470.42
Taiwan - USD			
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) CUSIP: N07059210	1,731.000	1,604,946.80	1,442,355.75
ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10 SEDOL: 2113382	17,591.000	257,261.44	3,055,028.97
ASE TECHNOLOGY HOLDING CO LTD ADR SEDOL: BFXQ991	28,682.000	191,121.91	279,936.32
Total Taiwan - USD		2,053,330.15	4,777,321.04
United Kingdom - GBP			
ASHTAD GROUP ORD GBP0.10 SEDOL: 0053673	3,819.000	220,919.39	296,394.57
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	6,637.000	939,997.65	1,031,626.43

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	146,485.000	295,357.66	441,213.08
BP ORD USD0.25 SEDOL: 0798059	66,285.000	399,591.11	348,265.94
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	19,962.000	455,663.44	1,052,565.79
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	5,123.000	307,565.39	314,519.39
RIO TINTO ORD GBP0.10 SEDOL: 0718875	7,700.000	450,825.09	547,301.71
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	8,401.000	550,721.81	545,291.55
Total United Kingdom - GBP		3,620,641.54	4,577,178.46
United Kingdom - USD			
** ADR IMMUNOCORE HLDGS PLC ADS CUSIP: 45258D105	2,141.000	86,815.29	66,649.33
Total United Kingdom - USD		86,815.29	66,649.33
United States - USD			
#REORG/BLACKROCK EXCHANGE BLACKROCK 271NAP4 10-02-2024 CUSIP: 09247X101	50.000	39,839.26	47,475.50
#REORG/LAM EXCHANGE LAM 271VAC4 10-03-2024 CUSIP: 512807108	997.000	548,876.09	813,631.76
ABBOTT LAB COM CUSIP: 002824100	3,050.000	332,339.05	347,730.50
ABBVIE INC COM USD0.01 CUSIP: 00287Y109	1,600.000	183,895.55	315,968.00
ACUITY BRANDS INC COM CUSIP: 00508Y102	2,058.000	260,059.42	566,752.62
ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001 CUSIP: 00650F109	36,468.000	286,876.81	186,716.16
ADOBE INC COM CUSIP: 00724F101	220.000	110,022.07	113,911.60
** ADR STRUCTURE THERAPEUTICS INC SPONSOREDADR CUSIP: 86366E106	3,749.000	179,426.90	164,543.61

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Corporate Stock - Common			
United States - USD			
ADVANCED ENERGY INDS INC COM CUSIP: 007973100	3,478.000	121,055.33	366,024.72
AECOM CUSIP: 00766T100	3,854.000	174,702.20	398,002.58
** AEHR TEST SYS COM CUSIP: 00760J108	11,331.000	165,185.14	145,603.35
AES CORP COM CUSIP: 00130H105	1,000.000	17,171.95	20,060.00
AIR LEASE CORP CL A CL A CUSIP: 00912X302	6,391.000	254,736.76	289,448.39
AIR PROD & CHEM INC COM CUSIP: 009158106	4,841.000	1,274,567.36	1,441,359.34
ALBANY INTL CORP NEW CL A CUSIP: 012348108	3,723.000	192,412.07	330,788.55
** ALLEGRO MICROSYSTEMS INC DEL COM CUSIP: 01749D105	9,265.000	257,705.46	215,874.50
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	1,100.000	64,288.28	105,677.00
ALLSTATE CORP COM CUSIP: 020002101	1,200.000	163,931.14	227,580.00
ALPHABET INC CAP STK USD0.001 CL C CUSIP: 02079K107	4,720.000	294,439.70	789,136.80
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP: 02079K305	9,352.000	765,100.23	1,551,029.20
ALTRIA GROUP INC COM CUSIP: 02209S103	1,800.000	91,840.50	91,872.00
AMAZON COM INC COM CUSIP: 023135106	25,183.000	2,392,251.14	4,692,348.39
AMENTUM HLDGS INC COM USD0.01 WI CUSIP: 023939101	5,053.000	0.00	162,959.25
AMERICAN EXPRESS CO CUSIP: 025816109	2,838.000	227,274.01	769,665.60
AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784	8,954.000	340,095.51	655,701.42
AMGEN INC COM CUSIP: 031162100	310.000	96,911.12	99,885.10

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<i>Corporate Stock - Common</i>			
United States - USD			
AMPHENOL CORP NEW CL A CUSIP: 032095101	600.000	42,013.20	39,096.00
** APPFOLIO INC COM CL A COM CL A CUSIP: 03783C100	559.000	69,043.02	131,588.60
APPLE INC COM STK CUSIP: 037833100	20,549.000	2,664,933.68	4,787,917.00
APPLIED INDL TECHNOLOGIES INC COM CUSIP: 03820C105	1,446.000	195,756.91	322,645.98
APPLIED MATERIALS INC COM CUSIP: 038222105	1,450.000	294,335.07	292,972.50
** APTIV PLC COM USD CUSIP: G6095L109	13,496.000	1,366,778.76	971,846.96
ARAMARK COM CUSIP: 03852U106	20,781.000	518,046.48	804,848.13
ARDENT HEALTH PARTNERS INC COM CUSIP: 03980N107	6,105.000	110,390.85	112,209.90
ARISTA NETWORKS INC COM CUSIP: 040413106	890.000	235,210.81	341,599.80
ASSURANT INC COM CUSIP: 04621X108	470.000	79,643.61	93,464.20
ASTERA LABS INC COM CUSIP: 04626A103	2,317.000	113,829.06	121,387.63
AT&T INC COM CUSIP: 00206R102	16,800.000	285,835.72	369,600.00
ATLASSIAN CORP CL A CUSIP: 049468101	6,947.000	1,166,924.56	1,103,253.07
ATMOS ENERGY CORP COM CUSIP: 049560105	2,471.000	248,331.24	342,752.41
AUTODESK INC COM CUSIP: 052769106	370.000	78,492.60	101,927.60
** AVANTOR INC COM CUSIP: 05352A100	30,366.000	710,143.06	785,568.42
AVERY DENNISON CORP COM CUSIP: 053611109	110.000	24,190.32	24,283.60
AVISTA CORP COM ISIN # US05379B1070 CUSIP: 05379B107	4,200.000	142,093.79	162,750.00

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<i>Corporate Stock - Common</i>			
United States - USD			
AVNET INC COM CUSIP: 053807103	8,073.000	277,331.19	438,444.63
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP: G0750C108	28,471.000	849,875.41	1,030,365.49
AXCELIS TECHNOLOGIES INC COM NEW COM NEW CUSIP: 054540208	2,375.000	215,793.81	249,018.75
AXON ENTERPRISE INC COM CUSIP: 05464C101	180.000	66,323.16	71,928.00
AZEK CO INC CL A CL A CUSIP: 05478C105	3,250.000	85,641.51	152,100.00
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	2,600.000	135,928.80	186,836.00
BANK OF AMERICA CORP CUSIP: 060505104	32,977.000	1,292,002.94	1,308,527.36
BANKUNITED INC CUSIP: 06652K103	800.000	21,370.70	29,152.00
BATH & BODY WORKS INC COM USD0.5 WI CUSIP: 070830104	6,851.000	254,894.68	218,683.92
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	2,483.000	210,013.22	214,605.69
BECTON DICKINSON & CO COM CUSIP: 075887109	1,380.000	327,666.36	332,718.00
BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B CUSIP: 084670702	1,010.000	225,987.61	464,862.60
BGC GROUP INC CL A CUSIP: 088929104	6,600.000	39,878.89	60,588.00
BILL HOLDINGS INC COM USD0.00001 CUSIP: 090043100	2,823.000	146,231.78	148,941.48
BIOGEN INC COMMON STOCK CUSIP: 09062X103	980.000	206,498.55	189,963.20
** BLACK HILLS CORP COM CUSIP: 092113109	1,900.000	111,560.68	116,128.00
BLACKLINE INC COM CUSIP: 09239B109	4,173.000	250,402.65	230,099.22
BLOCK INC CUSIP: 852234103	15,934.000	1,570,921.51	1,069,649.42

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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			
** BLOOM ENERGY CORP CL A CL A CUSIP: 093712107	12,715.000	153,710.74	134,270.40
BLOOMIN BRANDS INC COM CUSIP: 094235108	900.000	15,536.25	14,877.00
** BLUE BIRD CORP COM CUSIP: 095306106	200.000	6,462.50	9,592.00
BOOT BARN HLDGS INC COM CUSIP: 099406100	1,881.000	149,762.14	314,653.68
BORG WARNER INC COM CUSIP: 099724106	4,035.000	49,604.99	146,430.15
BOSTON SCIENTIFIC CORP COM CUSIP: 101137107	2,600.000	145,839.59	217,880.00
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	1,350.000	79,459.17	69,849.00
BROADCOM INC COM CUSIP: 11135F101	9,483.000	395,468.29	1,635,817.50
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	2,848.000	156,958.70	309,577.60
** CABOT CORP COM CUSIP: 127055101	3,529.000	158,494.04	394,436.33
CALIX NETWORKS INC COMMON STOCK CUSIP: 13100M509	6,885.000	320,707.96	267,069.15
** CARNIVAL CORP COM PAIRED CUSIP: 143658300	67,048.000	1,091,096.78	1,239,047.04
CATERPILLAR INC COM CUSIP: 149123101	40.000	14,846.90	15,644.80
CBRE GROUP INC CL A CL A CUSIP: 12504L109	5,000.000	108,923.16	622,400.00
CENTURY CMNTYS INC COM CUSIP: 156504300	2,727.000	222,706.66	280,826.46
CHAMPION HOMES INC CUSIP: 830830105	1,790.000	118,785.78	169,781.50
** CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	1,455.000	171,925.50	286,591.35
** CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 CUSIP: 16115Q308	1,695.000	232,595.59	210,417.30

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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			
CHENIERE ENERGY INC COM NEW CUSIP: 16411R208	700.000	127,854.50	125,888.00
CHEVRON CORP COM CUSIP: 166764100	600.000	92,698.85	88,362.00
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP: 169656105	2,850.000	136,261.74	164,217.00
CISCO SYSTEMS INC CUSIP: 17275R102	5,300.000	258,161.23	282,066.00
CITIZENS FINL GROUP INC COM CUSIP: 174610105	2,000.000	64,615.38	82,140.00
CLOUDFLARE INC COM CUSIP: 18915M107	4,526.000	483,811.14	366,108.14
COCA COLA CO COM CUSIP: 191216100	4,650.000	248,886.68	334,149.00
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP: 192446102	6,878.000	495,667.67	530,844.04
COLGATE-PALMOLIVE CO COM CUSIP: 194162103	3,250.000	243,790.23	337,382.50
COMCAST CORP NEW-CL A CUSIP: 20030N101	22,034.000	878,465.44	920,360.18
CONAGRA BRANDS INC COM USD5 CUSIP: 205887102	400.000	12,768.80	13,008.00
CONFLUENT INC CL A CL A CUSIP: 20717M103	5,014.000	161,811.57	102,185.32
** CONMED CORP COM CUSIP: 207410101	3,006.000	248,180.93	216,191.52
CONOCOPHILLIPS COM CUSIP: 20825C104	1,600.000	181,474.25	168,448.00
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105	170.000	119,553.07	150,708.40
CRH ORD EUR 0.32 CUSIP: G25508105	14,655.000	964,205.08	1,359,104.70
CRINETICS PHARMACEUTICALS INC COM CUSIP: 22663K107	2,959.000	83,124.74	151,204.90
CROCS INC COM CUSIP: 227046109	1,857.000	178,883.03	268,912.17

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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			
CROWDSTRIKE HLDGS INC CL A CL A CUSIP: 22788C105	40.000	11,725.70	11,218.80
CSX CORP COM STK CUSIP: 126408103	7,000.000	241,891.77	241,710.00
D R HORTON INC COM CUSIP: 23331A109	2,715.000	62,447.47	51,794.55
DANAHER CORP COM CUSIP: 235851102	990.000	249,720.87	275,239.80
DARDEN RESTAURANTS INC COM CUSIP: 237194105	1,914.000	116,076.00	314,144.82
DARLING INGREDIENTS INC COMSTK CUSIP: 237266101	8,231.000	188,827.83	305,863.96
DATADOG INC COM USD0.00001 CL A CUSIP: 23804L103	12,359.000	1,227,860.21	1,422,026.54
DAVE & BUSTERS ENTMT INC COM CUSIP: 238337109	4,400.000	144,034.50	149,820.00
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK CUSIP: 24703L202	400.000	46,391.95	47,416.00
** DENALI THERAPEUTICS INC COM CUSIP: 24823R105	4,430.000	116,543.79	129,045.90
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	4,300.000	195,648.42	168,216.00
DEXCOM INC COM CUSIP: 252131107	13,719.000	1,387,116.96	919,721.76
DIAMONDBACK ENERGY INC COM CUSIP: 25278X109	4,934.000	423,186.74	850,621.60
DIGI INTL INC COM CUSIP: 253798102	11,386.000	220,981.96	313,456.58
** DOLLAR TREE INC COM STK CUSIP: 256746108	700.000	57,156.40	49,224.00
DOORDASH INC CL A COM USD0.00001 CLASS A CUSIP: 25809K105	5,743.000	700,403.43	819,698.39
** DTE ENERGY CO COM CUSIP: 233331107	1,300.000	160,839.58	166,933.00
DUTCH BROS INC CL A CL A CUSIP: 26701L100	4,746.000	162,088.10	152,014.38

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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			
** E L F BEAUTY INC COM CUSIP: 26856L103	596.000	101,340.29	64,981.88
EASTMAN CHEM CO COM CUSIP: 277432100	2,382.000	108,584.16	266,664.90
EATON CORP PLC COM USD0.50 CUSIP: G29183103	530.000	120,432.16	175,663.20
EBAY INC COM USD0.001 CUSIP: 278642103	900.000	57,107.25	58,599.00
EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108	9,830.000	490,099.93	648,681.70
ELANCO ANIMAL HEALTH INC COM CUSIP: 28414H103	4,600.000	49,015.23	67,574.00
ELECTR ARTS COM CUSIP: 285512109	4,163.000	524,104.96	597,140.72
** ELEVANCE HEALTH INC CUSIP: 036752103	2,578.000	653,084.91	1,340,560.00
ELI LILLY & CO COM CUSIP: 532457108	750.000	487,021.83	664,455.00
ENERGIZER HLDGS INC NEW COM CUSIP: 29272W109	2,400.000	69,175.77	76,224.00
ENTEGRIIS INC COM CUSIP: 29362U104	12,149.000	866,749.19	1,367,126.97
** ENTERGY CORP NEW COM CUSIP: 29364G103	12,591.000	1,289,032.94	1,657,101.51
** EVERCORE INC CUSIP: 29977A105	950.000	119,828.80	240,673.00
** EXACT SCIENCES CORP COM CUSIP: 30063P105	2,258.000	109,735.84	153,814.96
EXLSERVICE COM INC COM STK CUSIP: 302081104	6,154.000	186,838.17	234,775.10
EXPONENT INC COM STK CUSIP: 30214U102	2,128.000	185,065.49	245,315.84
EXXON MOBIL CORP COM CUSIP: 30231G102	13,538.000	1,439,645.88	1,586,924.36
FABRINET COM USD0.01 CUSIP: G3323L100	960.000	70,223.99	226,982.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
FEDEX CORP COM CUSIP: 31428X106	920.000	236,602.59	251,785.60
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	19,299.000	1,537,007.70	1,616,291.25
FIRSTCASH HLDGS INC COM CUSIP: 33768G107	2,719.000	177,577.89	312,141.20
FLEX LTD COM USD0.01 CUSIP: Y2573F102	20,829.000	134,226.05	696,313.47
** FLOOR & DECOR HLDGS INC CL A CL A CUSIP: 339750101	5,672.000	240,009.93	704,292.24
FLOWERVE CORP COM CUSIP: 34354P105	7,116.000	257,000.76	367,826.04
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 CUSIP: 345370860	25,350.000	300,724.02	267,696.00
FORMFACTOR INC COM STK CUSIP: 346375108	5,126.000	208,818.97	235,796.00
FREEPOR-MCMORAN INC CUSIP: 35671D857	800.000	30,901.90	39,936.00
FRESHPET INC COM CUSIP: 358039105	1,655.000	144,862.14	226,354.35
FRONTDOOR INC COM CUSIP: 35905A109	2,400.000	84,157.87	115,176.00
FTI CONSULTING INC COM CUSIP: 302941109	774.000	149,223.39	176,131.44
** G-III APPAREL GROUP LTD COM CUSIP: 36237H101	3,200.000	90,163.56	97,664.00
GATX CORP COM CUSIP: 361448103	2,939.000	194,090.58	389,270.55
GEN MTRS CO COM CUSIP: 37045V100	5,150.000	204,554.29	230,926.00
GENERAL DYNAMICS CORP COM CUSIP: 369550108	650.000	186,809.42	196,430.00
GENWORTH FINL INC COMMON STOCK CUSIP: 37247D106	7,400.000	41,025.99	50,690.00
GILEAD SCIENCES INC CUSIP: 375558103	700.000	58,794.75	58,688.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
GITLAB INC CL A COM CUSIP: 37637K108	3,843.000	174,489.98	198,068.22
GLACIER BANCORP INC NEW COM CUSIP: 37637Q105	4,572.000	209,383.96	208,940.40
GLOBANT SA USD1.20 SEDOL: BP40HF4	4,206.000	739,143.20	833,376.84
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	670.000	272,285.08	331,723.70
** GOODRX HLDGS INC COM CL A COM CL A CUSIP: 38246G108	13,044.000	103,674.60	90,525.36
** GUARDANT HEALTH INC COM CUSIP: 40131M109	4,419.000	131,205.42	101,371.86
HALLIBURTON CO COM CUSIP: 406216101	23,197.000	769,899.52	673,872.85
** HALOZYME THERAPEUTICS INC COM CUSIP: 40637H109	4,185.000	158,245.04	239,549.40
** HEARTLAND FINL USA INC COM STK CUSIP: 42234Q102	5,346.000	227,472.76	303,118.20
HERC HLDGS INC COM CUSIP: 42704L104	1,509.000	214,037.06	240,579.87
HESS CORP COM STK CUSIP: 42809H107	5,321.000	330,934.43	722,591.80
HEWLETT PACKARD ENTERPRISE CO COM CUSIP: 42824C109	10,500.000	166,883.12	214,830.00
HEXCEL CORP NEW COM CUSIP: 428291108	3,356.000	176,055.31	207,501.48
HIMS & HERS HEALTH INC COM CL A COM CUSIP: 433000106	8,159.000	166,198.83	150,288.78
HOME DEPOT INC COM CUSIP: 437076102	800.000	260,865.90	324,160.00
HOULIHAN LOKEY INC CL A CL A CUSIP: 441593100	1,889.000	117,588.94	298,499.78
HOWMET AEROSPACE INC COM USD1.00 WI CUSIP: 443201108	600.000	45,165.75	60,150.00
HUNT J B TRANS SVCS INC COM CUSIP: 445658107	3,513.000	419,167.23	605,395.29

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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			
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	1,278.000	86,690.09	337,877.64
ICF INTL INC COM STK CUSIP: 44925C103	1,130.000	165,262.58	188,472.70
ILLUMINA INC COM CUSIP: 452327109	400.000	44,495.35	52,164.00
IMAX CORP COM CUSIP: 45245E109	5,923.000	121,436.42	121,480.73
INFORMATICA INC CL A CL A CUSIP: 45674M101	3,300.000	79,573.60	83,424.00
INGREDION INC COM CUSIP: 457187102	100.000	13,504.25	13,743.00
INSTALLED BLDG PRODS INC COM CUSIP: 45780R101	1,019.000	157,995.33	250,949.13
INTAPP INC COM CUSIP: 45827U109	1,100.000	51,320.45	52,613.00
INTERCONTINENTAL EXCHANGE INC COM CUSIP: 45866F104	5,022.000	793,238.42	806,734.08
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101	870.000	157,983.61	192,339.60
INTERPARFUMS INC CUSIP: 458334109	1,258.000	82,928.86	162,885.84
INTL FLAVORS & FRAGRANCES INC COM CUSIP: 459506101	700.000	72,444.75	73,451.00
INTRA-CELLULAR THERAPIES INC COM CUSIP: 46116X101	1,759.000	107,239.78	128,706.03
INTUIT COM CUSIP: 461202103	100.000	63,431.40	62,100.00
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	70.000	34,122.47	34,388.90
JACOBS SOLUTIONS INC COM CUSIP: 46982L108	5,053.000	685,511.50	661,437.70
** JANUS HENDERSON GROUP PLC CUSIP: G4474Y214	1,500.000	51,942.00	57,105.00
JFROG LTD COM CUSIP: M6191J100	8,296.000	236,187.43	240,915.84

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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			
JOHNSON & JOHNSON COM USD1 CUSIP: 478160104	3,050.000	476,083.68	494,283.00
JOHNSON CTLS INTL PLC COM USD0.01 CUSIP: G51502105	11,960.000	812,476.42	928,215.60
JONES LANG LASALLE INC COM STK CUSIP: 48020Q107	200.000	39,170.40	53,962.00
JPMORGAN CHASE & CO COM CUSIP: 46625H100	2,050.000	312,904.07	432,263.00
KEURIG DR PEPPER INC COM CUSIP: 49271V100	29,862.000	901,273.92	1,119,227.76
KIMBERLY-CLARK CORP COM CUSIP: 494368103	200.000	28,356.50	28,456.00
KODIAK GAS SVCS INC COM CUSIP: 50012A108	10,553.000	281,774.47	306,037.00
LANTHEUS HLDGS INC COM CUSIP: 516544103	1,714.000	120,088.43	188,111.50
LAS VEGAS SANDS CORP COM STK CUSIP: 517834107	15,939.000	745,032.15	802,369.26
LATTICE SEMICONDUCTOR CORP COM CUSIP: 518415104	4,619.000	256,798.49	245,130.33
LEVI STRAUSS & CO NEW CL A CL A CUSIP: 52736R102	10,301.000	218,658.64	224,561.80
LINDSAY CORPORATION COM CUSIP: 535555106	1,996.000	265,811.38	248,781.44
** LITHIA MTRS INC COM CL A CUSIP: 536797103	2,805.000	718,961.08	890,980.20
LKQ CORP COM LKQ CORP CUSIP: 501889208	5,822.000	313,059.27	232,414.24
LOCKHEED MARTIN CORP COM CUSIP: 539830109	510.000	264,510.88	298,125.60
LOWES COS INC COM CUSIP: 548661107	1,040.000	226,740.56	281,684.00
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	500.000	48,696.00	47,950.00
L3HARRIS TECHNOLOGIES INC COM CUSIP: 502431109	960.000	210,804.86	228,355.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** M & T BK CORP COM CUSIP: 55261F104	2,686.000	436,672.76	478,430.32
** MAPLEBEAR INC COM CUSIP: 565394103	4,198.000	154,375.68	171,026.52
MARAVAI LIFESCIENCES HLDGS INC CL A CL A CUSIP: 56600D107	13,276.000	155,761.00	110,323.56
MARSH & MCLENNAN CO'S INC COM CUSIP: 571748102	480.000	106,675.64	107,083.20
MASCO CORP COM CUSIP: 574599106	5,531.000	96,682.24	464,272.14
MASTERCARD INC CL A CUSIP: 57636Q104	910.000	383,307.23	449,358.00
MAXIMUS INC COM CUSIP: 577933104	1,407.000	105,999.47	131,076.12
MC DONALDS CORP COM CUSIP: 580135101	130.000	37,433.84	39,586.30
MCKESSON CORP CUSIP: 58155Q103	0.000	0.00	0.00
MEDTRONIC PLC COMMON STOCK STOCK CUSIP: G5960L103	6,652.000	610,819.49	598,879.56
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	697.000	723,748.48	1,430,216.12
MERCK & CO INC NEW COM CUSIP: 58933Y105	11,077.000	894,804.58	1,257,904.12
META PLATFORMS INC COM USD0.000006 CL 'A' CUSIP: 30303M102	5,272.000	1,407,630.55	3,017,903.68
METLIFE INC COM STK USD0.01 CUSIP: 59156R108	3,300.000	226,834.66	272,184.00
MICRON TECH INC COM CUSIP: 595112103	1,600.000	172,839.19	165,936.00
MICROSOFT CORP COM CUSIP: 594918104	12,920.000	2,789,728.84	5,559,476.00
MIDDLEBY CORP COM CUSIP: 596278101	2,707.000	351,978.79	376,624.91
MOELIS & CO CL A CL A CUSIP: 60786M105	3,355.000	207,777.34	229,851.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
MOOG INC CL A CUSIP: 615394202	2,778.000	131,430.02	561,211.56
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	1,000.000	99,357.45	104,240.00
MSA SAFETY INC COM CUSIP: 553498106	1,403.000	169,620.07	248,808.02
MURPHY OIL CORP COM CUSIP: 626717102	13,292.000	185,315.59	448,472.08
NETFLIX INC COM STK CUSIP: 64110L106	2,004.000	668,915.06	1,421,377.08
NEXTRACKER INC COM USD0.0001 CL A CUSIP: 65290E101	10,108.000	312,334.26	378,847.84
NOV INC COM CUSIP: 62955J103	17,351.000	240,828.03	277,095.47
NRG ENERGY INC COM NEW CUSIP: 629377508	1,400.000	102,727.84	127,540.00
NVIDIA CORP COM CUSIP: 67066G104	55,230.000	1,670,849.67	6,707,131.20
NXP SEMICONDUCTORS N V COM STK CUSIP: N6596X109	130.000	30,142.13	31,201.30
** OKTA INC CL A CL A CUSIP: 679295105	11,070.000	994,503.64	822,943.80
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109	2,524.000	145,955.19	245,332.80
** OMNICELL INC COM CUSIP: 68213N109	3,846.000	154,847.34	167,685.60
ONESPAWORLD HLDGS LTD COM USD0.0001 CUSIP: P73684113	15,044.000	150,158.47	248,376.44
ONTO INNOVATION INC CUSIP: 683344105	390.000	82,244.18	80,948.40
** OPTION CARE HEALTH INC COM NEW COM NEW CUSIP: 68404L201	6,525.000	194,971.54	204,232.50
ORACLE CORP COM CUSIP: 68389X105	5,049.000	369,244.94	860,349.60
PAYPAL HLDGS INC COM CUSIP: 70450Y103	3,600.000	224,400.83	280,908.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
PEPSICO INC COM CUSIP: 713448108	750.000	123,277.73	127,537.50
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103	5,552.000	332,145.76	435,110.24
PFIZER INC COM CUSIP: 717081103	400.000	11,726.00	11,576.00
PHILIP MORRIS INTL COM STK NPV CUSIP: 718172109	10,383.000	1,036,269.34	1,260,496.20
PHILLIPS 66 COM CUSIP: 718546104	5,730.000	579,694.14	753,208.50
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	6,840.000	566,240.21	670,114.80
** PINNACLE W. CAP CORP COM CUSIP: 723484101	9,604.000	712,775.06	850,818.36
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700	4,220.000	328,987.77	423,139.40
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW CUSIP: 736508847	500.000	23,327.36	23,950.00
** POWER INTEGRATIONS INC COM CUSIP: 739276103	3,112.000	256,273.25	199,541.44
** PRIVIA HEALTH GROUP INC COM CUSIP: 74276R102	10,989.000	271,156.47	200,109.69
PROCORE TECHNOLOGIES INC COM CUSIP: 74275K108	2,345.000	146,135.43	144,733.40
PROCTER & GAMBLE COM NPV CUSIP: 742718109	750.000	92,857.22	129,900.00
PROGRESSIVE CORP OH COM CUSIP: 743315103	1,400.000	298,422.51	355,264.00
** QORVO INC COM CUSIP: 74736K101	300.000	30,654.75	30,990.00
QUALCOMM INC COM CUSIP: 747525103	9,893.000	962,344.06	1,682,304.65
QUANTERIX CORP COM CUSIP: 74766Q101	14,202.000	286,458.05	184,057.92
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	800.000	121,504.60	124,200.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
Q2 HLDGS INC COM CUSIP: 74736L109	3,397.000	140,490.34	270,978.69
RADNET INC COM STK CUSIP: 750491102	3,514.000	106,438.42	243,836.46
** RAPID7 INC COM CUSIP: 753422104	4,960.000	262,228.52	197,854.40
RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109	2,833.000	65,785.35	346,929.18
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	2,563.000	195,675.74	558,400.81
** RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103	1,413.000	186,127.42	384,901.20
** REPLIGEN CORP COM STK USD0.01 CUSIP: 759916109	1,838.000	263,253.54	273,531.16
RESIDEO TECHNOLOGIES INC COM USD0.001 CUSIP: 76118Y104	4,600.000	93,987.10	92,644.00
ROBLOX CORP COM USD0.0001 CL A CUSIP: 771049103	12,166.000	513,120.28	538,467.16
** ROIVANT SCIENCES LTD COM CUSIP: G76279101	0.0000000341740141	12,077.000	117,333.02
ROPER TECHNOLOGIES INC CUSIP: 776696106	80.000	44,118.56	44,515.20
RTX CORPORATION COMSTK CUSIP: 75513E101	1,700.000	203,474.90	205,972.00
S&P GLOBAL INC COM CUSIP: 78409V104	630.000	306,856.21	325,470.60
SALESFORCE INC COM USD0.001 CUSIP: 79466L302	1,300.000	299,590.06	355,823.00
SAMSARA INC CL A CL A CUSIP: 79589L106	21,555.000	757,202.68	1,037,226.60
SANMINA CORP COM CUSIP: 801056102	5,788.000	161,987.16	396,188.60
SCHLUMBERGER LTD COM COM CUSIP: 806857108	1,100.000	52,224.88	46,145.00
SCHNEIDER NATL INC WIS CL B CL B CUSIP: 80689H102	11,896.000	298,290.73	339,511.84

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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			
SCOTTS MIRACLE-GRO CLASS'A'COM NPV CUSIP: 810186106	2,901.000	189,412.28	251,516.70
SEACOAST BKG CORP FLA COM NEW COM NEW CUSIP: 811707801	10,237.000	248,108.50	272,816.05
SEALED AIR CORP NEW COM STK CUSIP: 81211K100	7,673.000	205,360.68	278,529.90
SERVICENOW INC COM USD0.001 CUSIP: 81762P102	2,942.000	490,645.65	2,631,295.38
SHERWIN-WILLIAMS CO COM CUSIP: 824348106	560.000	155,633.99	213,735.20
** SHIFT4 PMTS INC CL A CL A CUSIP: 82452J109	2,940.000	166,444.37	260,484.00
** SI-BONE INC COM CUSIP: 825704109	13,567.000	219,145.39	189,666.66
** SITEONE LANDSCAPE SUPPLY INC COM CUSIP: 82982L103	1,113.000	155,540.03	167,962.83
** SITIME CORP COM CUSIP: 82982T106	1,193.000	140,859.03	204,611.43
SKYWEST INC COM CUSIP: 830879102	900.000	44,814.85	76,518.00
SNAP-ON INC COM CUSIP: 833034101	1,172.000	41,937.42	339,540.12
SNOWFLAKE INC CL A CL A CUSIP: 833445109	4,004.000	745,832.93	459,899.44
SONOCO PROD CO COM CUSIP: 835495102	3,752.000	168,577.91	204,971.76
SPROUTS FMRS MKT INC COM CUSIP: 85208M102	1,485.000	64,345.16	163,958.85
STANLEY BLACK & DECKER INC COM CUSIP: 854502101	4,342.000	497,579.83	478,184.46
STIFEL FINL CORP COM CUSIP: 860630102	4,414.000	126,435.77	414,474.60
** SURGERY PARTNERS INC COM CUSIP: 86881A100	9,124.000	308,121.44	294,157.76
SWEETGREEN INC CL A CL A CUSIP: 87043Q108	8,154.000	94,025.40	289,059.30

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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			
SYNOPSIS INC COM CUSIP: 871607107	818.000	18,673.97	41,4227.02
T-MOBILE US INC COM CUSIP: 872590104	300.000	60,352.65	61,908.00
TARGET CORP COM STK CUSIP: 87612E106	1,400.000	180,945.78	218,204.00
TD SYNEX CORPORATION COM USD0.001 CUSIP: 87162W100	300.000	39,855.60	36,024.00
TENNANT CO COM CUSIP: 880345103	700.000	80,458.29	67,228.00
TERADYNE INC COM CUSIP: 880770102	1,600.000	217,589.27	214,288.00
** TEREX CORP NEW COM CUSIP: 880779103	500.000	26,351.54	26,455.00
TESLA INC COM USD0.001 CUSIP: 88160R101	1,620.000	406,122.67	423,840.60
TEXAS ROADHOUSE INC COMMON STOCK CUSIP: 882681109	1,561.000	138,945.48	275,672.60
THE CIGNA GROUP CUSIP: 125523100	290.000	98,436.44	100,467.60
THERMO FISHER SCIENTIFIC INC COM USD1 CUSIP: 883556102	740.000	412,635.34	457,741.80
TIMKEN CO COM CUSIP: 887389104	2,947.000	78,608.47	248,402.63
** TRANSMEDICS GROUP INC COM CUSIP: 89377M109	1,326.000	130,402.78	208,182.00
** TRAVERE THERAPEUTICS INC COM CUSIP: 89422G107	1,000.000	14,512.50	13,990.00
TRINET GROUP INC COM USD0.000025 CUSIP: 896288107	1,712.000	149,087.52	166,012.64
TRUIST FINL CORP COM CUSIP: 89832Q109	3,400.000	150,501.35	145,418.00
** TXNM ENERGY INC COM NPV CUSIP: 69349H107	1,900.000	70,846.98	83,163.00
UBER TECHNOLOGIES INC COM USD0.00001 CUSIP: 90353T100	12,605.000	667,785.15	947,391.80

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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			
ULTRAGENYX PHARMACEUTICAL INC COM CUSIP: 90400D108	15,970.000	631,061.92	887,133.50
UNION PAC CORP COM CUSIP: 907818108	470.000	109,335.55	115,845.60
UNITED BANKSHARES INC W VA COM CUSIP: 909907107	10,539.000	312,356.98	390,996.90
UNITED NAT FOODS INC COM CUSIP: 911163103	10,300.000	182,568.63	173,246.00
UNITED PARCEL SVC INC CL B CUSIP: 911312106	1,000.000	128,370.35	136,340.00
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102	2,249.000	643,895.65	1,314,945.32
UNIVERSAL TECHNICAL INST INC COM CUSIP: 913915104	15,620.000	244,952.35	253,981.20
US BANCORP CUSIP: 902973304	9,890.000	424,362.89	452,269.70
** VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100	400.000	54,073.00	54,012.00
VARONIS SYS INC COM CUSIP: 922280102	4,440.000	215,247.01	250,860.00
VAXCYTE INC COM CUSIP: 92243G108	1,329.000	56,053.25	151,864.83
VERA THERAPEUTICS INC CL A CL A CUSIP: 92337R101	2,871.000	106,262.78	126,898.20
VERALTO CORP COM CUSIP: 92338C103	1,400.000	154,312.35	156,604.00
VERINT SYS INC COM CUSIP: 92343X100	4,200.000	124,337.15	106,386.00
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	4,200.000	158,660.78	188,622.00
VERTEX INC CL A CL A CUSIP: 92538J106	6,602.000	125,671.87	254,243.02
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP: 92537N108	12,963.000	289,765.29	1,289,688.87
VIKING THERAPEUTICS INC COM CUSIP: 92686J106	2,518.000	163,685.99	159,414.58

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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			
VISA INC COM CL A STK CUSIP: 92826C839	4,044.000	467,719.91	1,111,897.80
** VITA COCO CO INC COM CUSIP: 92846Q107	4,043.000	78,280.63	114,457.33
WALMART INC COM CUSIP: 931142103	1,300.000	83,121.04	104,975.00
WALT DISNEY CO CUSIP: 254687106	700.000	72,052.98	67,333.00
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109	4,313.000	259,815.12	201,028.93
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	10,369.000	316,810.37	585,744.81
WESBANCO INC COM CUSIP: 950810101	7,576.000	213,829.17	225,613.28
WEX INC COM CUSIP: 96208T104	1,829.000	347,351.94	383,596.17
WILLIAMS CO INC COM CUSIP: 969457100	1,500.000	65,859.38	68,475.00
WILLIS TOWERS WATSON PLC COM USD0.000115 CUSIP: G96629103	2,100.000	411,664.22	618,513.00
** WILLSCOT HOLDINGS CORPORATION COM CUSIP: 971378104	6,360.000	192,239.87	239,136.00
WOLVERINE WORLD WIDE INC COM CUSIP: 978097103	14,177.000	214,184.64	246,963.34
WORKDAY INC CL A COM USD0.001 CUSIP: 98138H101	90.000	22,052.93	21,996.90
** WYNN RESORTS LTD COM CUSIP: 983134107	5,294.000	500,181.29	507,588.72
XCEL ENERGY INC COM CUSIP: 98389B100	13,341.000	838,010.91	871,167.30
ZOOM COMMUNICATIONS INC CUSIP: 98980L101	900.000	54,217.80	62,766.00
3M CO COM CUSIP: 88579Y101	2,600.000	247,865.36	355,420.00
Total United States - USD		103,442,718.61	148,301,402.64
Total Corporate Stock - Common		136,920,393.53	197,445,579.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
China - USD			
BOYU CAPITAL FUND IV, LP CUSIP: 9933YJ997	2,323,620.570	2,323,620.57	2,109,100.00
Total China - USD		2,323,620.57	2,109,100.00
Europe Region - EUR			
SEVENTH CINVEN FUND NO.1 LP - EUR CUSIP: 993HLH994	3,009,145.190	3,352,259.31	4,189,752.59
Total Europe Region - EUR		3,352,259.31	4,189,752.59
Global Region - USD			
ARES ENERGY OPPORTUNITIES FUND A, LP CUSIP: 9934KR992	1,757,477.620	1,757,477.62	870,620.00
TOWERBROOK INVESTORS V (ONSHORE) LP CUSIP: 993FVX992	2,524,245.000	2,524,245.00	3,298,815.00
Total Global Region - USD		4,281,722.62	4,169,435.00
United States - USD			
ALLIANCE CONSUMER GROWTH FUND IV, L.P CUSIP: 9932AN996	2,735,949.980	2,735,949.98	2,669,818.00
CERTARES HOLDINGS,LLC CUSIP: 9934ZR996	2,022,383.200	2,022,383.20	2,264,638.00
DOVER STREET VII CAYMAN FUND CUSIP: 9913Z7994	889,937.000	889,937.00	5,568.00
DOVER STREET VIII CAYMAN FUND LP CUSIP: 991GJM990	1,953,403.460	1,953,403.46	907,863.00
HARBOURVEST PARTNERS IX-CAYMAN BUYOUT FUND CUSIP: 9918KN994	1,659,683.000	1,659,683.00	2,234,246.00
HELLMAN & FRIEDMAN CAPITAL PARTNERS IX LP CUSIP: 993HLK997	2,725,847.000	2,725,847.00	3,948,576.00
MANDRONA VENTURE FUND VII LP CUSIP: 9932JY993	786,264.330	786,264.33	2,003,197.00
MESA WEST CORE LENDING FUND LP - COLLATRAL CUSIP: 993UTM996	15,895,527.690	15,895,527.69	12,872,271.00
NEWVIEW CAPITAL FUND I LP CUSIP: 9931AG993	1,816,586.690	1,816,586.69	2,628,101.00

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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			
PRIME PROPERTY FUND LLC CUSIP: 9937TJ994	21,629,193.600	21,629,193.60	22,669,258.00
THOMA BRAVO FUND XIII LP CUSIP: 9933E6997	2,957,835.000	2,957,835.00	4,328,935.00
ULYSSES CO-INVESTMENT PARTNERS, LP CUSIP: 9931R1998	877,812.990	877,812.99	1,402,035.00
VISTA EQUITY PARTNERS FUND VII LP CUSIP: 9933CV994	2,467,720.000	2,467,720.00	2,931,408.00
Total United States - USD		58,418,143.94	60,865,914.00
Total Partnership/Joint Venture Interests		68,375,746.44	71,334,201.59
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF CAPITAL GROUP LONG DURATION CREDIT TRUST CUSIP: 5JY999B99	4,073,742.620	79,000,000.00	94,470,091.36
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 99089IWA0	1,857,930.710	19,968,713.66	20,154,832.34
CF PRINCIPAL U.S. PROPERTY SEPARATE ACCOUNT CUSIP: 4X99963F8	339,823.510	18,710,271.28	21,927,294.13
MFB NT COLLECTIVE LONG TERM GOVERNMENT/CREDIT BOND INDEX FUND - LENDING CUSIP: 0039999E1	1,984,465.770	39,478,782.37	44,376,623.55
MFB NT COLLECTIVE RUSSELL 3000 INDEX FUND -LENDING CUSIP: 658991336	49.220	147,748.24	213,012.79
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	44,217,202.140	44,217,202.14	44,217,202.14
Total United States - USD		201,522,717.69	225,359,056.31
Total Value of Interest in Common/Collective Trusts		201,522,717.69	225,359,056.31

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
103-12 Investment Entities			
Luxembourg - EUR			
HARBOURVEST INTL PEP V - PSHP FUND CUSIP: 991323999	3,173,087.000	3,910,028.38	13,854.72
HARBOURVEST INTL PEP VI - CAYMAN PSHP FUND CUSIP: 991324997	2,125,287.000	2,621,809.47	2,382,632.73
Total Luxembourg - EUR		6,531,837.85	2,396,487.45
United States - USD			
HARBOURVEST PARTNERS IX CAYMAN CREDIT OPPORTUNITIES FUND CUSIP: 9918KG999	1,358,492.000	1,358,492.00	1,232,185.00
HARBOURVEST PARTNERS IX CAYMAN VENTURE FUND CUSIP: 9918KL998	2,082,228.000	2,082,228.00	3,777,854.00
HARBOURVEST PTRS VIII - BUYOUT FUND CUSIP: 991300997	1,509,078.000	1,509,078.00	130,173.00
HARBOURVEST PTRS VIII - MEZZANINE AND DISTRESSED DEBT FUND CUSIP: 9913Z9990	655,900.000	655,900.00	43,982.00
HARBOURVEST PTRS VIII - VENTURE FUND CUSIP: 9913Z8992	2,394,896.000	2,394,896.00	2,458,443.00
Total United States - USD		8,000,594.00	7,642,637.00
Total 103-12 Investment Entities		14,532,431.85	10,039,124.45

Value of Interest in Registered Investment Companies**Global Region - USD**

MFO AQR FDS GLOBAL EQUITY FD CL R6 CUSIP: 00203H396	3,371,862.400	28,952,201.65	39,518,227.33
MFO DODGE & COX FDS GLOBAL STK FD CL I CUSIP: 256206202	1,179,157.700	13,897,914.82	19,951,348.28
Total Global Region - USD		42,850,116.47	59,469,575.61

United States - USD

MFO PIMCO FDS LONG DURATION CORP BD PORTFOLIO CUSIP: 72201P878	31,587,024.820	372,430,191.70	314,922,637.46
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I INC FD INSTL CL PDIIIX CUSIP: 693391880	9,855,407.540	98,842,583.60	97,075,764.27

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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 SHORT TERM FLOATING NAV II CUSIP: 72201P613	179,833.347	1,801,740.84	1,801,750.30
Total United States - USD		473,074,516.14	413,800,152.03
Total Value of Interest in Registered Investment Com		515,924,632.61	473,269,727.64
<i>Value of Funds Held in Insurance Company General Accounts</i>			
United States - USD			
GIC MET LIFE GROUP ANNUITY CONT#000655 RATE 6.73% MTY 00/00/0000 (SYNTHETIC) CUSIP: 999501JE0	22,226,210.980	22,264,964.41	22,226,210.98
Total United States - USD		22,264,964.41	22,226,210.98
Total Value of Funds Held in Insurance Company Gener		22,264,964.41	22,226,210.98
<i>Other</i>			
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	900,000.000	640,756.69	514,962.66
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKU	2,400,000.000	10,986.77	59,899.88
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKL	-2,400,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QBL	-2,100,000.000	-2,278.94	-7,579.39
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QBU	2,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYL	-1,100,000.000	-31,449.89	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYU	1,100,000.000	0.00	27,631.61
Total Australia - AUD		618,014.63	594,914.76

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521 SEDOL: 9M8CHSU	27,598,955.010	0.00	0.00
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521 SEDOL: 9M8CHSL	-27,598,955.010	0.00	-73,349.73
Total Brazil - BRL		0.00	-73,349.73
Brazil - USD			
BRAZIL FEDERATIVE REP GLOBAL BD 5.625% DUE 02-21-2047 REG CUSIP: 105756BY5	1,900,000.000	1,852,682.00	1,674,891.36
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	1,100,000.000	1,096,777.00	1,138,078.59
Total Brazil - USD		2,949,459.00	2,812,969.95
Chile - USD			
REPUBLIC OF CHILE 3.5% 01-25-2050 CUSIP: 168863DL9	765,000.000	798,938.75	587,102.75
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	1,735,000.000	1,701,999.68	1,352,709.77
Total Chile - USD		2,500,938.43	1,939,812.52
China - USD			
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IL62 SEDOL: 9JZLZUU	100,000.000	0.00	190.09
CDS BARCGB5G 12/20/2024 SELL BAIDU INC 4.125% 2025- SWPC0IL62 SEDOL: 9JZLZUL	-100,000.000	-77.13	0.00
Total China - USD		-77.13	190.09
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	300,000.000	319,350.00	220,739.47
Total Colombia - USD		319,350.00	220,739.47

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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>			
European Union - EUR			
CALL SWO EUR BARCGB33 P 6MEURIB / R 2.36% 317U70BA1 03/10/2024 SEDOL: 9M9U37U	-600,000.000	-1,129.09	-4,822.34
CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024 SEDOL: 9MXC18U	-300,000.000	-769.78	-1,295.60
CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024 SEDOL: 9MX686U	-300,000.000	-811.71	-656.00
CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024 SEDOL: 9MX5NBU	-300,000.000	-466.55	-341.44
LCH_IRS MSNYUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3 SEDOL: 9M5666U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3 SEDOL: 9M5666L	-200,000.000	0.00	-7,333.70
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9 SEDOL: 9M4UJ7L	-200,000.000	0.00	-8,857.95
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9 SEDOL: 9M4UJ7U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAU	6,650,000.000	53,032.75	118,883.54
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAL	-6,650,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDL	-4,300,000.000	-15,517.12	-5,117.67
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDU	4,300,000.000	10,129.11	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0L	-600,000.000	0.00	-2,421.38
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0U	600,000.000	0.00	0.00
PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U6ZYA0 03/10/2024 SEDOL: 9M9U35U	-600,000.000	-969.69	0.00
PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024 SEDOL: 9MXC19U	-300,000.000	-769.78	-325.64
PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024 SEDOL: 9MX687U	-300,000.000	-811.71	-283.82
PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024 SEDOL: 9MX5NCU	-300,000.000	-466.55	-95.32
Total European Union - EUR		41,449.88	87,332.68

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

Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 26 Nov 24

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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>			
France - USD			
PVTPL ELECTRICITE DE FRANCE 6.9% CUSIP: 28504DAD5	05-23-2053 600,000.000	614,056.00	696,571.72
Total France - USD		614,056.00	696,571.72
Germany - EUR			
FUT C 25OCT24 EURX EUR-BO 1 2025 CUSIP: 999599GH0	-3.000	-717.11	-1,356.00
FUT C 25OCT24 EURX EUR-BO 1 2025 CUSIP: 999599GH0	3.000	717.11	1,356.00
FUT C 25OCT24 EURX EUR-BU 1 3600 CUSIP: 999599GH0	3.000	1,866.82	1,506.67
FUT C 25OCT24 EURX EUR-BU 1 3600 CUSIP: 999599GH0	-3.000	-1,866.82	-1,506.67
FUT P 25OCT24 EURX EUR-BO 1 1875 CUSIP: 999599GH0	3.000	717.11	284.59
FUT P 25OCT24 EURX EUR-BO 1 1875 CUSIP: 999599GH0	-3.000	-717.11	-284.59
FUT P 25OCT24 EURX EUR-BU 1 3300 CUSIP: 999599GH0	-3.000	-1,590.19	-669.63
FUT P 25OCT24 EURX EUR-BU 1 3300 CUSIP: 999599GH0	3.000	1,590.19	669.63
FUT 06 DEC 24 EURX EUR-BOBL CUSIP: 999599GH0	-3.000	-394,355.30	-401,945.41
FUT 06 DEC 24 EURX EUR-BOBL CUSIP: 999599GH0	3.000	394,355.30	401,945.41
FUT 06 DEC 24 EURX EUR-BUND CUSIP: 999599GH0	-17.000	-2,501,605.79	-2,559,816.93
FUT 06 DEC 24 EURX EUR-BUND CUSIP: 999599GH0	17.000	2,501,605.79	2,559,816.93
Total Germany - EUR		0.00	0.00
Indonesia - USD			
REPUBLIC OF INDONESIA 6.75% 15/01/2044 SEDOL: BJ04J85	300,000.000	408,375.00	365,913.00
Total Indonesia - USD		408,375.00	365,913.00

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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>			
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	200,000.000	195,052.00	135,750.00
STATE OF ISRAEL 6.043% CUSIP: 46514BRM1	1,100,000.000	1,055,604.00	1,045,946.00
Total Israel - USD		1,250,656.00	1,181,696.00
Japan - JPY			
FUT DEC 24 OSE 10Y JGB CUSIP: 999599GH0	4.000	4,037,150.24	4,045,022.37
FUT DEC 24 OSE 10Y JGB CUSIP: 999599GH0	-4.000	-4,037,150.24	-4,045,022.37
LCH_OIS MSNYUS33 20/09/2043 JPY P 1% / R 1DTONAR SWU01R9M0 SEDOL: 9M25NYL	-210,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 20/09/2043 JPY P 1% / R 1DTONAR SWU01R9M0 SEDOL: 9M25NYU	210,000,000.000	30,588.64	104,953.90
Total Japan - JPY		30,588.64	104,953.90
Mexico - USD			
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ2A2L	-100,000.000	-2,165.16	0.00
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ2A2U	100,000.000	0.00	486.70
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XL7U	200,000.000	1,051.73	1,997.02
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XL7L	-200,000.000	0.00	0.00
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3EQDL	-300,000.000	-3,115.88	0.00
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3EQDU	300,000.000	0.00	486.84
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	290,000.000	296,785.10	207,954.77
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	465,000.000	522,475.00	363,285.99
** UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,060,000.000	1,094,180.05	893,225.98

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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			
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	2,500,000.000	2,483,075.00	2,500,927.50
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	3,795,000.000	3,668,661.60	2,912,758.13
** UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6	1,200,000.000	1,185,719.73	942,800.08
Total Mexico - USD		9,246,667.17	7,823,923.01
Romania - EUR			
ROMANIA(REP OF) 2.875% MTN 13/04/42 EUR1000 SEDOL: BL53ZB6	1,800,000.000	2,091,454.19	1,360,530.80
Total Romania - EUR		2,091,454.19	1,360,530.80
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	2,535,000.000	2,477,419.20	2,582,543.93
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	1,100,000.000	1,074,029.00	1,113,204.40
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	600,000.000	619,560.00	528,525.00
Total Saudi Arabia - USD		4,171,008.20	4,224,273.33
Spain - EUR			
ICE_CDS MSNYUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88 SEDOL: 9M9W86U	500,000.000	130,718.96	131,643.90
ICE_CDS MSNYUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88 SEDOL: 9M9W86L	-500,000.000	0.00	0.00
Total Spain - EUR		130,718.96	131,643.90
Turkey - USD			
REPUBLIC OF TURKEY 5.25% 03-13-2030 CUSIP: 900123CY4	600,000.000	590,742.00	578,581.80
Total Turkey - USD		590,742.00	578,581.80

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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 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSL	-300,000.000	-49,477.47	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FWSU	300,000.000	0.00	2,113.85
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K7AD3U	300,000.000	0.00	3,281.99
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K7AD3L	-300,000.000	-28,390.60	0.00
Total United Kingdom - EUR		-77,868.07	5,395.84
United Kingdom - GBP			
CALL SWO GBP CHASUS33 P 1DSONIA / R 3.54% 317U6ZVA3 03/10/2024 SEDOL: 9M9UW0U	-300,000.000	-1,033.79	-116.42
FUT DEC 24 LIF LONG GILT CUSIP: 999599GH0	-26.000	-3,375,138.61	-3,432,756.44
FUT DEC 24 LIF LONG GILT CUSIP: 999599GH0	26.000	3,375,138.61	3,432,756.44
LCH_OIS MSNYUS33 10/03/2052 GBP P 0.9% / R 1DSONIA SWU01H2M9 SEDOL: 9L5Q13U	1,000,000.000	0.00	691,719.38
LCH_OIS MSNYUS33 10/03/2052 GBP P 0.9% / R 1DSONIA SWU01H2M9 SEDOL: 9L5Q13L	-1,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 18/09/2029 GBP P 4% / R 1DSONIA SWU022DV9 SEDOL: 9M6EE0U	4,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 18/09/2029 GBP P 4% / R 1DSONIA SWU022DV9 SEDOL: 9M6EE0L	-4,500,000.000	-102,352.20	-98,318.62
LCH_OIS MSNYUS33 20/10/2033 GBP P 1DSONIA / R 4.32% SWU01YJX0 SEDOL: 9M3WTCU	200,000.000	0.00	12,024.75
LCH_OIS MSNYUS33 20/10/2033 GBP P 1DSONIA / R 4.32% SWU01YJX0 SEDOL: 9M3WTCL	-200,000.000	0.00	0.00
PUT SWO GBP CHASUS33 P 3.85% / R 1DSONIA 317U6ZWA2 03/10/2024 SEDOL: 9M9UW1U	-300,000.000	-1,033.79	-0.56
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SEDOL: BPSNBB3	3,315,000.000	4,163,340.60	4,294,502.81
Total United Kingdom - GBP		4,058,920.82	4,899,811.34

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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			
&&&BOND FUTURES OFFSET - LONG CUSIP: 999959927	0.000	0.00	-113,289,179.69
&&&BOND FUTURES OFFSET - SHORT CUSIP: 999959935	0.000	0.00	49,746,937.50
** ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP: 015271109	2,517.000	247,014.53	298,893.75
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	108,219.00	126,120.00
AMERICAN TOWER CORP CUSIP: 03027X100	410.000	96,871.73	95,349.60
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	100,000.000	100,000.00	123,363.02
CALIFORNIA ST UNIV REV 6.484% 11-01-2041BEO TAXABLE SEDOL: BF1HZN2	300,000.000	300,000.00	334,391.49
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	4,220,000.000	6,621,998.83	5,080,576.58
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE CUSIP: 13063BJC7	400,000.000	593,816.00	509,480.36
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE CUSIP: 13063BFR8	535,000.000	636,270.15	669,461.71
CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024 SEDOL: 9MX433U	-500,000.000	-1,675.00	-159.75
CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024 SEDOL: 9MX6AYU	-500,000.000	-1,700.00	-142.00
CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024 SEDOL: 9MX4U5U	-300,000.000	-1,005.00	-95.85
CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024 SEDOL: 9M9WEAU	-500,000.000	-1,962.50	-6.05
CALL SWO USD CHASUS33 P 1DSOFR / R 3% 317U74NA0 10/15/2024 SEDOL: 9MX5KNU	-200,000.000	-670.00	-67.72
CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024 SEDOL: 9MX279U	-500,000.000	-1,781.25	-34.95
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024 SEDOL: 9MX1UNU	-500,000.000	-1,818.75	-84.35
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024 SEDOL: 9MX9MSU	-500,000.000	-1,487.50	-640.15

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024 SEDOL: 9MXFS4U	-900,000.000	-2,907.00	-2,572.20
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024 SEDOL: 9MXDB7U	-500,000.000	-1,565.00	-1,390.80
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.046% 317U77SA8 10/21/2024 SEDOL: 9MXAQQU	-500,000.000	-1,400.00	-554.20
CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024 SEDOL: 9MXGF6U	-600,000.000	-1,995.00	-1,754.46
CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024 SEDOL: 9MXGF5U	-600,000.000	-1,995.00	-1,925.22
CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024 SEDOL: 9MXER7U	-600,000.000	-1,965.00	-1,949.34
CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024 SEDOL: 9MXEL2U	-500,000.000	-1,600.00	-1,730.20
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	4,512,000.000	4,512,000.00	4,512,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	781,000.000	781,000.00	781,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	1,428,000.000	1,428,000.00	1,428,000.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	189,209.320	189,209.32	215,808.57
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	189,208.140	189,208.14	216,277.11
CME_OIS MSNYUS33 09/19/2028 USD P 1DSOFR / R 1.725% SWU01XML4 SEDOL: 9M37VZU	17,000,000.000	0.00	0.00
CME_OIS MSNYUS33 09/19/2028 USD P 1DSOFR / R 1.725% SWU01XML4 SEDOL: 9M37VZL	-17,000,000.000	-1,870,482.27	-997,216.60
CME_OIS MSNYUS33 09/19/2053 USD P 1.874% / R 1DSOFR SWU01XMM2 SEDOL: 9M37WCU	3,500,000.000	1,133,343.75	936,642.35
CME_OIS MSNYUS33 09/19/2053 USD P 1.874% / R 1DSOFR SWU01XMM2 SEDOL: 9M37WCL	-3,500,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 3.4% / R 1DSOFR SWU02A7L0 SEDOL: 9M9QWVU	4,000,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 3.4% / R 1DSOFR SWU02A7L0 SEDOL: 9M9QWVL	-4,000,000.000	-54,154.24	-69,179.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CME_OIS MSNYUS33 12/02/2053 USD P 3.3% / R 1DSOFR SWU02AD58 SEDOL: 9M9UG2L	-2,300,000.000	-51,516.73	0.00
CME_OIS MSNYUS33 12/02/2053 USD P 3.3% / R 1DSOFR SWU02AD58 SEDOL: 9M9UG2U	2,300,000.000	10.11	2,026.99
CME_OIS MSNYUS33 12/05/2053 USD P 3.2% / R 1DSOFR SWU02AS03 SEDOL: 9MX7BZU	200,000.000	0.00	3,822.00
CME_OIS MSNYUS33 12/05/2053 USD P 3.2% / R 1DSOFR SWU02AS03 SEDOL: 9MX7BZL	-200,000.000	-2,766.30	0.00
** EASTGROUP PPTYS INC REIT CUSIP: 277276101	1,904.000	192,903.56	355,705.28
EQTY RESDNTL EFF 5/15/02 CUSIP: 29476L107	2,300.000	142,867.14	171,258.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6	700,000.000	699,482.00	7.00
FUT CALL NOV 24 T-NOTE OPTION 1170 CUSIP: 999999OA8	-6.000	-2,978.40	-375.00
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	-17.000	-2,266,312.50	-2,262,593.75
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	47.000	0.00	-6,255,406.25
FUT DEC 24 CBT UL T-BONDS CUSIP: 999599GH0	17.000	2,266,312.50	2,262,593.75
FUT DEC 24 CBT ULT TNOTE CUSIP: 999599GH0	354.000	0.00	-41,877,093.75
FUT DEC 24 CBT ULT TNOTE CUSIP: 999599GH0	585.000	69,192,462.39	69,203,671.88
FUT DEC 24 CBT ULT TNOTE CUSIP: 999599GH0	-585.000	-69,192,462.39	-69,203,671.88
FUT DEC 24 CBT 5Y T-NOTE CUSIP: 999599GH0	1,166.000	14,806,414.57	128,123,359.38
FUT DEC 24 CBT 5Y T-NOTE CUSIP: 999599GH0	-135.000	-14,806,414.57	-14,834,179.69
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	-1,353.000	-168,304,945.31	-168,025,687.50
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	13.000	0.00	-1,614,437.50

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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			
FUT DEC 24 U.S. T-BONDS CUSIP: 999599GH0	1,353.000	168,304,945.31	168,025,687.50
FUT DEC 24 10 YR T-NOTES CUSIP: 999599GH0	-2,728.000	-311,583,344.02	-311,759,250.00
FUT DEC 24 10 YR T-NOTES CUSIP: 999599GH0	2,728.000	311,583,344.02	311,759,250.00
FUT PUT NOV 24 T-NOTE OPTION 1120 CUSIP: 999999OA8	-6.000	-3,176.38	-375.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	2,800,000.000	49,402.98	31,760.96
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-2,800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	3,400,000.000	23,634.45	52,373.26
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-3,400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	700,000.000	0.00	13,038.83
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-700,000.000	-2,188.86	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFABU	800,000.000	1,451.41	15,895.28
ICE_CDS MSNYUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFABL	-800,000.000	-268.78	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYP64U	100,000.000	0.00	239.50
ICE_CDS MSNYUS33 12/20/2024 SELL GENERAL ELECTRIC CO 2. SWPC0IIT6 SEDOL: 9JYP64L	-100,000.000	-1,416.56	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL PRUDENTIAL FINANCIAL I SWPC0INT0 SEDOL: 9JZELVL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL PRUDENTIAL FINANCIAL I SWPC0INT0 SEDOL: 9JZELVU	300,000.000	4,781.65	647.01
ICE_CDS MSNYUS33 12/20/2024 SELL VERIZON COMMUNICATIONS SWPC0M7M4 SEDOL: 9M3THXL	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2024 SELL VERIZON COMMUNICATIONS SWPC0M7M4 SEDOL: 9M3THXU	1,000,000.000	3,955.26	2,156.50

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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_CDS MSNYUS33 12/20/2026 SELL AMERICAN INTL GROUP 6. SWPC0KIE4 SEDOL: 9L35U4L	-1,100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL AMERICAN INTL GROUP 6. SWPC0KIE4 SEDOL: 9L35U4U	1,100,000.000	24,835.69	17,968.50
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZU	400,000.000	4,678.06	7,774.68
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZL	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2027 SELL AT&T INC 3.8% 02/15/20 SWPC0LLB4 SEDOL: 9LXWYU	1,100,000.000	2,694.98	19,135.16
ICE_CDS MSNYUS33 12/20/2027 SELL AT&T INC 3.8% 02/15/20 SWPC0LLB4 SEDOL: 9LXWYUL	-1,100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2027 SELL NEXTERA ENERGY CAPITAL SWPC0LLX6 SEDOL: 9LY8GRL	-1,100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2027 SELL NEXTERA ENERGY CAPITAL SWPC0LLX6 SEDOL: 9LY8GRU	1,100,000.000	11,133.65	18,942.33
ICE_CDS MSNYUS33 12/20/2027 SELL VERIZON COMMUNICATIONS SWPC0L936 SEDOL: 9L8N69U	100,000.000	245.00	1,876.24
ICE_CDS MSNYUS33 12/20/2027 SELL VERIZON COMMUNICATIONS SWPC0L936 SEDOL: 9L8N69L	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MPL	-200,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MPU	200,000.000	8.27	4,190.30
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	-3,732.22	-2,195.40
ICE_CD MSNYUS33 06/20/2029 SELL CDX.NA.IG.42 SWPC0MJ41 SEDOL: 9M6RFPL	-8,900,000.000	0.00	0.00
ICE_CD MSNYUS33 06/20/2029 SELL CDX.NA.IG.42 SWPC0MJ41 SEDOL: 9M6RFPU	8,900,000.000	196,288.77	203,241.29
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2235L	-460,000.000	-16,792.87	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2235U	460,000.000	0.00	564.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD MSNYUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BRLL	-200,000.000	-9,920.37	-2,993.12
ICE_CD MSNYUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BRLL	200,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJL	-13,800,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJL	13,800,000.000	313,215.40	310,898.82
IRON MTN INC NEW COM CUSIP: 46284V101	0.000	0.00	0.00
LCH_OIS MSNYUS33 01/03/2034 USD P 3.684% / R 1DSOFR SWU020G65 SEDOL: 9M5668L	-200,000.000	0.00	-3,155.28
LCH_OIS MSNYUS33 01/03/2034 USD P 3.684% / R 1DSOFR SWU020G65 SEDOL: 9M5668U	200,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/05/2034 USD P 4.08% / R 1DSOFR SWU025KY8 SEDOL: 9M84KEL	-500,000.000	0.00	-28,881.45
LCH_OIS MSNYUS33 06/05/2034 USD P 4.08% / R 1DSOFR SWU025KY8 SEDOL: 9M84KEU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHU	2,700,000.000	43,048.98	0.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHL	-2,700,000.000	-1,477.77	-74,517.84
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6L	-40,800,000.000	0.00	-2,641,016.64
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6U	40,800,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01U	5,500,000.000	0.00	1,469,420.15
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01L	-5,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03L	-5,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03U	5,500,000.000	0.00	1,448,565.25
LCH_OIS MSNYUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VRBL	-33,800,000.000	0.00	-2,075,678.28

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VRBU	33,800,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VTV9 SEDOL: 9M1VREU	6,900,000.000	0.00	1,786,062.93
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VTV9 SEDOL: 9M1VREL	-6,900,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/02/2034 USD P 3.994% / R 1DSOFR SWU027IZ4 SEDOL: 9M8MR0U	600,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/02/2034 USD P 3.994% / R 1DSOFR SWU027IZ4 SEDOL: 9M8MR0L	-600,000.000	0.00	-31,019.70
LCH_OIS MSNYUS33 07/02/2034 USD P 4.06% / R 1DSOFR SWU027J00 SEDOL: 9M8MR2U	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/02/2034 USD P 4.06% / R 1DSOFR SWU027J00 SEDOL: 9M8MR2L	-400,000.000	0.00	-22,940.40
LCH_OIS MSNYUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WBZU	27,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WBZL	-27,000,000.000	0.00	-1,622,492.10
LCH_OIS MSNYUS33 07/03/2053 USD P 1.998% / R 1DSOFR SWU01VVD6 SEDOL: 9M1WCUL	-5,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2053 USD P 1.998% / R 1DSOFR SWU01VVD6 SEDOL: 9M1WCUU	5,500,000.000	0.00	1,397,087.45
LCH_OIS MSNYUS33 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 SEDOL: 9M99E9U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 SEDOL: 9M99E9L	-500,000.000	0.00	-20,536.20
LCH_OIS MSNYUS33 08/06/2034 USD P 3.795% / R 1DSOFR SWU028MD6 SEDOL: 9M9AR2L	-500,000.000	0.00	-18,210.75
LCH_OIS MSNYUS33 08/06/2034 USD P 3.795% / R 1DSOFR SWU028MD6 SEDOL: 9M9AR2U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/07/2034 USD P 3.645% / R 1DSOFR SWU028NW3 SEDOL: 9M9BQ0L	-500,000.000	0.00	-11,834.30
LCH_OIS MSNYUS33 08/07/2034 USD P 3.645% / R 1DSOFR SWU028NW3 SEDOL: 9M9BQ0U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/07/2034 USD P 3.715% / R 1DSOFR SWU028NX1 SEDOL: 9M9BP4U	500,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 08/07/2034 USD P 3.715% / R 1DSOFR SWU028NX1 SEDOL: 9M9BP4L	-500,000.000	0.00	-14,821.30
LCH_OIS MSNYUS33 08/13/2034 USD P 3.679% / R 1DSOFR SWU028UV7 SEDOL: 9M9FTSU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/13/2034 USD P 3.679% / R 1DSOFR SWU028UV7 SEDOL: 9M9FTSL	-500,000.000	0.00	-13,437.15
LCH_OIS MSNYUS33 08/14/2034 USD P 3.569% / R 1DSOFR SWU028WL7 SEDOL: 9M9GJCL	-500,000.000	0.00	-8,772.15
LCH_OIS MSNYUS33 08/14/2034 USD P 3.569% / R 1DSOFR SWU028WL7 SEDOL: 9M9GJCU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2033 USD P 3.717% / R 1DSOFR SWU0213Z3 SEDOL: 9M5KE2L	-1,300,000.000	0.00	-37,663.60
LCH_OIS MSNYUS33 08/15/2033 USD P 3.717% / R 1DSOFR SWU0213Z3 SEDOL: 9M5KE2U	1,300,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2033 USD P 3.743% / R 1DSOFR SWU021B92 SEDOL: 9M5NNTL	-1,900,000.000	0.00	-58,919.57
LCH_OIS MSNYUS33 08/15/2033 USD P 3.743% / R 1DSOFR SWU021B92 SEDOL: 9M5NNTU	1,900,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2033 USD P 3.753% / R 1DSOFR SWU021193 SEDOL: 9M5JV0U	8,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2033 USD P 3.753% / R 1DSOFR SWU021193 SEDOL: 9M5JV0L	-8,400,000.000	0.00	-266,936.04
LCH_OIS MSNYUS33 08/15/2033 USD P 3.763% / R 1DSOFR SWU021169 SEDOL: 9M5JV6L	-4,800,000.000	0.00	-156,326.40
LCH_OIS MSNYUS33 08/15/2033 USD P 3.763% / R 1DSOFR SWU021169 SEDOL: 9M5JV6U	4,800,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/19/2034 USD P 3.586% / R 1DSOFR SWU028ZY6 SEDOL: 9M9J67L	-700,000.000	0.00	-13,472.76
LCH_OIS MSNYUS33 08/19/2034 USD P 3.586% / R 1DSOFR SWU028ZY6 SEDOL: 9M9J67U	700,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/19/2034 USD P 3.595% / R 1DSOFR SWU028ZZ3 SEDOL: 9M9J61L	-500,000.000	0.00	-10,007.20
LCH_OIS MSNYUS33 08/19/2034 USD P 3.595% / R 1DSOFR SWU028ZZ3 SEDOL: 9M9J61U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/20/2034 USD P 3.532% / R 1DSOFR SWU02A0V5 SEDOL: 9M9KQ0U	500,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 08/20/2034 USD P 3.532% / R 1DSOFR SWU02A0V5 SEDOL: 9M9KQ0L	-500,000.000	0.00	-7,347.00
LCH_OIS MSNYUS33 08/21/2034 USD P 3.55% / R 1DSOFR SWU02A1B8 SEDOL: 9M9LD6U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/21/2034 USD P 3.55% / R 1DSOFR SWU02A1B8 SEDOL: 9M9LD6L	-500,000.000	0.00	-8,141.70
LCH_OIS MSNYUS33 08/21/2034 USD P 3.558% / R 1DSOFR SWU02A1C6 SEDOL: 9M9LD8L	-500,000.000	0.00	-8,482.65
LCH_OIS MSNYUS33 08/21/2034 USD P 3.558% / R 1DSOFR SWU02A1C6 SEDOL: 9M9LD8U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/22/2034 USD P 3.613% / R 1DSOFR SWU02A2K7 SEDOL: 9M9MSRU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/22/2034 USD P 3.613% / R 1DSOFR SWU02A2K7 SEDOL: 9M9MSRL	-500,000.000	0.00	-10,852.10
LCH_OIS MSNYUS33 08/28/2034 USD P 3.565% / R 1DSOFR SWU02A805 SEDOL: 9M9QWML	-500,000.000	0.00	-8,960.45
LCH_OIS MSNYUS33 08/28/2034 USD P 3.565% / R 1DSOFR SWU02A805 SEDOL: 9M9QWMU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.599% / R 1DSOFR SWU02A813 SEDOL: 9M9QWPL	-500,000.000	0.00	-10,408.55
LCH_OIS MSNYUS33 08/28/2034 USD P 3.599% / R 1DSOFR SWU02A813 SEDOL: 9M9QWPU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.6% / R 1DSOFR SWU02A821 SEDOL: 9M9QWJU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.6% / R 1DSOFR SWU02A821 SEDOL: 9M9QWJL	-500,000.000	0.00	-10,451.10
LCH_OIS MSNYUS33 08/28/2034 USD P 3.605% / R 1DSOFR SWU02A839 SEDOL: 9M9QWEU	200,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.605% / R 1DSOFR SWU02A839 SEDOL: 9M9QWEL	-200,000.000	0.00	-4,265.64
LCH_OIS MSNYUS33 08/28/2034 USD P 3.611% / R 1DSOFR SWU02A847 SEDOL: 9M9QWRL	-500,000.000	0.00	-10,919.60
LCH_OIS MSNYUS33 08/28/2034 USD P 3.611% / R 1DSOFR SWU02A847 SEDOL: 9M9QWRU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.643% / R 1DSOFR SWU02A854 SEDOL: 9M9QWGL	-500,000.000	0.00	-12,282.50

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<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 08/28/2034 USD P 3.643% / R 1DSOFR SWU02A854 SEDOL: 9M9QWGU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/10/2034 USD P 3.232% / R 1DSOFR SWU02AHS4 SEDOL: 9M9XWPL	-250,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/10/2034 USD P 3.232% / R 1DSOFR SWU02AHS4 SEDOL: 9M9XWPU	250,000.000	0.00	2,438.70
LCH_OIS MSNYUS33 09/16/2034 USD P 3.24% / R 1DSOFR SWU02ANP3 SEDOL: 9MX478L	-300,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/16/2034 USD P 3.24% / R 1DSOFR SWU02ANP3 SEDOL: 9MX478U	300,000.000	0.00	2,628.15
LCH_OIS MSNYUS33 09/16/2034 USD P 3.277% / R 1DSOFR SWU02ANQ1 SEDOL: 9MX480U	500,000.000	0.00	2,785.10
LCH_OIS MSNYUS33 09/16/2034 USD P 3.277% / R 1DSOFR SWU02ANQ1 SEDOL: 9MX480L	-500,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/16/2034 USD P 3.28% / R 1DSOFR SWU02ANR9 SEDOL: 9MX474U	600,000.000	0.00	3,214.50
LCH_OIS MSNYUS33 09/16/2034 USD P 3.28% / R 1DSOFR SWU02ANR9 SEDOL: 9MX474L	-600,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/18/2034 USD P 3.231% / R 1DSOFR SWU02AR95 SEDOL: 9MX7CDL	-500,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/18/2034 USD P 3.231% / R 1DSOFR SWU02AR95 SEDOL: 9MX7CDU	500,000.000	0.00	4,699.85
LCH_OIS MSNYUS33 09/18/2034 USD P 3.248% / R 1DSOFR SWU02ARA2 SEDOL: 9MX7CFU	500,000.000	0.00	3,977.15
LCH_OIS MSNYUS33 09/18/2034 USD P 3.248% / R 1DSOFR SWU02ARA2 SEDOL: 9MX7CFL	-500,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/19/2028 USD P 1DSOFR / R 1.7% SWU01XME0 SEDOL: 9M37VUU	19,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/19/2028 USD P 1DSOFR / R 1.7% SWU01XME0 SEDOL: 9M37VUL	-19,000,000.000	-2,114,124.24	-1,132,356.30
LCH_OIS MSNYUS33 09/19/2053 USD P 1.842% / R 1DSOFR SWU01XMF7 SEDOL: 9M37VXL	-3,700,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/19/2053 USD P 1.842% / R 1DSOFR SWU01XMF7 SEDOL: 9M37VXU	3,700,000.000	1,219,139.49	1,021,281.40
LCH_OIS MSNYUS33 10/31/2030 USD P 3.735% / R 1DSOFR SWU020ZX5 SEDOL: 9M5JU6U	5,200,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 10/31/2030 USD P 3.735% / R 1DSOFR SWU020ZX5 SEDOL: 9M5JU6L	-5,200,000.000	0.00	-81,183.96
LCH_OIS MSNYUS33 10/31/2030 USD P 3.749% / R 1DSOFR SWU020ZY3 SEDOL: 9M5JV8U	5,200,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/31/2030 USD P 3.749% / R 1DSOFR SWU020ZY3 SEDOL: 9M5JV8L	-5,200,000.000	0.00	-85,571.20
LCH_OIS MSNYUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXF69U	130,000.000	0.00	9,510.15
LCH_OIS MSNYUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXF69L	-130,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/15/2051 USD P 2% / R 1DSOFR SWU01P4L1 SEDOL: 9M19U7U	3,700,000.000	259,496.58	1,060,793.33
LCH_OIS MSNYUS33 12/15/2051 USD P 2% / R 1DSOFR SWU01P4L1 SEDOL: 9M19U7L	-3,700,000.000	-176,205.14	0.00
LXP INDUSTRIAL TRUST COM USD0.0001 CUSIP: 529043101	7,800.000	70,671.22	78,390.00
MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 5.468 06-15-2027 BEO TAXABLE SEDOL: BF16GN6	300,000.000	300,000.00	311,166.09
** MFA FINL INC CUSIP: 55272X607	2,400.000	24,072.88	30,528.00
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	179,000.000	211,680.03	204,387.66
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	937,000.000	1,257,903.76	1,072,038.47
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	500,000.000	500,000.00	522,926.10
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE CUSIP: 64971M5L2	485,000.000	529,866.00	510,864.18
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.5% 03-15-2030 BEO TAXABLE CUSIP: 649902T29	275,000.000	271,958.50	280,757.35
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE CUSIP: 64990FMT8	1,130,000.000	1,407,460.20	1,179,089.35
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI CUSIP: 64972FY34	845,000.000	1,147,211.24	904,271.60
PASADENA CAL PUB FING AUTH LEASE REV TAXABLE-SER 7.148 03-01-2043 SEDOL: BGLQ075	400,000.000	400,000.00	477,892.48

** 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			
PEBBLEBROOK HOTEL TR COM STK CUSIP: 70509V100	12,980.000	165,525.46	171,725.40
PROLOGIS INC COM CUSIP: 74340W103	2,200.000	273,758.55	277,816.00
PUB STORAGE COM CUSIP: 74460D109	2,751.000	768,670.58	1,001,006.37
PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024 SEDOL: 9MX432U	-500,000.000	-1,675.00	-1,576.85
PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024 SEDOL: 9MX6AXU	-500,000.000	-1,700.00	-1,713.50
PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024 SEDOL: 9MX4U4U	-300,000.000	-1,005.00	-946.11
PUT SWO USD CHASUS33 P 3.4% / R 1DSOFR 317U74MA1 10/15/2024 SEDOL: 9MX4U6U	-200,000.000	-670.00	-604.68
PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024 SEDOL: 9M9WDZU	-500,000.000	-1,962.50	-23.05
PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024 SEDOL: 9MX278U	-500,000.000	-1,781.25	-1,349.30
PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024 SEDOL: 9MX1UMU	-500,000.000	-1,818.75	-511.25
PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024 SEDOL: 9MX9MRU	-500,000.000	-1,487.50	-1,255.80
PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024 SEDOL: 9MXFS3U	-900,000.000	-2,907.00	-2,990.25
PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024 SEDOL: 9MXDB6U	-500,000.000	-1,565.00	-1,321.25
PUT SWO USD MSCSUS33 P 3.446% / R 1DSOFR 317U77RA9 10/21/2024 SEDOL: 9MXAQP	-500,000.000	-1,400.00	-1,427.40
PUT SWO USD MSCSUS33 P 4.329% / R 1DSOFR 317U64YA9 05/29/2025 SEDOL: 9M81B3U	1,500,000.000	51,201.92	11,875.50
PUT SWO USD PNBPU33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024 SEDOL: 9MXGF4U	-600,000.000	-1,995.00	-2,263.68
PUT SWO USD PNBPU33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024 SEDOL: 9MXGF3U	-600,000.000	-1,995.00	-2,067.36
PUT SWO USD PNBPU33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024 SEDOL: 9MXER6U	-600,000.000	-1,965.00	-1,753.56

** 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</i>			
United States - USD			
PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024 SEDOL: 9MXEL1U	-500,000.000	-1,600.00	-1,369.10
STAG INDL INC COM CUSIP: 85254J102	6,775.000	188,165.99	264,834.75
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE CUSIP: 88283LHU3	700,000.000	794,276.62	719,491.15
UBS GROUP CUSIP: 996390126	1,300,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE CUSIP: 913366KB5	3,170,000.000	2,913,633.69	2,286,569.18
** VENTAS INC REIT CUSIP: 92276F100	1,800.000	99,933.60	115,434.00
VICI PPTYS INC COM CUSIP: 925652109	30,145.000	908,324.13	1,004,129.95
VORNADO RLTY TR COM CUSIP: 929042109	14,181.000	314,132.98	558,731.40
Total United States - USD		28,366,417.10	27,128,799.20
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		57,310,870.82	54,084,703.58

** 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			
TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	-255,000.000	-255,000.00	-255,000.00
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-407,000.000	-407,000.00	-407,000.00
Total United States - USD		-662,000.00	-662,000.00
Pending foreign exchange sales: Australian dollar	0.000	-1,028,350.99	-1,044,890.34
Pending foreign exchange sales: Canadian dollar	0.000	-2,927,240.29	-2,923,304.43
Pending foreign exchange sales: Euro	0.000	-7,554,396.57	-7,569,780.07
Pending foreign exchange sales: British pound sterling	0.000	-12,109,878.82	-12,222,253.24
Pending foreign exchange sales: Japanese yen	0.000	-149,125.01	-152,404.92
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-355,411.00	-356,189.35
Pending foreign exchange sales: United States dollar	0.000	-12,215,903.16	-12,215,903.16
Total - all currencies		-36,340,305.84	-36,484,725.51
Pending trade purchases: United States dollar	0.000	-1,409,115.99	-1,409,115.99
Total - all currencies		-1,409,115.99	-1,409,115.99
Pending trade purchases: Euro	0.000	-829.26	-827.89
Pending trade purchases: United States dollar	0.000	-205,632,189.91	-205,632,189.91
Other Payables: United States dollar	0.000	-249,220.32	-249,220.32
Total - all currencies		-205,882,239.49	-205,882,238.12
Total Other Liabilities		-244,293,661.32	-244,438,079.62
Total		1,974,701,995.52	1,925,196,616.15

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

1 - 0	
1 - 1 Total current value per above	1,925,196,616.00 +
1 - 2 Unsettled sales receivable	65,163,295.00 -
1 - 3 Unsettled purchases receivable	170,929,114.00 +
1 - 4 Fair Value Adjustment	31,523.00 +
1 - T Total current value per financial statements	2,030,993,958.00 *

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C50540R409	# REORG LABORATORY CORP EXCHANGE 2W12AD4LABORATORY CORP 05/20/2024	Acquisitions	1,200.00	-259,048.60	
		Dispositions	-600.00		124,599.80
		Free Delivery	-600.00		
C15101Q108	#REORG CELESTICA EXCHANGE CELESTICA '2Y1TAP4 04-30-2024	Acquisitions	3,030.00	-140,005.08	
		Free Delivery	-3,030.00		
C339041105	#REORG FLEETCOR CHANGE CORPAY '2U14AC4 03-25-2024	Acquisitions	240.00	-65,189.40	
		Dispositions	-120.00		33,425.55
		Free Delivery	-120.00		
C36118A100	#REORG FUSION MERGER 06-04-2024	Acquisitions	14,211.00	-93,879.37	
		Dispositions	-14,211.00		276,493.89
C575385109	#REORG MASONITE MERGER 05-15-2024	Acquisitions	2,400.00	-213,727.05	
		Dispositions	-2,400.00		313,804.84
C82981J109	#REORG SITE REVERSE SPLIT SITE 2Z1QAK4 08-19-2024	Acquisitions	3,700.00	-50,012.70	
		Dispositions	-3,700.00		52,256.68
C92932M101	#REORG WNS EXCHANGE WNS '2U13A54 03-27-2024	Acquisitions	521.00	-29,640.89	
		Dispositions	-4,388.00		268,621.71
		Free Delivery	-2,001.00		
C09247X101	#REORG/BLACKROCK EXCHANGE BLACKROCK 271NAP4 10-02-2024	Acquisitions	470.00	-374,489.08	
		Dispositions	-450.00		353,099.08
C512807108	#REORG/LAM EXCHANGE LAM 271VAC4 10-03-2024	Acquisitions	200.00	-153,365.36	
		Dispositions	-2,997.00		2,377,272.29
C565849106	#REORG/MARATHON MERGER CONOCOPHILLIPS 2197249 11-22-2024	Acquisitions	3,900.00	-95,175.21	
		Dispositions	-3,900.00		108,065.99
C75525N107	#REORG/RAYZEBIO MERGER 02-26-2024	Acquisitions	11,724.00	-248,129.31	
		Dispositions	-15,783.00		640,339.01
C86800U104	#REORG/SUPER MERGER SUPER 2715A94 10-01-2024	Acquisitions	350.00	-296,560.74	

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C002824100	ABBOTT LAB COM	Dispositions	-350.00		267,326.56
		Acquisitions	3,000.00	-335,289.18	
C00287Y109	ABBVIE INC COM USD0.01	Dispositions	-4,000.00		398,154.18
		Acquisitions	1,300.00	-185,345.15	
C000957100	ABM INDS INC COM	Dispositions	-3,400.00		546,797.96
		Acquisitions	700.00	-29,541.75	
C004225108	ACADIA PHARMACEUTICALS INC COM	Dispositions	-700.00		31,169.00
		Acquisitions	4,200.00	-109,808.33	
C004239109	ACADIA RLTY TR COM	Dispositions	-4,200.00		62,715.59
		Acquisitions	3,400.00	-58,286.80	
C00650F109	ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001	Dispositions	-3,400.00		64,380.74
		Acquisitions	21,710.00	-89,073.94	
C00724F101	ADOBE INC COM	Dispositions	-21,762.00		90,682.41
		Acquisitions	630.00	-321,908.25	
SBP41ZD1	ADR ALIBABA GRP HLDG LTD SPON ADS E ACH REP 8 ORD SHS ADS	Dispositions	-660.00		342,732.66
		Acquisitions	1,385.00	-109,934.93	
CN07059210	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)	Dispositions	-2,682.00		218,466.21
		Acquisitions	2,530.00	-2,342,832.74	
C81141R100	ADR SEA LTD ADR	Dispositions	-799.00		753,263.32
		Acquisitions	6,848.00	-404,058.81	
C86366E106	ADR STRUCTURE THERAPEUTICS INC SPONSOREDADR	Dispositions	-10,570.00		572,171.48
		Acquisitions	5,937.00	-301,214.64	
C00790R104	ADVANCED DRAIN SYS INC DEL COM	Dispositions	-2,188.00		111,687.81
		Acquisitions	1,142.00	-140,003.37	
C00760J108	AEHR TEST SYS COM	Dispositions	-3,455.00		534,863.80
		Acquisitions			

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C00130H105	AES CORP COM	Acquisitions	14,254.00	-230,824.71	
		Dispositions	-7,774.00		169,418.97
C00912X302	AIR LEASE CORP CL A CL A	Acquisitions	3,500.00	-51,451.95	
		Dispositions	-4,500.00		66,311.47
C009158106	AIR PROD & CHEM INC COM	Acquisitions	1,407.00	-68,574.32	
		Dispositions	-5,334.00		211,961.60
C009066101	AIRBNB INC CL A COM USD0.0001 CL A	Acquisitions	1,872.00	-438,711.50	
		Dispositions	-3,069.00		822,110.90
C015271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM	Acquisitions	100.00	-13,370.25	
		Dispositions	-6,950.00		865,002.71
C01626UDC6	ALIMENTATION COUCHE-TARD INC DISC COML PAPER 4/A2 YRS 1&2 04-12-2024	Acquisitions	460.00	-58,080.53	
		Dispositions	-2,167.00		238,487.63
CG01767105	ALKERMES PLC SHS	Acquisitions	1,100,000.00	-1,095,937.34	
		Dispositions	-1,100,000.00		1,100,000.00
C01749D105	ALLEGRO MICROSYSTEMS INC DEL COM	Acquisitions	1,900.00	-54,705.75	
		Dispositions	-1,900.00		52,340.74
C018522300	ALLETE INC COM NEW	Acquisitions	9,967.00	-277,231.55	
		Dispositions	-702.00		17,195.01
C9932AN996	ALLIANCE CONSUMER GROWTH FUND IV, L.P	Acquisitions	2,000.00	-108,687.96	
		Dispositions	-2,400.00		140,935.40
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	63,597.23	-63,597.23	
		Dispositions	-21,125.43		21,125.43
C020002101	ALLSTATE CORP COM	Acquisitions	2,500.00	-143,576.42	
		Dispositions	-1,400.00		97,377.13
		Acquisitions	3,421.00	-454,116.95	
		Dispositions	-11,234.00		1,828,347.36

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	200.00	-27,140.50	
		Dispositions	-4,520.00		656,496.54
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	800.00	-112,418.00	
		Dispositions	-8,854.00		1,304,040.34
C02081G201	ALPHATEC HLDGS INC COM NEW COM NEW	Acquisitions	9,323.00	-97,113.93	
		Dispositions	-33,721.00		307,264.98
C023135106	AMAZON COM INC COM	Acquisitions	2,469.00	-313,855.80	
		Dispositions	-25,045.00		3,940,280.85
C023436108	AMEDISYS INC COM	Acquisitions	41.00	-3,846.83	
		Dispositions	-4,682.00		436,861.94
C0255E2FB1	AMERICAN ELEC PWR INC DISC COML PAPER 4/2 YRS 1&2 06-11-2024	Acquisitions	1,100,000.00	-1,084,798.31	
		Dispositions	-1,100,000.00		1,100,000.00
C025816109	AMERICAN EXPRESS CO	Acquisitions	1,300.00	-226,602.34	
		Dispositions	-3,869.00		764,301.92
C026874784	AMERICAN INTERNATIONAL GROUP INC COM	Acquisitions	3,800.00	-266,161.50	
		Dispositions	-17,202.00		1,186,260.81
C03027X100	AMERICAN TOWER CORP	Acquisitions	610.00	-130,708.13	
		Dispositions	-200.00		37,162.30
C030420103	AMERICAN WTR WKS CO INC NEW COM	Acquisitions	300.00	-40,057.65	
		Dispositions	-300.00		36,548.17
C03064D108	AMERICOLD RLTY TR INC COM	Acquisitions	1,100.00	-30,637.20	
		Dispositions	-5,400.00		142,080.82
C031162100	AMGEN INC COM	Acquisitions	910.00	-260,720.37	
		Dispositions	-1,500.00		407,249.07
C032654105	ANALOG DEVICES INC COM	Acquisitions	60.00	-14,299.92	

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C03674X106	ANTERO RES CORP COM	Dispositions	-60.00		13,122.11
		Acquisitions	1,900.00	-63,311.80	
CG0403H108	AON PLC	Dispositions	-1,900.00		61,951.47
		Acquisitions	300.00	-100,137.60	
C03783C100	APPFOLIO INC COM CL A COM CL A	Dispositions	-300.00		92,647.50
		Acquisitions	219.00	-40,952.81	
C037833100	APPLE INC COM STK	Dispositions	-2,053.00		447,332.67
		Acquisitions	11,994.00	-2,520,005.51	
C03820C105	APPLIED INDL TECHNOLOGIES INC COM	Dispositions	-13,175.00		2,427,745.26
		Acquisitions	26.00	-4,233.70	
C038222105	APPLIED MATERIALS INC COM	Dispositions	-1,522.00		259,785.68
		Acquisitions	4,780.00	-813,010.36	
CG6095L109	APTIV PLC COM USD	Dispositions	-3,330.00		571,120.49
		Acquisitions	4,327.00	-348,122.61	
C03852U106	ARAMARK COM	Dispositions	-14,863.00		1,191,446.89
		Acquisitions	10,714.00	-283,868.48	
C03937C105	ARCBEST CORP COM USD0.01	Dispositions	-31,192.00		941,091.67
		Acquisitions	700.00	-83,146.89	
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Dispositions	-700.00		97,483.67
		Acquisitions	200.00	-14,799.40	
C9934KR992	ARES ENERGY OPPORTUNITIES FUND A, LP	Dispositions	-4,600.00		280,881.97
		Acquisitions	12,637.82	-12,637.82	
C040413106	ARISTA NETWORKS INC COM	Dispositions	-211.74		211.74
		Acquisitions	1,830.00	-447,679.91	
C04247X102	ARMSTRONG WORLD INDS INC NEW COM STK	Dispositions	-1,140.00		299,918.91
		Acquisitions			

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C04271T100	ARRAY TECHNOLOGIES INC COM	Acquisitions	1,000.00	-90,202.20	
		Dispositions	-1,000.00		99,612.93
SBFXQ991	ASE TECHNOLOGY HOLDING CO LTD ADR	Acquisitions	15,347.00	-235,250.10	
		Dispositions	-33,257.00		337,906.88
C04621X108	ASSURANT INC COM	Acquisitions	6,903.00	-59,446.56	
		Dispositions	-20,798.00		194,843.34
C04626A103	ASTERA LABS INC COM	Acquisitions	1,600.00	-270,778.95	
		Dispositions	-1,430.00		248,673.02
S0989529	ASTRAZENECA ORD USD0.25	Acquisitions	2,596.00	-127,886.74	
		Dispositions	-279.00		14,189.59
C00206R102	AT&T INC COM	Acquisitions	4,485.00	-751,803.26	
		Dispositions	-1,213.00		166,255.18
C0020A2DK5	AT&T INC DISC COML PAPER 4/2 YRS 1&2 04-19-2024	Acquisitions	3,300.00	-48,234.75	
		Dispositions	-12,500.00		205,979.57
C0020A2DJ8	AT&T INC DISC COML PAPER 4/2 YRS 1&2 CPN04-18-2024	Acquisitions	375,000.00	-373,332.50	
		Dispositions	-375,000.00		375,000.00
SBLDBN41	ATLAS COPCO AB SER'A'NPV	Acquisitions	725,000.00	-721,887.34	
		Dispositions	-725,000.00		725,000.00
C049468101	ATLASSIAN CORP CL A	Acquisitions	34,729.00	-646,218.52	
		Dispositions	-2,648.00		48,692.99
SBQ1PC76	ATLASSIAN CORP CL A	Acquisitions	1,328.00	-234,349.78	
		Dispositions	-5,552.00		979,229.47
C052769106	AUTODESK INC COM	Dispositions	-5,393.00		982,292.10
		Acquisitions	600.00	-127,285.30	
C053015103	AUTOMATIC DATA PROCESSING INC COM	Dispositions	-230.00		56,819.46

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C05379B107	AVISTA CORP COM ISIN # US05379B1070	Acquisitions	530.00	-130,745.96	
		Dispositions	-2,130.00		472,760.79
C054540208	AXCELIS TECHNOLOGIES INC COM NEW COM NEW	Acquisitions	4,300.00	-143,275.16	
		Dispositions	-3,100.00		109,948.97
C05478C105	AZEK CO INC CL A CL A	Acquisitions	1,889.00	-223,510.86	
		Dispositions	-1,847.00		223,935.60
C05531MB80	B A T INTL FIN PLC DISC COML PAPER 4/2 YRS 1&2 02-08-2024	Acquisitions	3,206.00	-144,068.70	
		Dispositions	-14,213.00		520,453.57
C064058100	BANK NEW YORK MELLON CORP COM STK	Acquisitions	1,100,000.00	-1,098,817.19	
		Dispositions	-1,100,000.00		1,100,000.00
C060505104	BANK OF AMERICA CORP	Acquisitions	3,500.00	-194,561.43	
		Dispositions	-8,900.00		477,451.06
C06051GJP5	BANK OF AMERICA CORPORATION 2.651% 03-11-2032	Acquisitions	44,277.00	-1,590,132.93	
		Dispositions	-18,100.00		646,200.30
C06652K103	BANKUNITED INC	Acquisitions	650,000.00	-547,267.50	
		Dispositions	-815,000.00		713,143.45
C073685109	BEACON ROOFING SUPPLY INC COM	Acquisitions	4,800.00	-128,224.20	
		Dispositions	-4,000.00		133,633.58
C07556Q881	BEAZER HOMES USA INC COM NEW COM NEW	Acquisitions	2,725.00	-230,731.13	
		Dispositions	-242.00		22,997.26
C075887109	BECTON DICKINSON & CO COM	Acquisitions	1,200.00	-28,160.40	
		Dispositions	-3,300.00		93,815.21
C07831C103	BELLRING BRANDS INC COM USD0.01	Acquisitions	1,430.00	-339,538.33	
		Dispositions	-50.00		11,753.56
		Acquisitions	3,752.00	-204,142.44	
		Dispositions	-3,752.00		217,026.79

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C084423102	BERKLEY W R CORP COM	Acquisitions	600.00	-41,083.50	
		Dispositions	-600.00		44,236.44
C088929104	BGC GROUP INC CL A	Acquisitions	16,100.00	-106,923.93	
		Dispositions	-24,100.00		183,181.31
C090043100	BILL HOLDINGS INC COM USD0.00001	Acquisitions	3,037.00	-157,317.01	
		Dispositions	-214.00		11,775.02
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	980.00	-206,498.55	
		Dispositions	-200.00		51,465.21
C092113109	BLACK HILLS CORP COM	Acquisitions	500.00	-27,606.25	
		Dispositions	-900.00		45,690.97
C09239B109	BLACKLINE INC COM	Acquisitions	979.00	-47,740.25	
		Dispositions	-3,567.00		196,854.65
C852234103	BLOCK INC	Acquisitions	3,800.00	-256,164.55	
		Dispositions	-24,031.00		1,414,691.94
C093712107	BLOOM ENERGY CORP CL A CL A	Acquisitions	14,994.00	-180,516.30	
		Dispositions	-14,316.00		165,667.98
C095306106	BLUE BIRD CORP COM	Acquisitions	600.00	-19,387.50	
		Dispositions	-400.00		20,899.46
C097023105	BOEING CO COM	Acquisitions	770.00	-182,528.16	
		Dispositions	-2,270.00		423,871.70
C09739D100	BOISE CASCADE CO COM	Acquisitions	600.00	-59,469.20	
		Dispositions	-600.00		57,834.71
C09857L108	BOOKING HLDGS INC COM	Acquisitions	30.00	-89,634.16	
		Dispositions	-59.00		175,312.82
C099406100	BOOT BARN HLDGS INC COM	Acquisitions	3,684.00	-292,415.49	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C101137107	BOSTON SCIENTIFIC CORP COM	Dispositions	-1,803.00		191,401.95
		Acquisitions	1,300.00	-78,948.00	
C9933YJ997	BOYU CAPITAL FUND IV, LP	Dispositions	-4,900.00		307,474.04
		Acquisitions	145,896.25	-145,896.25	
S0798059	BP ORD USD0.25	Dispositions	-3,673.03		3,673.03
		Acquisitions	28,903.00	-175,948.47	
C110122108	BRISTOL MYERS SQUIBB CO COM	Dispositions	-27,553.00		172,044.93
		Acquisitions	3,800.00	-198,476.69	
C11135F101	BROADCOM INC COM	Dispositions	-7,900.00		386,515.01
		Acquisitions	240.00	-265,337.74	
C115236101	BROWN & BROWN INC COM	Dispositions	-3,551.00		2,671,937.10
		Free Receipt	10,008.00		
C127387108	CADENCE DESIGN SYS INC COM	Acquisitions	300.00	-21,960.75	
		Dispositions	-300.00		22,340.22
C13100M509	CALIX NETWORKS INC COMMON STOCK	Acquisitions	610.00	-176,646.98	
		Dispositions	-610.00		170,871.02
S9M5BJHU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44	Acquisitions	7,181.00	-256,127.68	
		Dispositions	-13,397.00		520,575.63
S9M4KU6U	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 6% 02/13/2024 101.09375 317595KA3	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,750.00
S9M6PLJU	CALL BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 97.65625 31750NUU8	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,992.19
S9M81V2U	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.265625 31750OCW2	Acquisitions	200,000.00	0.00	
		Dispositions	-1,000,000.00		3,437.50
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		812.50

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7WTKU	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.71875 31750OBM5	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		562.50
S9M7QXKU	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.96875 31750O8V9	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,250.00
S9M5BRFU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.27% 317U4UDA6 05/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		834.27
S9M9QEBU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.3% 317U6Y2A8 23/09/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,017.07
S9M5EF2U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U4W7A9 12/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,075.49
S9M5LVGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.53% 317U4YFA6 23/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		691.23
S9M66D4U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.56% 317U57AA9 20/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		877.55
S9M85HDU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.7% 317U66HA3 04/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		744.60
S9M7WZ0U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.818% 317U63FA2 24/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		740.94
S9M43J3U	CALL SWO EUR BARCGB33 P 6MEURIB / R 3.128% 317U4FOA7 30/11/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		777.56
S9M9HKVU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.31% 317U6V2A4 13/09/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,149.99
S9M57K4U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.323% 317U4TAA2 02/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,343.81
S9M5B84U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U4UWA5 09/02/2024	Acquisitions	300,000.00	0.00	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5SZSU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U50UA2 01/03/2024	Dispositions	-300,000.00		1,255.69
		Acquisitions	300,000.00	0.00	
S9M5BCVU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.431% 317U4UNA5 08/02/2024	Dispositions	-300,000.00		953.18
		Acquisitions	300,000.00	0.00	
S9M5QX2U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.45% 317U50A22 29/02/2024	Dispositions	-300,000.00		1,236.73
		Acquisitions	300,000.00	0.00	
S9M5WTKU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.49% 317U52JA1 07/03/2024	Dispositions	-300,000.00		927.32
		Acquisitions	300,000.00	0.00	
S9M5HX8U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.517% 317U4XRA5 19/02/2024	Dispositions	-300,000.00		942.79
		Acquisitions	300,000.00	0.00	
S9M5NQBU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.57% 317U4ZBA7 26/02/2024	Dispositions	-300,000.00		1,018.77
		Acquisitions	300,000.00	0.00	
S9M96QVU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.58% 317U6PCA6 27/08/2024	Dispositions	-300,000.00		1,030.19
		Acquisitions	300,000.00	0.00	
S9M68LUU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.6% 317U58JA8 22/03/2024	Dispositions	-300,000.00		810.91
		Acquisitions	300,000.00	0.00	
S9M7BUCU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.65% 317U5RXA0 20/05/2024	Dispositions	-300,000.00		867.14
		Acquisitions	300,000.00	0.00	
S9M7KHGU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.76% 317U5WHA7 03/06/2024	Dispositions	-300,000.00		510.55
		Acquisitions	500,000.00	0.00	
S9M4JYNU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.91% 317U4LEA5 27/12/2023	Dispositions	-500,000.00		814.62
		Acquisitions	300,000.00	0.00	
S9M45Y7U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.063% 317U4H5A4 04/12/2023	Dispositions	-300,000.00		986.24
		Acquisitions	300,000.00	0.00	
S9M42XKU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.179% 317U4EXA0 27/11/2023	Dispositions	-300,000.00		1,110.39
		Acquisitions	300,000.00	0.00	

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S9M3WSSU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.28% 317U4CTA9 20/11/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		603.43
S9M3XPJU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 3.305% 317U4D1A7 23/11/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		819.06
S9M9RPHU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.39% 317U6Z0A7 27/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,258.71
S9M6T29U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.48% 317U5IJA6 25/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		804.67
S9M4VJ1U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U4PLA8 12/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		851.76
S9M6EYVU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U5CTA8 05/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,188.61
S9M64ZNU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.52% 317U56KA0 15/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		619.22
S9M6SEXU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.56% 317U5HPA1 22/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,013.13
S9M78UNU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.58% 317U5OSA3 15/05/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,073.19
S9M76A8U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.586% 317U5NRA6 13/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		810.58
S9M8CHAU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.61% 317U6C2A6 15/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		895.23
S9M7AURU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.62% 317U5QFA2 17/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		541.27
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.94

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S9M4PD1U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U4NCA3 04/01/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,451.96
S9M7HBKU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U5USA9 29/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,009.26
S9M7T04U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.7% 317U60OA8 17/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		760.90
S9M4HZ4U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.95% 317U4L2A8 27/12/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		478.68
S9M4AL7U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.97% 317U4IUA4 13/12/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,864.67
S9M3PN2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 3.18% 317U48SA9 10/11/2023	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,211.39
S9M6VYNU	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.48% 317U5K0A1 29/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		730.92
S9M7RLHU	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.68% 317U5YNA6 21/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		934.50
S9M52ZYU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.31% 317U4R9A8 18/01/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		787.01
S9M6G28U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.5% 317U5ECA2 08/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		916.23
S9M61ZLU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.54% 317U54JA7 12/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		911.46
S9M6X12U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.547% 317U5LCA6 02/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		765.55
S9M6NEKU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.55% 317U5GFA4 15/04/2024	Acquisitions	300,000.00	0.00	

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S9M6PBCU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.56% 317U5GLA7 18/04/2024	Dispositions	-300,000.00		918.68
		Acquisitions	300,000.00	0.00	
S9M4QV2U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.59% 317U4NMA2 05/01/2024	Dispositions	-300,000.00		891.73
		Acquisitions	300,000.00	0.00	
S9M6CCVU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.67% 317U5ASA3 28/03/2024	Dispositions	-300,000.00		1,106.43
		Acquisitions	200,000.00	0.00	
S9M8RC7U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.68% 317U6HYA0 05/08/2024	Dispositions	-200,000.00		634.90
		Acquisitions	300,000.00	0.00	
S9M4CTUU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.88% 317U4JMA1 15/12/2023	Dispositions	-300,000.00		828.43
		Acquisitions	600,000.00	0.00	
S9M47LBU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.99% 317U4HKA7 06/12/2023	Dispositions	-600,000.00		1,108.68
		Acquisitions	400,000.00	0.00	
S9M3TLHU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.148% 317U4AUA1 16/11/2023	Dispositions	-400,000.00		1,504.84
		Acquisitions	300,000.00	0.00	
S9M3JW9U	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.25% 317U44VA4 02/11/2023	Dispositions	-300,000.00		1,158.01
		Acquisitions	300,000.00	0.00	
S9M3VTKU	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.255% 317U4CHA2 20/11/2023	Dispositions	-300,000.00		1,415.02
		Acquisitions	200,000.00	0.00	
S9M3ML6U	CALL SWO EUR CITIUS33 P 6MEURIB / R 3.27% 317U47QA3 06/11/2023	Dispositions	-200,000.00		390.98
		Acquisitions	600,000.00	0.00	
S9M6KFBU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.43% 317U5F9A3 12/04/2024	Dispositions	-600,000.00		1,394.45
		Acquisitions	500,000.00	0.00	
S9M5UPLU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.45% 317U51RA4 05/03/2024	Dispositions	-500,000.00		833.22
		Acquisitions	500,000.00	0.00	
S9M78RUU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.52% 317U5ORA4 15/05/2024	Dispositions	-500,000.00		864.16

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S9M8CLCU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6BUA7 15/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.85
S9M8ED5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6D4A2 18/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,074.46
S9M8WJZU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317U6LKA6 15/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		996.63
S9M79VGU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.6% 317U5P6A4 16/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		785.48
S9M7MY2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.65% 317U5XCA0 10/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		988.31
S9M7FB0U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.7% 317U5UIA0 28/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		689.79
S9M4MZSU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U4MVA4 29/12/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		530.68
S9M82XFU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U65FA7 28/06/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		768.25
S9M4FRVU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.89% 317U4KBA0 20/12/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		859.71
S9M49PMU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.92% 317U4I6A1 11/12/2023	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,426.26
S9M3RMKU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 3.14% 317U49SA7 13/11/2023	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,130.61
S9M4TGJU	CALL SWO EUR GSILGB2X P 6MEURIB / R 2.44% 317U4OMA0 08/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,301.38
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,146.54

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S9M4XG1U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.33% 317U4QPA2 15/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,246.76
S9M5GCQU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.42% 317U4WHA8 16/02/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,286.46
S9M73FTU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.481% 317U5M8A9 07/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		929.21
S9M8VPRU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.65% 317U6LFA2 12/08/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		679.94
S9M89HNU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.82% 317U6AHA4 11/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		798.38
S9M9EXUU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U6UDA4 09/09/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		936.10
S9M8DWCU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6CKA6 17/07/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,034.02
S9M8HJHU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6DXA0 22/07/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		973.02
S9M8TDPU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.7% 317U6ITA4 09/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		449.36
S9M8BGXU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.74% 317U6BBA8 15/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		800.00
S9M8KMBU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.57% 317U6E9A5 25/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		933.51
S9M8PYBU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.71% 317U6GOA3 02/08/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,196.34
S9M74UZU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.587% 317U5MNA2 09/05/2024	Acquisitions	500,000.00	0.00	

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S9M86FXU	CALL SWO GBP BARCGB33 P 1DSOIA / R 3.7% 317U67AA8 05/07/2024	Dispositions	-500,000.00		759.71
		Acquisitions	300,000.00	0.00	
S9M84JGU	CALL SWO GBP CHASUS33 P 1DSOIA / R 3.8% 317U65YA6 03/07/2024	Dispositions	-300,000.00		1,183.79
		Acquisitions	300,000.00	0.00	
S9M9MK8U	CALL SWO GBP CITIUS33 P 1DSOIA / R 3.45% 317U6W6A8 20/09/2024	Dispositions	-300,000.00		1,207.95
		Acquisitions	200,000.00	0.00	
S9M95N8U	CALL SWO USD BARCGB33 P 1DSOFR / R 3.605% 317U6P9A0 08/26/2024	Dispositions	-200,000.00		709.01
		Acquisitions	200,000.00	0.00	
S9M78WNU	CALL SWO USD BARCGB33 P 1DSOFR / R 4.01% 317U5OYA6 05/15/2024	Dispositions	-200,000.00		795.00
		Acquisitions	200,000.00	0.00	
S9M9RQUU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.195% 317U6YZA2 09/27/2024	Dispositions	-200,000.00		930.00
		Acquisitions	300,000.00	0.00	
S9M9PYBU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.205% 317U6XXA6 09/23/2024	Dispositions	-300,000.00		1,136.25
		Acquisitions	300,000.00	0.00	
S9M4TJXU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.494% 317U4P1A0 01/08/2024	Dispositions	-300,000.00		1,162.50
		Acquisitions	200,000.00	0.00	
S9M4WE0U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.545% 317U4QCA6 01/16/2024	Dispositions	-200,000.00		917.50
		Acquisitions	500,000.00	0.00	
S9M81H3U	CALL SWO USD BNPAFRPP P 1DSOFR / R 4.06% 317U64WA1 06/28/2024	Dispositions	-500,000.00		2,243.75
		Acquisitions	400,000.00	0.00	
S9M53WPU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.288% 317U4RRA8 01/19/2024	Dispositions	-400,000.00		1,305.00
		Acquisitions	200,000.00	0.00	
S9M7MV1U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.8% 317U5XTA2 07/08/2024	Dispositions	-200,000.00		835.00
		Acquisitions	500,000.00	0.00	
S9M8NH0U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.85% 317U6GJA9 08/01/2024	Dispositions	-500,000.00		2,250.00

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S9M75UCU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.928% 317U5NOA9 05/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,925.00
S9M4AX1U	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.03% 317U4J3A2 12/13/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,750.00
S9M56HCU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.17% 317U4T3A0 01/29/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		880.00
S9M55DZU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.205% 317U4SMA1 01/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,297.50
S9M9CT3U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.215% 317U6SOA7 09/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,230.00
S9M9GMFU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.24% 317U6UYA1 09/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,440.00
S9M9GMEU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.277% 317U6UVA4 09/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,372.50
S9M5SRSU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U51GA6 03/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,200.00
S9M52WTU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.35% 317U4RIA8 01/18/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,140.00
S9M6KHBV	CALL SWO USD CHASUS33 P 1DSOFR / R 3.55% 317U5FHA4 04/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,485.00
S9M4VJ0U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.6% 317U4POA5 01/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,725.00
S9M8HHTU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.64% 317U6E0A4 07/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,372.50
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,200.00

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S9M8GFRU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.675% 317U6DDA2 07/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,950.00
S9M65VEU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U56TA1 03/18/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,650.00
S9M85EYU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U66KA9 07/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		780.00
S9M4GQFU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.842% 317U4KFA6 12/21/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,275.00
S9M86ESU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.85% 317U67FA3 07/05/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9M4AL5U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.03% 317U4J5A0 12/13/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		862.50
S9M7EV9U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.07% 317U5TV A8 05/24/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		807.50
S9M7JTHU	CALL SWO USD CHASUS33 P 1DSOFR / R 4.08% 317U5VJA7 06/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M3J13U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.13% 317U45GA8 11/02/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		970.00
S9M5466U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.235% 317U4SQA7 01/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,050.00
S9M5GGCU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.46% 317U4WWA1 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9M8LCQU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.71% 317U6F6A5 07/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,137.00
S9M6W58U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.73% 317U5L5A4 05/01/2024	Acquisitions	500,000.00	0.00	

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S9M75PWU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.935% 317U5NQA7 05/10/2024	Dispositions	-500,000.00		1,350.00
		Acquisitions	500,000.00	0.00	
S9M3JZ5U	CALL SWO USD DEUTGB2L P 1DSOFR / R 4.13% 317U45IA6 11/02/2023	Dispositions	-500,000.00		1,700.00
		Acquisitions	300,000.00	0.00	
S9M9NWSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.138% 317U6XDA8 09/23/2024	Dispositions	-300,000.00		1,402.50
		Acquisitions	500,000.00	0.00	
S9M9MYNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.147% 317U6WFA8 09/20/2024	Dispositions	-500,000.00		2,118.75
		Acquisitions	500,000.00	0.00	
S9M9QG0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.151% 317U6YQA2 09/26/2024	Dispositions	-500,000.00		2,025.00
		Acquisitions	500,000.00	0.00	
S9M9MYMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U6W9A5 09/20/2024	Dispositions	-500,000.00		1,837.50
		Acquisitions	500,000.00	0.00	
S9M9LZGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.205% 317U6W4A0 09/19/2024	Dispositions	-500,000.00		2,012.50
		Acquisitions	1,000,000.00	0.00	
S9M55BQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.215% 317U4SSA5 01/22/2024	Dispositions	-1,000,000.00		3,950.00
		Acquisitions	500,000.00	0.00	
S9M9KJ0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.231% 317U6VVA2 09/16/2024	Dispositions	-500,000.00		2,025.00
		Acquisitions	500,000.00	0.00	
S9M9CM6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.232% 317U6SQA5 09/06/2024	Dispositions	-500,000.00		1,775.00
		Acquisitions	250,000.00	0.00	
S9M9KH8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.248% 317U6VRA7 09/16/2024	Dispositions	-500,000.00		2,400.00
		Acquisitions	500,000.00	0.00	
S9M58SGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.275% 317U4U4A6 02/05/2024	Dispositions	-500,000.00		1,793.75
		Acquisitions	200,000.00	0.00	
S9M53XXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.285% 317U4RPA0 01/19/2024	Dispositions	-200,000.00		1,005.00
		Acquisitions			

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S9M51H8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.3% 317U4R0A7 01/16/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		835.00
S9M5F80U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U4WYA9 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,130.00
S9M5H15U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.49% 317U4XYA7 02/20/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,250.00
S9M6G73U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U5EPA8 04/08/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,360.00
S9M5MVZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.51% 317U4ZAA8 02/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,875.00
S9M5LSJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U4YIA3 02/23/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		782.50
S9M8XHQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.532% 317U6M9A7 08/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,175.00
S9M8CLBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.54% 317U6C7A1 07/24/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M91M4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.558% 317U6N1A3 08/19/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,100.00
S9M4QZ6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U4NQA8 01/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M96LXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.565% 317U6PJA9 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,562.50
S9M8UM1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.569% 317U6LAA7 08/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,800.00
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,650.00

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S9M5JR4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U4YAA1 02/20/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		730.00
S9M4QZ4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.594% 317U4NOA0 01/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,500.00
S9M8WJWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.595% 317U6LOA2 08/15/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M94VBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.599% 317U6OKA0 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,802.50
S9M95WYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.611% 317U6P0A9 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M92VQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.613% 317U6NFA8 08/20/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,787.50
S9M8ED4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.628% 317U6D9A7 07/18/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,420.00
S9M94VEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.643% 317U6OQA4 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,825.00
S9M8RVQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U6IHA7 08/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M4PV1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U4NIA7 01/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,275.00
S9M8JMLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U6E5A9 07/24/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,262.50
S9M63YKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.678% 317U56DA8 03/14/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,640.00
S9M8TEXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.679% 317U6J8A5 08/09/2024	Acquisitions	500,000.00	0.00	

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S9M6MKUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U5G7A3 04/15/2024	Dispositions	-500,000.00		1,837.50
		Acquisitions	450,000.00	0.00	
S9M8GCWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U6DBA4 07/22/2024	Dispositions	-450,000.00		1,532.25
		Acquisitions	500,000.00	0.00	
S9M4LA2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.684% 317U4MMA4 12/29/2023	Dispositions	-500,000.00		1,950.00
		Acquisitions	200,000.00	0.00	
S9M6MKWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.685% 317U5G9A1 04/18/2024	Dispositions	-200,000.00		915.00
		Acquisitions	450,000.00	0.00	
S9M8CKYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.689% 317U6BYA3 07/15/2024	Dispositions	-450,000.00		1,777.50
		Acquisitions	900,000.00	0.00	
S9M67TFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.7% 317U58EA3 03/21/2024	Dispositions	-900,000.00		1,845.00
		Acquisitions	200,000.00	0.00	
S9M8MR3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U6G4A5 07/29/2024	Dispositions	-200,000.00		700.00
		Acquisitions	500,000.00	0.00	
S9M68JUJ	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.725% 317U58PA1 03/22/2024	Dispositions	-500,000.00		1,637.50
		Acquisitions	500,000.00	0.00	
S9M63YGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U55YA7 03/14/2024	Dispositions	-500,000.00		1,750.00
		Acquisitions	400,000.00	0.00	
S9M4KZHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U4LSA0 12/28/2023	Dispositions	-400,000.00		1,700.00
		Acquisitions	200,000.00	0.00	
S9M6PDCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U5GNA5 04/18/2024	Dispositions	-200,000.00		865.00
		Acquisitions	400,000.00	0.00	
S9M8PC7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.795% 317U6H3A4 08/02/2024	Dispositions	-400,000.00		1,395.00
		Acquisitions	500,000.00	0.00	
S9M4KZFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.81% 317U4LOA4 12/28/2023	Dispositions	-500,000.00		1,975.00
		Acquisitions			

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S9M84HPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.843% 317U66EA6 07/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		865.00
S9M4JG5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.854% 317U4LIA1 12/27/2023	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,345.00
S9M89GVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.88% 317U6AKA0 07/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		862.50
S9M7PWEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.95% 317U5YCA8 06/10/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,745.00
S9M7ASNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.993% 317U5RGA9 05/17/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		680.00
S9M82XCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,665.00
S9M82XDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,215.00
S9M78RSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.01% 317U5OWA8 05/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		615.00
S9M3SREU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.05% 317U4QA6 11/13/2023	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,900.00
S9M7BRVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.052% 317U5S5A9 05/20/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,930.00
S9M7E28U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.07% 317U5TTA1 05/24/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,087.50
S9M3RMHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.075% 317U4A3A1 11/13/2023	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,595.00
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		875.00

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S9M7HX1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.1% 317U5V7A0 05/30/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,520.00
S9M3MN0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.14% 317U48EA4 11/06/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,512.50
S9M3WRZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.25% 317U4CZA2 11/20/2023	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,820.00
S9M5SVVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.25% 317U51LA0 03/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,125.00
S9M5SVTU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.255% 317U51EA8 03/01/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,715.00
S9M5SVRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.31% 317U51CA0 03/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,862.50
S9M59JNU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.35% 317U4ULA7 02/05/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,750.00
S9M5CZHU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317U4VQA0 02/12/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,000.00
S9M4TAVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.455% 317U4PCA8 01/08/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,425.00
S9M4TATU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.475% 317U4P5A6 01/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		940.00
S9M6JLAU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.5% 317U5F3A9 04/11/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		755.00
S9M5UTBU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.55% 317U51ZA5 03/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,618.75
S9M4VZUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U4PQA3 01/12/2024	Acquisitions	300,000.00	0.00	

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S9M61ARU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U54HA9 03/11/2024	Dispositions	-300,000.00		1,372.50
		Acquisitions	1,000,000.00	0.00	
S9M6CW1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.624% 317U5BTA0 04/01/2024	Dispositions	-1,000,000.00		3,712.50
		Acquisitions	500,000.00	0.00	
S9M6CW0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.627% 317U5BSA1 04/01/2024	Dispositions	-500,000.00		1,850.00
		Acquisitions	500,000.00	0.00	
S9M8L55U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.63% 317U6FOA5 07/29/2024	Dispositions	-500,000.00		1,825.00
		Acquisitions	500,000.00	0.00	
S9M4PL5U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U4NKA4 01/04/2024	Dispositions	-500,000.00		1,290.00
		Acquisitions	500,000.00	0.00	
S9M69L0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U59NA1 03/26/2024	Dispositions	-500,000.00		2,350.00
		Acquisitions	500,000.00	0.00	
S9M6T63U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.678% 317U5IQA8 04/25/2024	Dispositions	-500,000.00		1,862.50
		Acquisitions	500,000.00	0.00	
S9M6CV9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.688% 317U5BRA2 04/01/2024	Dispositions	-500,000.00		1,431.25
		Acquisitions	500,000.00	0.00	
S9M6UXDU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U5J5A9 04/26/2024	Dispositions	-500,000.00		1,825.00
		Acquisitions	500,000.00	0.00	
S9M8L53U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U6FKA9 07/29/2024	Dispositions	-500,000.00		1,387.50
		Acquisitions	500,000.00	0.00	
S9M62YUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.7% 317U54WA2 03/13/2024	Dispositions	-500,000.00		1,850.00
		Acquisitions	500,000.00	0.00	
S9M67NFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U58HA0 03/21/2024	Dispositions	-500,000.00		1,900.00
		Acquisitions	500,000.00	0.00	
S9M8QQEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U6HWA2 08/05/2024	Dispositions	-500,000.00		1,775.00
		Acquisitions	500,000.00	0.00	

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S9M63UFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.735% 317U56AA1 03/14/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,987.50
S9M6BZ8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U5AZA5 04/02/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,100.00
S9M7VAJU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.765% 317U61NA7 07/22/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,382.50
S9M4JZDU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.854% 317U4LLA7 12/27/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,112.50
S9M7LNYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.9% 317U5WKA3 06/06/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		852.50
S9M4CZMU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.95% 317U4JWA0 12/15/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,575.00
S9M8WVJU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.586% 317U6LQA0 08/15/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,100.00
S9M6XV9U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.8% 317U5LJA9 05/02/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,450.00
S9M7MQ1U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.935% 317U5XRA4 06/10/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,950.00
S9M9SNQU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.16% 317U6ZMA3 09/30/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,490.00
S9M51B7U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.272% 317U4R2A5 01/16/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,355.00
S9M9GRRU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.28% 317U6UXA2 09/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,278.75
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,595.00

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S9M4TLRU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.489% 317U4P3A8 01/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,389.00
S9M4WZXU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.55% 317U4QFA3 01/16/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,308.75
S9M8X06U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.55% 317U6MJA6 08/19/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,800.00
S9M5MXUU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.553% 317U4Z8A1 02/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,207.50
S9M8CJGU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.586% 317U6BWA5 07/15/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,862.50
S9M95F5U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.6% 317U6P3A6 08/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,043.75
S9M6B88U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.64% 317U5BBA9 03/28/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,485.00
S9M67QPU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.687% 317U58AA7 03/21/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,038.75
S9M6UYXU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.69% 317U5J7A7 04/26/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,825.00
S9M6REDU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.705% 317U5HKA6 04/22/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,660.00
S9M74VSU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.793% 317U5MTA6 05/09/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,612.50
S9M73Z4U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.822% 317U5MLA4 05/08/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50
S9M88TYU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.885% 317U69WA0 07/10/2024	Acquisitions	500,000.00	0.00	

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S9M75SMU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.928% 317U5NNA0 05/10/2024	Dispositions	-500,000.00		1,700.00
		Acquisitions	500,000.00	0.00	
S9M7PSHU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.93% 317U5Y6A5 06/10/2024	Dispositions	-500,000.00		1,750.00
		Acquisitions	500,000.00	0.00	
S9M7PSKU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.945% 317U5YEA6 06/10/2024	Dispositions	-500,000.00		1,700.00
		Acquisitions	500,000.00	0.00	
S9M9PTHU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.198% 317U6XZA4 09/23/2024	Dispositions	-500,000.00		1,700.00
		Acquisitions	300,000.00	0.00	
S9M58QTU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.333% 317U4U2A8 02/05/2024	Dispositions	-300,000.00		1,162.50
		Acquisitions	200,000.00	0.00	
S9M52YQU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.344% 317U4RKA5 01/18/2024	Dispositions	-200,000.00		1,005.00
		Acquisitions	300,000.00	0.00	
CM20791105	CAMTEK LTD COM STK	Dispositions	-300,000.00		1,462.43
		Acquisitions	4,188.00	-345,904.50	
C14149Y108	CARDINAL HLTH INC	Dispositions	-1,692.00		186,516.12
		Acquisitions	200.00	-21,699.45	
C14161W105	CARDLYTICS INC COM	Dispositions	-4,000.00		396,426.06
		Acquisitions	4,094.00	-58,666.20	
C14174T107	CARETRUST REIT INC COM	Dispositions	-4,094.00		50,679.63
		Acquisitions	3,300.00	-71,399.79	
C143658300	CARNIVAL CORP COM PAIRED	Dispositions	-3,300.00		74,556.84
		Acquisitions	73,444.00	-1,190,686.67	
C14448AEV6	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 0% CP 05-29-2024	Dispositions	-6,396.00		97,248.47
		Acquisitions	1,000,000.00	-997,018.06	
C14448ACN6	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 03-22-2024	Dispositions	-1,000,000.00		1,000,000.00

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C14448ADS4	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 04-26-2024	Acquisitions	450,000.00	-449,440.00	
		Dispositions	-450,000.00		450,000.00
C14448AEQ7	CARRIER GLOBAL CORP DISC COML PAPER 4/A2YRS 1&2 05-24-2024	Acquisitions	1,100,000.00	-1,096,406.66	
		Dispositions	-1,100,000.00		1,100,000.00
C149123101	CATERPILLAR INC COM	Acquisitions	1,300,000.00	-1,296,928.75	
		Dispositions	-1,300,000.00		1,300,000.00
S9B7P13U	CCP DUE FROM MORGAN STANLEY CO LL C	Acquisitions	240.00	-63,835.26	
		Dispositions	-1,100.00		272,151.47
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	Acquisitions	33,000.00	-33,000.00	
		Dispositions	-19,000.00		19,000.00
C15101Q207	CELESTICA INC COM NPV	Acquisitions	754,000.00	-754,000.00	
		Dispositions	-349,000.00		349,000.00
C15135B101	CENTENE CORP DEL COM	Dispositions	-494.00		27,158.20
		Free Receipt	3,030.00	131,289.90	
C156504300	CENTURY CMNTYS INC COM	Acquisitions	4,000.00	-291,860.00	
		Dispositions	-4,000.00		299,762.38
C9934ZR996	CERTARES HOLDINGS,LLC	Acquisitions	4,860.00	-383,662.20	
		Dispositions	-2,133.00		180,822.18
C830830105	CHAMPION HOMES INC	Acquisitions	200,713.00	-200,713.00	
		Dispositions	-55,005.00		55,005.00
C16115Q308	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	Acquisitions	4,348.00	-283,329.08	
		Dispositions	-2,558.00		188,459.64
C161175BA1	CHARTER 6.484% DUE 10-23-2045	Acquisitions	1,824.00	-250,297.55	
		Dispositions	-129.00		15,711.88
		Acquisitions	415,000.00	-367,582.10	
		Dispositions	-550,000.00		482,751.00

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C16411R208	CHENIERE ENERGY INC COM NEW	Acquisitions	1,500.00	-255,444.50	
		Dispositions	-1,200.00		207,699.91
C166764100	CHEVRON CORP COM	Acquisitions	1,000.00	-162,022.98	
		Dispositions	-2,300.00		334,706.43
C168905107	CHILDRENS PL INC NEW COM	Acquisitions	2,300.00	-53,142.36	
		Dispositions	-2,300.00		56,513.97
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	181.00	-419,729.98	
		Dispositions	-3,162.00		325,157.87
		Free Receipt	5,831.00		
C17275R102	CISCO SYSTEMS INC	Acquisitions	8,100.00	-402,417.26	
		Dispositions	-14,250.00		696,317.38
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	100.00	-4,095.20	
		Dispositions	-5,900.00		277,966.17
C172967NN7	CITIGROUP INC 3.785% 03-17-2033	Acquisitions	735,000.00	-656,288.85	
		Dispositions	-735,000.00		677,497.50
C17327CAR4	CITIGROUP INC 6.174% DUE 05-25-2034	Acquisitions	1,330,000.00	-1,359,539.30	
		Dispositions	-580,000.00		609,176.91
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	3,000.00	-96,923.06	
		Dispositions	-1,000.00		41,790.63
C125896100	CMS ENERGY CORP COM	Acquisitions	3,900.00	-224,203.35	
		Dispositions	-3,900.00		245,212.89
C191216DC1	COCA COLA CO 2.5% 03-15-2051	Acquisitions	640,000.00	-392,300.80	
		Dispositions	-1,485,000.00		1,003,325.40
C191216DS6	COCA COLA CO 5.3% 05-13-2054	Acquisitions	475,000.00	-477,512.75	
		Dispositions	-475,000.00		514,634.00
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A				

Northern Trust - Dol
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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C194162103	COLGATE-PALMOLIVE CO COM	Acquisitions	5,843.00	-429,169.01	
		Dispositions	-11,746.00		834,678.04
C20030N101	COMCAST CORP NEW-CL A	Acquisitions	2,900.00	-218,142.25	
		Dispositions	-4,700.00		355,076.06
C204166102	COMMVAULT SYS INC COM STK	Acquisitions	5,300.00	-228,864.00	
		Dispositions	-27,336.00		1,085,248.04
C20717M103	CONFLUENT INC CL A CL A	Acquisitions	600.00	-56,297.36	
		Dispositions	-600.00		66,035.33
C207410101	CONMED CORP COM	Acquisitions	4,764.00	-139,195.22	
		Dispositions	-9,076.00		205,360.10
C20825C104	CONOCOPHILLIPS COM	Acquisitions	1,164.00	-91,366.12	
		Dispositions	-3,701.00		313,279.84
C21038PC61	CONSTELLATION ENERGY GENERATION LLC DISCCOML PAPER 4/2 YRS 1&2 03-06-2024	Acquisitions	3,400.00	-387,341.55	
		Dispositions	-1,800.00		223,160.80
C21038PDQ6	CONSTELLATION ENERGY GENERATION LLC DISCCOML PAPER 4/2 YRS 1&2 04-24-2024	Acquisitions	1,400,000.00	-1,393,525.00	
		Dispositions	-1,400,000.00		1,400,000.00
C219948106	CORPAY INC COM	Acquisitions	1,100,000.00	-1,096,806.94	
		Dispositions	-1,100,000.00		1,100,000.00
C22160K105	COSTCO WHOLESALE CORP NEW COM	Dispositions	-120.00		35,554.27
		Free Receipt	120.00	32,594.70	
C22266T109	COUPANG INC	Acquisitions	430.00	-296,816.53	
		Dispositions	-490.00		369,651.26
C22266M104	COURSERA INC COM	Acquisitions	400.00	-7,132.80	
		Dispositions	-14,000.00		229,990.15
		Acquisitions	1,500.00	-30,693.75	
		Dispositions	-1,500.00		30,079.81

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CG25508105	CRH ORD EUR 0.32	Acquisitions	13,988.00	-977,213.87	
		Dispositions	-10,332.00		761,518.78
C22663K107	CRINETICS PHARMACEUTICALS INC COM	Acquisitions	5,358.00	-150,517.87	
		Dispositions	-2,399.00		89,786.12
C227046109	CROCS INC COM	Acquisitions	1,964.00	-178,761.59	
		Dispositions	-2,316.00		264,085.90
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A	Acquisitions	1,040.00	-349,984.19	
		Dispositions	-1,000.00		301,194.63
C22822V101	CROWN CASTLE INC COM	Acquisitions	800.00	-86,578.00	
		Dispositions	-800.00		84,479.82
C22823PBD4	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 02-13-2024	Acquisitions	1,100,000.00	-1,093,583.34	
		Dispositions	-1,100,000.00		1,100,000.00
C22823PDW0	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 04-30-2024	Acquisitions	450,000.00	-447,449.37	
		Dispositions	-450,000.00		450,000.00
C22823PE25	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER YRS 1&2 05-02-2024	Acquisitions	1,150,000.00	-1,143,085.63	
		Dispositions	-1,150,000.00		1,150,000.00
C22823PGB3	CROWN CASTLE INTL CORP 4/A2 DISC COML PAPER 0% CP 07-11-2024	Acquisitions	1,100,000.00	-1,092,505.34	
		Dispositions	-1,100,000.00		1,100,000.00
C231561101	CURTISS WRIGHT CORP COM	Acquisitions	700.00	-155,056.45	
		Dispositions	-700.00		197,927.05
C126650100	CVS HEALTH CORP COM	Acquisitions	200.00	-13,696.50	
		Dispositions	-7,963.00		546,633.65
C235851102	DANAHER CORP COM	Acquisitions	1,000.00	-252,243.30	
		Dispositions	-10.00		2,686.30
C237194105	DARDEN RESTAURANTS INC COM	Acquisitions	400.00	-62,730.85	

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C237266101	DARLING INGREDIENTS INC COMSTK	Dispositions	-1,483.00		230,160.42
		Acquisitions	1,747.00	-72,194.44	
C23804L103	DATADOG INC COM USD0.00001 CL A	Dispositions	-6,355.00		264,869.54
		Acquisitions	3,876.00	-484,768.80	
C238337109	DAVE & BUSTERS ENTMT INC COM	Dispositions	-9,652.00		1,001,980.27
		Acquisitions	7,900.00	-326,496.65	
C23954D109	DAY ONE BIOPHARMACEUTICALS INC COM USD0.0001	Dispositions	-12,504.00		625,697.67
		Acquisitions	9,871.00	-148,169.00	
C243537107	DECKERS OUTDOOR CORP COM	Dispositions	-9,871.00		150,667.27
		Acquisitions	270.00	-187,893.44	
C244199105	DEERE & CO COM	Dispositions	-270.00		240,252.13
		Acquisitions	280.00	-101,354.50	
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW	Dispositions	-280.00		108,128.09
		Acquisitions	6,700.00	-246,026.75	
C24823R105	DENALI THERAPEUTICS INC COM	Dispositions	-6,700.00		265,207.76
		Acquisitions	2,547.00	-46,690.08	
C250565108	DESIGNER BRANDS INC COM CL A NPV	Dispositions	-4,335.00		79,352.07
		Acquisitions	2,300.00	-20,542.45	
C25179M103	DEVON ENERGY CORP NEW COM	Dispositions	-2,300.00		21,799.69
		Acquisitions	4,500.00	-204,748.35	
C252131107	DEXCOM INC COM	Dispositions	-200.00		8,223.27
		Acquisitions	3,513.00	-328,068.72	
C25278X109	DIAMONDBACK ENERGY INC COM	Dispositions	-21,408.00		2,257,682.60
		Acquisitions	1,360.00	-276,202.57	
C253868103	DIGITAL RLTY TR INC COM	Dispositions	-4,098.00		705,310.20

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C256746108	DOLLAR TREE INC COM STK	Acquisitions	100.00	-14,374.20	
		Dispositions	-100.00		13,798.68
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Acquisitions	3,000.00	-335,722.88	
		Dispositions	-2,300.00		252,677.41
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	592,000.00	-592,000.00	
		Dispositions	-592,000.00		592,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	8,950,000.00	-8,950,000.00	
		Dispositions	-8,950,000.00		8,950,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	629,000.00	-629,000.00	
		Dispositions	-907,000.00		907,000.00
C2574P0CM4	DOMINION ENERGY INC VA DISC COML PAPER 4/2 YRS 1&2 03-21-2024	Acquisitions	8,080,000.00	-8,080,000.00	
		Dispositions	-10,230,000.00		10,230,000.00
C25862V105	DOUBLEVERIFY HLDGS INC COM	Acquisitions	1,100,000.00	-1,091,444.44	
		Dispositions	-1,100,000.00		1,100,000.00
C233331107	DTE ENERGY CO COM	Acquisitions	10,129.00	-265,944.59	
		Dispositions	-19,706.00		523,945.32
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	1,700.00	-205,730.70	
		Dispositions	-400.00		44,225.97
C26484T106	DUN & BRADSTREET HLDGS INC COM	Acquisitions	800.00	-75,825.50	
		Dispositions	-800.00		80,461.40
C26701L100	DUTCH BROS INC CL A CL A	Acquisitions	2,200.00	-21,916.40	
		Dispositions	-2,200.00		26,129.77
C268150109	DYNATRACE INC COM	Acquisitions	9,780.00	-341,144.68	
		Dispositions	-5,034.00		201,208.48
		Acquisitions	400.00	-22,268.80	
		Dispositions	-400.00		20,434.84

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C26856L103	E L F BEAUTY INC COM	Acquisitions	1,331.00	-199,924.93	
		Dispositions	-3,603.00		579,862.80
C277276101	EASTGROUP PPTYS INC REIT	Acquisitions	310.00	-57,355.76	
		Dispositions	-1,562.00		265,702.37
CG29183103	EATON CORP PLC COM USD0.50	Acquisitions	1,280.00	-290,674.42	
		Dispositions	-750.00		236,676.05
C278642103	EBAY INC COM USD0.001	Acquisitions	1,800.00	-103,837.05	
		Dispositions	-900.00		48,012.32
C278865100	ECOLAB INC COM STK USD1	Acquisitions	800.00	-161,192.65	
		Dispositions	-1,600.00		360,441.48
C28176E108	EDWARDS LIFESCIENCES CORP COM	Acquisitions	7,159.00	-488,872.80	
		Dispositions	-6,998.00		439,625.20
C28414H103	ELANCO ANIMAL HEALTH INC COM	Acquisitions	26,000.00	-268,795.72	
		Dispositions	-21,400.00		257,381.60
C285512109	ELECTR ARTS COM	Acquisitions	200.00	-28,214.50	
		Dispositions	-5,189.00		671,271.56
C036752103	ELEVANCE HEALTH INC	Acquisitions	1,062.00	-515,556.68	
		Dispositions	-2,662.00		1,279,518.95
C532457108	ELI LILLY & CO COM	Acquisitions	600.00	-474,134.95	
		Dispositions	-1,590.00		1,007,019.85
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	1,700.00	-171,867.18	
		Dispositions	-5,350.00		513,850.91
C29250N105	ENBRIDGE INC COM	Acquisitions	13,329.00	-480,400.66	
		Dispositions	-14,576.00		492,070.62
C29251UDF2	ENBRIDGE U S INC D 04-15-2024	Acquisitions	1,100,000.00	-1,095,437.75	

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C29272W109	ENERGIZER HLDGS INC NEW COM	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	3,800.00	-109,528.30	
C29277EEP5	ENERGY TRANSFER L P DISC COML PAPER 4/2 YRS 1&2 05-23-2024	Dispositions	-1,400.00		43,551.78
		Acquisitions	1,100,000.00	-1,098,955.00	
C29275Y102	ENERSYS COM	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	600.00	-58,672.35	
C29362U104	ENTEGRIS INC COM	Dispositions	-1,000.00		93,446.61
		Acquisitions	1,737.00	-198,039.23	
C29366EE28	ENTERGY CORP DISC COML PAPER 4/2 YRS 1&2 05-02-2024	Dispositions	-11,917.00		1,324,146.44
		Acquisitions	1,100,000.00	-1,084,600.00	
C29364G103	ENTERGY CORP NEW COM	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	11,846.00	-1,229,732.05	
C26875P101	EOG RESOURCES INC COM	Dispositions	-3,482.00		357,051.49
		Acquisitions	300.00	-33,918.54	
C29476L107	EQTY RESDNTL EFF 5/15/02	Dispositions	-300.00		37,916.09
		Acquisitions	5,300.00	-319,773.13	
C29444U700	EQUINIX INC COM PAR \$0.001	Dispositions	-6,700.00		408,209.83
		Acquisitions	160.00	-126,434.54	
C29977A105	EVERCORE INC	Dispositions	-160.00		136,995.30
		Acquisitions	1,144.00	-169,642.29	
C30040XDF0	EVERSOURCE ENERGY DISC COML PAPER 4/2 YRS 1&2 04-15-2024	Dispositions	-3,829.00		657,109.88
		Acquisitions	1,100,000.00	-1,096,731.47	
C30040XDJ2	EVERSOURCE ENERGY DISC COML PAPER 4/2 YRS 1&2 04-18-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,100,000.00	-1,097,771.59	
C30063P105	EXACT SCIENCES CORP COM	Dispositions	-1,100,000.00		1,100,000.00

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C30161N101	EXELON CORP COM	Acquisitions	2,429.00	-118,046.22	
		Dispositions	-171.00		10,555.10
C302081104	EXLSERVICE COM INC COM STK	Acquisitions	2,100.00	-78,042.90	
		Dispositions	-2,100.00		75,235.35
C30214U102	EXPONENT INC COM STK	Acquisitions	6,144.00	-161,068.82	
		Dispositions	-5,667.00		170,605.12
C30231G102	EXXON MOBIL CORP COM	Acquisitions	711.00	-67,859.32	
		Dispositions	-3,587.00		311,177.88
CG3323L100	FABRINET COM USD0.01	Acquisitions	1,564.00	-178,445.83	
		Dispositions	-8,517.43		965,292.48
		Free Receipt	12,841.43	1,489,605.88	
C31428X106	FEDEX CORP COM	Acquisitions	28.00	-4,797.92	
		Dispositions	-2,212.00		440,444.62
C31620M106	FIDELITY NATL INFORMATION SVCS INC COM STK	Acquisitions	650.00	-173,382.30	
		Dispositions	-1,180.00		334,220.62
C31621YAX7	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 CPN 01-31-2024	Acquisitions	5,600.00	-386,503.55	
		Dispositions	-24,289.00		1,511,948.94
C31621YB57	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 CPN 02-05-2024	Acquisitions	1,100,000.00	-1,097,447.09	
		Dispositions	-1,100,000.00		1,100,000.00
C31621YB65	FIDELITY NATL INFORMATION SVCS INC DISC COML PAPER 4/2 YRS 1&2 02-06-2024	Acquisitions	1,100,000.00	-1,097,101.50	
		Dispositions	-1,100,000.00		1,100,000.00
C337738108	FISERV INC COM	Acquisitions	1,100,000.00	-1,098,636.00	
		Dispositions	-1,100,000.00		1,100,000.00
C33829M101	FIVE BELOW INC COM USD0.01	Acquisitions	500.00	-67,505.75	
		Dispositions	-500.00		71,773.53
		Acquisitions	19.00	-3,522.51	

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C338307101	FIVE9 INC COM	Dispositions	-2,119.00		391,492.65
		Acquisitions	2,479.00	-147,328.90	
C34354P105	FLOWSERVE CORP COM	Dispositions	-5,854.00		269,785.92
		Acquisitions	3,200.00	-142,261.33	
C343412102	FLUOR CORP NEW COM	Dispositions	-7,051.00		295,907.41
		Acquisitions	4,900.00	-172,220.24	
C345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	Dispositions	-4,900.00		188,559.47
		Acquisitions	13,700.00	-162,218.95	
C346375108	FORMFACTOR INC COM STK	Dispositions	-12,400.00		129,626.86
		Acquisitions	7,697.00	-313,554.36	
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Dispositions	-2,571.00		118,329.19
		Acquisitions	300,000.00	-300,000.00	
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Dispositions	-300,000.00		300,000.00
		Acquisitions	280,000.00	-280,000.00	
C35671D857	FREEPORT-MCMORAN INC	Dispositions	-280,000.00		280,000.00
		Acquisitions	6,400.00	-247,215.23	
C358039105	FRESHPET INC COM	Dispositions	-5,600.00		275,583.63
		Acquisitions	600.00	-52,976.04	
C35905A109	FRONTDOOR INC COM	Dispositions	-3,969.00		376,180.38
		Acquisitions	2,700.00	-93,960.90	
C302941109	FTI CONSULTING INC COM	Dispositions	-5,300.00		173,116.60
		Acquisitions	1,207.00	-242,567.76	
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Dispositions	-3,541.00		755,776.77
		Free Delivery	-5.00		
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Receipt	5.00	-1,901.38	

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C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750	Free Delivery	-5.00		
		Free Receipt	5.00	-1,901.38	
C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750	Free Delivery	-3.00		
		Free Receipt	3.00	-715.07	
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	Free Delivery	-3.00		
		Free Receipt	3.00	-715.07	
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	Free Delivery	-2.00		
		Free Receipt	2.00	-838.15	
C999999OA8	FUT CALL APR 24 T-NOTE OPTION 1135	Free Delivery	-2.00		
		Free Receipt	2.00	-838.15	
C999999OA8	FUT CALL APR 24 T-NOTE OPTION 1140	Acquisitions	17.00	0.00	
		Dispositions	-17.00		7,337.28
C999999OA8	FUT CALL JUL 24 CBT 5Y T-NOTE 1072	Acquisitions	12.00	0.00	
		Dispositions	-12.00		5,711.10
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1110	Acquisitions	11.00	0.00	
		Dispositions	-11.00		2,134.14
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1112	Acquisitions	6.00	0.00	
		Dispositions	-6.00		1,398.45
C999999OA8	FUT CALL JUL 24 U.S. T-BONDS 1185	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,519.55
C999999OA8	FUT CALL JUN 24 T-NOTE OPTION 1095	Acquisitions	5.00	0.00	
		Dispositions	-5.00		2,024.75
C999999OA8	FUT CALL JUN 24 U.S. T-BONDS 1180	Acquisitions	10.00	-83.00	
		Dispositions	-10.00		2,643.25
		Acquisitions	4.00	0.00	
		Dispositions	-4.00		1,807.30

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL MAR 24 CBT 5Y T-NOTE 1090	Acquisitions	4.00	0.00	
		Dispositions	-4.00		871.98
C999999OA8	FUT CALL MAR 24 T-NOTE OPTION 1130	Acquisitions	6.00	0.00	
		Dispositions	-6.00		1,960.95
C999999OA8	FUT CALL MAR 24 U.S. T-BONDS 1230	Acquisitions	6.00	0.00	
		Dispositions	-6.00		3,835.74
C999999OA8	FUT CALL OCT 24 T-NOTE OPTION 1155	Acquisitions	6.00	0.00	
		Dispositions	-6.00		1,773.45
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1120	Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,739.60
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1125	Acquisitions	23.00	0.00	
		Dispositions	-23.00		7,157.60
C999599GH0	FUT DEC 23 CBT UL T-BONDS	Free Delivery	-18.00		
		Free Receipt	246.00	-28,855,126.41	
C999599GH0	FUT DEC 23 CBT ULT TNOTE	Free Delivery	-483.00		
		Free Receipt	19.00		
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-25.00		
		Free Receipt	72.00		
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-5.00		
		Free Receipt	359.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-426.00		
		Free Receipt	426.00	-54,052,078.13	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-533.00		
		Free Receipt	533.00	-54,052,078.13	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-553.00		

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Receipt	553.00		
		Free Delivery	-648.00		
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Receipt	648.00	-73,523,771.86	
		Free Delivery	-648.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	648.00	-73,523,771.86	
		Free Delivery	-391.00		
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	391.00	-41,576,538.09	
		Free Delivery	-1,604.00		
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Receipt	1,604.00	-41,576,538.09	
		Free Delivery	-29.00		
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Receipt	29.00	-3,685,834.25	
		Free Delivery	-29.00		
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Receipt	29.00	-3,685,834.25	
		Free Delivery	-4.00		
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Receipt	4.00	-3,954,905.72	
		Free Delivery	-4.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Receipt	4.00	-3,954,905.72	
		Free Delivery	-1,358.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Receipt	1,358.00	-161,297,841.36	
		Free Delivery	-1,358.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Receipt	1,358.00	-161,297,841.36	
		Free Delivery	-93.00		
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Receipt	93.00		
		Free Delivery	-3,012.00		
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Receipt	3,012.00	-331,881,292.41	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-3,012.00		
		Free Receipt	3,012.00	-331,881,292.41	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-731.00		
		Free Receipt	731.00	-84,010,541.39	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-680.00		
		Free Receipt	680.00	-84,010,541.39	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-699.00		
		Free Receipt	699.00	-80,882,414.22	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-699.00		
		Free Receipt	699.00	-80,882,414.22	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-474.00		
		Free Receipt	474.00		
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-256.00		
		Free Receipt	256.00	-27,248,468.75	
C999599GH0	FUT MAR 24 OSE 10Y JGB	Free Delivery	-1,345.00		
		Free Receipt	1,345.00	-27,248,468.75	
C999599GH0	FUT MAR 24 OSE 10Y JGB	Free Delivery	-4.00		
		Free Receipt	4.00	-3,975,112.38	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-4.00		
		Free Receipt	4.00	-3,975,112.38	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-1,600.00		
		Free Receipt	1,600.00	-189,401,556.78	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-83.00		
		Free Receipt	83.00		
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-1,600.00		
		Free Receipt	1,600.00	-189,401,556.78	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-4,225.00		
		Free Receipt	4,225.00	-465,729,346.04	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-4,225.00		
		Free Receipt	4,225.00	-465,729,346.04	
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Delivery	-5.00		
		Free Receipt	5.00	-1,868.78	
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Delivery	-5.00		
		Free Receipt	5.00	-1,868.78	
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	Free Delivery	-3.00		
		Free Receipt	3.00	-715.07	
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	Free Delivery	-3.00		
		Free Receipt	3.00	-715.07	
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	Free Delivery	-2.00		
		Free Receipt	2.00	-598.68	
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	Free Delivery	-2.00		
		Free Receipt	2.00	-598.68	
C999999OA8	FUT PUT APR 24 T-NOTE OPTION 1105	Acquisitions	29.00	0.00	
		Dispositions	-29.00		14,516.85
C999999OA8	FUT PUT JUL 24 CBT 5Y T-NOTE 1057	Acquisitions	11.00	0.00	
		Dispositions	-11.00		1,962.26
C999999OA8	FUT PUT JUL 24 T-NOTE OPTION 1080	Acquisitions	6.00	0.00	
		Dispositions	-6.00		1,492.20
C999999OA8	FUT PUT JUL 24 T-NOTE OPTION 1092	Acquisitions	9.00	0.00	
		Dispositions	-9.00		1,974.99
C999999OA8	FUT PUT JUL 24 U.S. T-BONDS 1140	Acquisitions	5.00	0.00	

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C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1065	Dispositions	-5.00		1,947.93
		Acquisitions	10.00	0.00	
C999999OA8	FUT PUT JUN 24 U.S. T-BONDS 1135	Dispositions	-10.00		2,799.50
		Acquisitions	4.00	0.00	
C999999OA8	FUT PUT MAR 24 CBT 5Y T-NOTE 1070	Dispositions	-4.00		1,744.80
		Acquisitions	4.00	0.00	
C999999OA8	FUT PUT MAR 24 T-NOTE OPTION 1100	Dispositions	-4.00		1,028.96
		Acquisitions	6.00	0.00	
C999999OA8	FUT PUT MAR 24 U.S. T-BONDS 1170	Dispositions	-6.00		2,429.70
		Acquisitions	6.00	0.00	
C999999OA8	FUT PUT OCT 24 T-NOTE OPTION 1127	Dispositions	-6.00		4,773.66
		Acquisitions	6.00	0.00	
C999999OA8	FUT PUT SEP 24 T-NOTE OPTION 1090	Dispositions	-6.00		1,773.45
		Acquisitions	13.00	0.00	
C999999OA8	FUT PUT SEP 24 T-NOTE OPTION 1100	Dispositions	-13.00		4,748.73
		Acquisitions	18.00	0.00	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Dispositions	-18.00		6,390.15
		Free Delivery	-629.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	629.00	-66,967,239.07	
		Free Delivery	-72.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	72.00		
		Free Delivery	-534.00		
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Receipt	534.00	-66,967,239.07	
		Free Delivery	-585.00		
C999599GH0	FUT SEP 24 CBT UL T-NOTE	Free Receipt	585.00	-65,585,507.80	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-552.00		
		Free Receipt	552.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-585.00		
		Free Receipt	585.00	-65,585,507.80	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-135.00		
		Free Receipt	135.00	-14,292,070.65	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-1,411.00		
		Free Receipt	1,411.00	-14,292,070.65	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-30.00		
		Free Receipt	30.00	-3,712,518.83	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-30.00		
		Free Receipt	30.00	-3,712,518.83	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-4.00		
		Free Receipt	4.00	-3,651,680.86	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-4.00		
		Free Receipt	4.00	-3,651,680.86	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-1,358.00		
		Free Receipt	1,358.00	-158,091,687.81	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-94.00		
		Free Receipt	94.00		
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-1,358.00		
		Free Receipt	1,358.00	-158,091,687.81	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-2,912.00		
		Free Receipt	2,912.00	-318,212,387.08	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-2,912.00		
		Free Receipt	2,912.00	-318,212,387.08	

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Delivery	-15.00		
		Free Receipt	15.00	-2,136,043.40	
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Delivery	-15.00		
		Free Receipt	15.00	-2,136,043.40	
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Delivery	-3.00		
		Free Receipt	3.00	-391,821.39	
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Delivery	-3.00		
		Free Receipt	3.00	-391,821.39	
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Delivery	-17.00		
		Free Receipt	17.00	-2,408,011.06	
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Delivery	-17.00		
		Free Receipt	17.00	-2,408,011.06	
C999599GH0	FUT 07 MAR 24 EURX EUR-BUND	Free Delivery	-15.00		
		Free Receipt	15.00	-2,191,016.49	
C999599GH0	FUT 07 MAR 24 EURX EUR-BUND	Free Delivery	-15.00		
		Free Receipt	15.00	-2,191,016.49	
C36237H101	G-III APPAREL GROUP LTD COM	Acquisitions	4,600.00	-130,570.15	
		Dispositions	-2,200.00		59,824.85
C369604301	GE AEROSPACE	Acquisitions	1,700.00	-276,469.40	
		Dispositions	-6,000.00		940,496.96
C36828A101	GE VERNOVA LLC COM	Dispositions	-575.00		75,754.49
		Free Receipt	575.00	44,064.77	
C668771108	GEN DIGITAL INC COM USD0.01	Acquisitions	1,800.00	-35,356.50	
		Dispositions	-1,800.00		40,459.17
C37045V100	GEN MTRS CO COM	Acquisitions	3,200.00	-128,039.34	

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C369550108	GENERAL DYNAMICS CORP COM	Dispositions	-8,800.00		357,198.30
		Acquisitions	980.00	-279,604.91	
C36955DFM7	GENERAL DYNAMICS CORP DISC COML PAPER 4/2 YRS 1&2 06-21-2024	Dispositions	-330.00		98,152.35
		Acquisitions	1,300,000.00	-1,291,308.77	
C36955DFU9	GENERAL DYNAMICS CORP DISC COML PAPER 4/2 YRS 1&2 06-28-2024	Dispositions	-1,300,000.00		1,300,000.00
		Acquisitions	1,100,000.00	-1,098,830.03	
C372460105	GENUINE PARTS CO COM	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	400.00	-54,929.00	
C37247D106	GENWORTH FINL INC COMMON STOCK	Dispositions	-1,700.00		223,591.25
		Acquisitions	2,500.00	-15,397.25	
C999501JE0	GIC MET LIFE GROUP ANNUITY CONT#000655 RATE 6.73% MTY 00/00/0000 (SYNTHETIC)	Dispositions	-5,900.00		38,071.94
		Acquisitions	414,151.00	-414,151.00	
C37637K108	GITLAB INC CL A COM	Dispositions	-81,911.56		81,911.56
		Acquisitions	5,196.00	-260,940.26	
C37637Q105	GLACIER BANCORP INC NEW COM	Dispositions	-11,588.00		601,898.40
		Acquisitions	4,919.00	-225,275.52	
CM5216V106	GLOBAL E ONLINE LTD COM NPV	Dispositions	-347.00		16,219.04
		Acquisitions	577.00	-19,485.17	
C37940X102	GLOBAL PMTS INC COM	Dispositions	-6,287.00		214,949.47
		Acquisitions	500.00	-47,411.00	
CL44385109	GLOBANT SA USD1.20	Dispositions	-500.00		54,501.33
		Acquisitions	1,382.00	-257,772.54	
SBP40HF4	GLOBANT SA USD1.20	Dispositions	-1,218.00		250,417.06
		Acquisitions	1,590.00	-283,627.54	
C36251C103	GMS INC COM	Dispositions	-1,039.00		183,384.87
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	600.00	-36,541.20	
		Dispositions	-1,000.00		69,101.34
C38267D109	GOOSEHEAD INS INC COM CL A COM CL A	Acquisitions	1,150.00	-462,131.97	
		Dispositions	-480.00		208,742.69
C384747101	GRAIL INC COM	Acquisitions	5,897.00	-413,846.72	
		Dispositions	-5,897.00		426,042.21
C384802104	GRAINGER W W INC COM	Dispositions	-50.00		768.34
		Free Receipt	50.00	815.50	
C40131M109	GUARDANT HEALTH INC COM	Acquisitions	30.00	-28,497.96	
		Dispositions	-90.00		71,980.03
C405024100	HAEMONETICS CORP MASS COM	Acquisitions	4,754.00	-141,151.97	
		Dispositions	-335.00		8,584.14
C405217100	HAIN CELESTIAL GROUP INC COM	Acquisitions	800.00	-63,336.00	
		Dispositions	-800.00		57,885.54
C406216101	HALLIBURTON CO COM	Acquisitions	1,700.00	-17,275.40	
		Dispositions	-3,500.00		38,372.13
C40637H109	HALOZYME THERAPEUTICS INC COM	Acquisitions	600.00	-19,813.20	
		Dispositions	-21,586.00		802,583.41
C410867105	HANOVER INS GROUP INC COM	Acquisitions	4,095.00	-148,769.23	
		Dispositions	-6,558.00		290,868.45
C42226A107	HEALTH EQUITY INC COM	Acquisitions	200.00	-23,738.50	
		Dispositions	-200.00		24,457.30
C993HLK997	HELLMAN & FRIEDMAN CAPITAL PARTNERS IX LP	Acquisitions	2,600.00	-189,354.38	
		Dispositions	-6,163.00		421,814.30
		Acquisitions	75,411.00	-75,411.00	
		Dispositions	-113,042.00		113,042.00

Northern Trust - **Dol**
See Independent Auditor's report

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C42704L104	HERC HLDGS INC COM	Acquisitions	1,068.00	-158,074.26	
		Dispositions	-2,174.00		271,753.17
C42824C109	HEWLETT PACKARD ENTERPRISE CO COM	Acquisitions	7,300.00	-114,603.10	
		Dispositions	-6,700.00		110,258.35
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	Acquisitions	150.00	-32,673.30	
		Dispositions	-1,750.00		352,547.67
C436440101	HOLOGIC INC COM	Acquisitions	1,600.00	-117,418.42	
		Dispositions	-1,600.00		124,022.22
C437076102	HOME DEPOT INC COM	Acquisitions	920.00	-323,245.02	
		Dispositions	-820.00		269,631.96
C437076DG4	HOME DEPOT INC 5.4% 06-25-2064	Acquisitions	600,000.00	-589,764.00	
		Dispositions	-600,000.00		601,662.00
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	960.00	-198,037.12	
		Dispositions	-1,160.00		233,898.41
C441593100	HOULIHAN LOKEY INC CL A CL A	Acquisitions	42.00	-4,337.97	
		Dispositions	-2,692.00		311,716.64
C443201108	HOWMET AEROSPACE INC COM USD1.00 WI	Acquisitions	4,700.00	-257,856.92	
		Dispositions	-9,900.00		612,890.28
C404280CT4	HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	Acquisitions	800,000.00	-661,736.00	
		Dispositions	-800,000.00		693,256.00
C44486JYA1	HUMANA INC DISC COML PAPER 4/2 YRS 3&4 11-10-2023	Acquisitions	1,000,000.00	-995,667.78	
		Dispositions	-1,000,000.00		1,000,000.00
C44486JYD5	HUMANA INC DISC COML PAPER 4/2 YRS 3&4 11-13-2023	Acquisitions	1,000,000.00	-995,186.39	
		Dispositions	-1,000,000.00		1,000,000.00
C44486JZF9	HUMANA INC DISC COML PAPER 4/2 YRS 3&4 12-15-2023	Acquisitions	1,000,000.00	-994,960.00	

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S9HZ4N8L	ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26	Dispositions	-1,000,000.00		1,000,000.00
		Acquisitions	300,000.00	0.00	
S9HZ4N8U	ICE_CDS MSNYUS33 12/20/2023 SELL GENERAL ELECTRIC CO 2. SWPC0HJ26	Dispositions	-200,000.00		11,990.96
		Acquisitions	200,000.00	0.00	
C44925C103	ICF INTL INC COM STK	Dispositions	-300,000.00		0.00
		Acquisitions	1,216.00	-177,840.09	
CL5000DAC1	ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028	Dispositions	-86.00		14,060.39
		Acquisitions	-163,626.69	159,945.09	
C45168D104	IDEXX LABS INC COM	Dispositions	163,626.69		-159,945.09
		Acquisitions	160.00	-91,777.89	
C45245E109	IMAX CORP COM	Dispositions	-160.00		88,086.81
		Acquisitions	5,923.00	-121,436.42	
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035	Dispositions	-20,505.00		297,855.57
		Acquisitions	1,100,000.00	-1,100,000.00	
C457187102	INGREDION INC COM	Dispositions	-1,100,000.00		1,155,415.00
		Acquisitions	300.00	-36,904.75	
CM5425M103	INMODE LTD COM ILS0.01	Dispositions	-200.00		23,318.95
		Acquisitions	9,197.00	-185,030.44	
C45780R101	INSTALLED BLDG PRODS INC COM	Dispositions	-9,197.00		177,755.80
		Acquisitions	440.00	-100,952.27	
C45826H109	INTEGER HLDGS CORP COM	Dispositions	-2,401.00		448,169.78
		Acquisitions	300.00	-23,334.60	
C458140100	INTEL CORP COM	Dispositions	-300.00		23,666.06
		Acquisitions	1,100.00	-40,254.40	
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Dispositions	-15,600.00		427,876.11

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C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	2,005,000.00	-1,350,685.40	
		Dispositions	-810,000.00		550,006.20
C45856WBU2	INTERCONTINENTAL EXCHANGE INC 4/A2 DISC COML PAPER YRS 1&2 02-28-2024	Acquisitions	7,822.00	-1,115,429.66	
		Dispositions	-4,200.00		502,282.91
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM	Acquisitions	1,100,000.00	-1,095,421.25	
		Dispositions	-1,100,000.00		1,100,000.00
C458334109	INTERPARFUMS INC	Acquisitions	2,170.00	-380,743.20	
		Dispositions	-2,400.00		372,287.09
C46116X101	INTRA-CELLULAR THERAPIES INC COM	Acquisitions	467.00	-60,953.87	
		Dispositions	-1,331.00		169,898.85
C461202103	INTUIT COM	Acquisitions	482.00	-35,382.53	
		Dispositions	-5,320.00		330,246.39
C46120E602	INTUITIVE SURGICAL INC COM NEW STK	Acquisitions	100.00	-63,431.40	
		Dispositions	-980.00		602,041.38
C46284V101	IRON MTN INC NEW COM	Acquisitions	530.00	-208,229.90	
		Dispositions	-1,260.00		406,341.30
C46982L108	JACOBS SOLUTIONS INC COM	Acquisitions	2,100.00	-143,189.55	
		Dispositions	-2,100.00		172,362.92
CM6191J100	JFROG LTD COM	Acquisitions	7,677.00	-1,041,494.52	
		Dispositions	-2,624.00		367,997.65
C477839104	JOHN BEAN TECHNOLOGIES CORP COM STK	Acquisitions	8,432.00	-239,537.46	
		Dispositions	-15,835.00		419,432.10
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	200.00	-20,682.50	
		Dispositions	-200.00		20,911.43
		Acquisitions	600.00	-93,796.35	
		Dispositions	-3,600.00		532,601.26

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CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	15,816.00	-1,076,003.76	
		Dispositions	-3,856.00		267,907.79
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	1,550.00	-281,541.37	
		Dispositions	-2,150.00		384,371.21
C49271V100	KEURIG DR PEPPER INC COM	Acquisitions	45,626.00	-1,381,514.55	
		Dispositions	-15,764.00		536,183.16
C49271JB63	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 02-06-2024	Acquisitions	1,100,000.00	-1,095,268.78	
		Dispositions	-1,100,000.00		1,100,000.00
C49271JDH7	KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 04-17-2024	Acquisitions	1,100,000.00	-1,094,265.34	
		Dispositions	-1,100,000.00		1,100,000.00
C494368103	KIMBERLY-CLARK CORP COM	Acquisitions	300.00	-40,526.70	
		Dispositions	-1,700.00		205,372.09
C497266106	KIRBY CORP COM	Acquisitions	500.00	-39,719.50	
		Dispositions	-500.00		37,348.95
C48251W104	KKR & CO INC CL A CL A	Acquisitions	3,100.00	-210,206.39	
		Dispositions	-3,100.00		299,298.58
C50012A108	KODIAK GAS SVCS INC COM	Acquisitions	11,206.00	-299,249.72	
		Dispositions	-653.00		17,844.42
C504922105	LABCORP HLDGS INC COM	Dispositions	-600.00		116,060.83
		Free Receipt	600.00	129,524.30	
C516544103	LANTHEUS HLDGS INC COM	Acquisitions	1,998.00	-139,392.70	
		Dispositions	-284.00		26,377.93
C518415104	LATTICE SEMICONDUCTOR CORP COM	Acquisitions	5,032.00	-293,979.17	
		Dispositions	-6,734.00		471,333.23
C52603A208	LENDINGCLUB CORP COM NEW	Acquisitions	2,100.00	-18,296.04	

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C526057104	LENNAR CORP CL A CL A	Dispositions	-2,100.00		18,562.85
		Acquisitions	1,700.00	-259,272.90	
C52736R102	LEVI STRAUSS & CO NEW CL A CL A	Dispositions	-2,300.00		347,344.47
		Acquisitions	12,309.00	-261,282.32	
C535219109	LINDBLAD EXPEDITIONS HLDGS INC COM	Dispositions	-2,008.00		43,334.15
		Acquisitions	1,859.00	-12,243.74	
C535555106	LINDSAY CORPORATION COM	Dispositions	-41,059.00		348,045.12
		Acquisitions	1,603.00	-200,164.17	
C536797103	LITHIA MTRS INC COM CL A	Dispositions	-2,076.00		243,703.53
		Acquisitions	1,268.00	-333,381.80	
C53815P108	LIVERAMP HOLDINGS INC	Dispositions	-2,171.00		551,104.07
		Acquisitions	106.00	-3,660.71	
C539830109	LOCKHEED MARTIN CORP COM	Dispositions	-11,757.00		384,462.30
		Acquisitions	920.00	-447,423.82	
C540424108	LOEWS CORP COM	Dispositions	-880.00		398,112.94
		Acquisitions	400.00	-25,024.80	
C548661107	LOWES COS INC COM	Dispositions	-1,200.00		77,601.22
		Acquisitions	1,390.00	-305,616.28	
C550021109	LULULEMON ATHLETICA INC COM	Dispositions	-950.00		227,940.37
		Acquisitions	40.00	-18,736.08	
C529043101	LXP INDUSTRIAL TRUST COM USD0.0001	Dispositions	-760.00		332,975.36
		Acquisitions	8,600.00	-71,968.01	
C502431109	L3HARRIS TECHNOLOGIES INC COM	Dispositions	-10,500.00		98,584.45
		Acquisitions	1,660.00	-345,622.41	
C50248BB19	L3HARRIS TECHNOLOGIES INC DISC COML	Dispositions	-1,200.00		217,583.30

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C50248BCL4	L3HARRIS TECHNOLOGIES INC 0.0% CP 03-20-2024	Acquisitions	1,100,000.00	-1,096,419.50	
		Dispositions	-1,100,000.00		1,100,000.00
C565394103	MAPLEBEAR INC COM	Acquisitions	1,100,000.00	-1,091,929.06	
		Dispositions	-1,100,000.00		1,100,000.00
C56585A102	MARATHON PETE CORP COM	Acquisitions	4,964.00	-182,713.02	
		Dispositions	-766.00		25,032.67
C56600D107	MARAVAI LIFESCIENCES HLDGS INC CL A CL A	Acquisitions	1,300.00	-241,450.84	
		Dispositions	-4,000.00		632,335.18
C571748102	MARSH & MCLENNAN CO'S INC COM	Acquisitions	7,346.00	-59,239.61	
		Dispositions	-8,735.00		59,139.71
C573284106	MARTIN MARIETTA MATLS INC COM	Acquisitions	1,080.00	-226,468.64	
		Dispositions	-1,800.00		346,288.91
C574599106	MASCO CORP COM	Acquisitions	370.00	-174,448.42	
		Dispositions	-660.00		311,359.34
C57636Q104	MASTERCARD INC CL A	Acquisitions	200.00	-14,632.50	
		Dispositions	-5,621.00		367,507.24
C577933104	MAXIMUS INC COM	Acquisitions	730.00	-331,258.99	
		Dispositions	-1,820.00		684,452.06
C580135101	MC DONALDS CORP COM	Acquisitions	1,614.00	-132,287.04	
		Dispositions	-8,449.00		679,378.35
C58155Q103	MCKESSON CORP	Acquisitions	740.00	-215,282.98	
		Dispositions	-1,810.00		475,125.80
C58470H101	MEDIFAST INC COM	Acquisitions	690.00	-318,353.73	
		Dispositions	-730.00		338,990.00
		Acquisitions	500.00	-29,992.43	
		Dispositions	-500.00		20,867.13

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C58506Q109	MEDPACE HLDGS INC COM	Acquisitions	470.00	-188,034.57	
		Dispositions	-470.00		186,928.65
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	8,586.00	-667,339.84	
		Dispositions	-14,754.00		1,178,076.47
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	3,600.00	-373,235.10	
		Dispositions	-10,101.00		1,173,871.23
C59001A102	MERITAGE HOMES CORP COM	Acquisitions	200.00	-32,002.40	
		Dispositions	-200.00		40,414.48
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'	Acquisitions	2,847.00	-1,056,415.43	
		Dispositions	-9,410.00		3,986,184.76
C59156R108	METLIFE INC COM STK USD0.01	Acquisitions	2,000.00	-143,959.75	
		Dispositions	-5,100.00		347,876.66
C55272X607	MFA FINL INC	Acquisitions	2,600.00	-25,498.14	
		Dispositions	-4,400.00		44,568.55
C595112103	MICRON TECH INC COM	Acquisitions	4,400.00	-419,027.92	
		Dispositions	-2,800.00		337,899.50
C594918CD4	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	495,000.00	-304,202.25	
		Dispositions	-1,160,000.00		692,061.80
C596278101	MIDDLEBY CORP COM	Acquisitions	2,890.00	-375,773.44	
		Dispositions	-183.00		24,659.76
S6335171	MITSUBISHI UFJ FIN NPV	Acquisitions	72,600.00	-613,034.68	
		Dispositions	-10,900.00		113,243.46
C60786M105	MOELIS & CO CL A CL A	Acquisitions	3,610.00	-223,569.66	
		Dispositions	-255.00		16,941.49
C60855R100	MOLINA HEALTHCARE INC COM	Acquisitions	170.00	-62,145.63	

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CM7S64H106	MONDAY COM LTD COM NPV	Dispositions	-170.00		64,852.47
		Acquisitions	858.00	-188,168.34	
C609207105	MONDELEZ INTL INC COM	Dispositions	-858.00		187,047.43
		Acquisitions	300.00	-22,466.75	
C609839105	MONOLITHIC PWR SYS INC COM	Dispositions	-6,300.00		425,835.58
		Acquisitions	40.00	-34,102.48	
C61174X109	MONSTER BEVERAGE CORP NEW COM	Dispositions	-40.00		33,544.18
		Acquisitions	700.00	-38,977.75	
C617446448	MORGAN STANLEY COM STK USD0.01	Dispositions	-700.00		40,569.92
		Acquisitions	1,100.00	-109,293.20	
C553498106	MSA SAFETY INC COM	Dispositions	-100.00		9,926.52
		Acquisitions	26.00	-4,376.79	
C55354G100	MSCI INC COM USD0.01	Dispositions	-1,479.00		246,936.30
		Acquisitions	290.00	-166,831.04	
C631103108	NASDAQ INC	Dispositions	-560.00		273,042.80
		Acquisitions	300.00	-20,412.60	
C63001N106	NCR ATLEOS CORPORATION COM USD0.01 WI	Dispositions	-300.00		22,201.63
		Dispositions	-5,800.00		131,127.61
C62886E108	NCR VOYIX CORP COM STK USD0.01	Free Receipt	5,800.00	108,830.70	
		Acquisitions	2,300.00	-34,026.43	
S7123870	NESTLE SA CHF0.10(REGD)	Dispositions	-13,900.00		216,680.84
		Acquisitions	2,735.00	-285,979.75	
C64110D104	NETAPP INC COM STK	Dispositions	-3,291.00		354,675.33
		Acquisitions	2,100.00	-194,030.40	
C64110L106	NETFLIX INC COM STK	Dispositions	-2,100.00		224,386.37
		Dispositions			

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C640979100	NEUMORA THERAPEUTICS INC COM	Acquisitions	950.00	-549,420.53	
		Dispositions	-5,754.00		2,749,704.82
C9931AG993	NEWVIEW CAPITAL FUND I LP	Acquisitions	9,889.00	-148,322.36	
		Dispositions	-9,889.00		101,447.47
C65339MBV7	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 02-29-2024	Acquisitions	11,611.00	-11,611.00	
		Dispositions	-133,703.18		248,132.19
C65339MDR4	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 04-25-2024	Acquisitions	1,400,000.00	-1,394,792.00	
		Dispositions	-1,400,000.00		1,400,000.00
C65339ME77	NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 1&2 05-07-2024	Acquisitions	1,100,000.00	-1,092,681.63	
		Dispositions	-1,100,000.00		1,100,000.00
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	1,100,000.00	-1,091,615.56	
		Dispositions	-1,100,000.00		1,100,000.00
C65290E101	NEXTRACKER INC COM USD0.0001 CL A	Acquisitions	3,800.00	-215,239.92	
		Dispositions	-3,800.00		238,144.68
S6640682	NIDEC CORPORATION NPV	Acquisitions	7,221.00	-291,109.49	
		Dispositions	-2,474.06		133,244.26
C654106103	NIKE INC CL B	Free Receipt	5,361.06	75,998.02	
		Dispositions	-4,100.00		175,862.16
C65473P105	NISOURCE INC COM	Free Receipt	8,900.00		
		Acquisitions	100.00	-11,515.25	
C665859104	NORTHERN TR CORP COM	Dispositions	-100.00		10,361.66
		Acquisitions	6,700.00	-171,026.35	
C666807102	NORTHROP GRUMMAN CORP COM	Dispositions	-6,700.00		179,757.61
		Acquisitions	500.00	-40,891.10	
		Dispositions	-9,659.00		629,167.61
		Acquisitions	580.00	-265,006.29	

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C629377508	NRG ENERGY INC COM NEW	Dispositions	-990.00		483,175.95
		Acquisitions	4,700.00	-291,101.05	
CG6683N103	NU HOLDINGS LTD	Dispositions	-11,100.00		539,487.45
		Acquisitions	211,346.00	-1,754,785.96	
C670346105	NUCOR CORP COM	Dispositions	-115,107.00		1,259,121.65
		Acquisitions	200.00	-34,550.50	
C67066G104	NVIDIA CORP COM	Dispositions	-200.00		37,115.20
		Acquisitions	881.00	-766,798.42	
CN6596X109	NXP SEMICONDUCTORS N V COM STK	Dispositions	-21,783.00		6,594,171.12
		Free Receipt	62,289.00		
SB505PN7	NXP SEMICONDUCTORS N V COM STK	Acquisitions	330.00	-76,574.63	
		Dispositions	-1,750.00		394,265.82
S6136749	OBIC CO LTD NPV	Dispositions	-9,880.00		2,222,025.63
		Dispositions	-1,700.00		228,315.59
C675232102	OCEANEERING INTL INC COM	Free Receipt	14,000.00		
		Acquisitions	2,800.00	-58,467.60	
C679295105	OKTA INC CL A CL A	Dispositions	-2,800.00		64,582.06
		Acquisitions	16,112.00	-1,441,100.03	
C681116109	OLLIES BARGAIN OUTLET HLDGS INC COM	Dispositions	-5,042.00		459,981.61
		Acquisitions	60.00	-4,660.50	
C68213N109	OMNICELL INC COM	Dispositions	-4,239.00		329,218.95
		Acquisitions	4,070.00	-163,662.03	
C682680103	ONEOK INC COM STK	Dispositions	-224.00		10,061.55
		Acquisitions	900.00	-59,644.62	
CP73684113	ONESPAWORLD HLDGS LTD	Dispositions	-900.00		59,649.27
	COM USD0.0001				

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C683344105	ONTO INNOVATION INC	Acquisitions	3,166.00	-33,179.10	
		Dispositions	-23,960.00		316,728.31
C68404L201	OPTION CARE HEALTH INC COM NEW COM NEW	Acquisitions	390.00	-82,244.18	
		Dispositions	-2,526.00		487,023.74
C68389X105	ORACLE CORP COM	Acquisitions	3,542.00	-110,874.19	
		Dispositions	-8,923.00		271,681.23
C687793109	OSCAR HEALTH INC CL A CL A	Acquisitions	1,800.00	-230,391.90	
		Dispositions	-10,558.00		1,343,818.68
S9A32HLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC	Acquisitions	7,800.00	-120,447.06	
		Dispositions	-7,800.00		128,526.15
S9BXPZFU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A	Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		130,000.00
C690742101	OWENS CORNING NEW COM STK	Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
C69924R108	PARAMOUNT GROUP INC COM	Acquisitions	1,700.00	-254,958.85	
		Dispositions	-1,700.00		290,037.67
C700517105	PARK HOTELS & RESORTS INC COM	Acquisitions	0.00	0.00	
		Dispositions	0.00		0.00
C701094104	PARKER-HANNIFIN CORP COM	Acquisitions	3,800.00	-60,739.50	
		Dispositions	-3,800.00		58,659.29
C70450Y103	PAYPAL HLDGS INC COM	Acquisitions	460.00	-211,941.64	
		Dispositions	-460.00		233,177.60
C704551100	PEABODY ENERGY CORP NEW	Acquisitions	4,300.00	-269,376.21	
		Dispositions	-5,100.00		306,708.27
		Acquisitions	3,400.00	-79,611.10	
		Dispositions	-3,400.00		86,487.60

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C70614W100	PELTON INTERACTIVE INC	Acquisitions	9,972.00	-68,175.57	
		Dispositions	-9,972.00		45,315.27
C70962ABP0	PENSKE TRUCK LEASING CO LP 0% CP 02-23-2024	Acquisitions	1,400,000.00	-1,396,129.00	
		Dispositions	-1,400,000.00		1,400,000.00
C70962AC12	PENSKE TRUCK LEASING CO LP/PTL FIN COR 0% CP 03-01-2024	Acquisitions	1,100,000.00	-1,095,251.66	
		Dispositions	-1,100,000.00		1,100,000.00
C713448108	PEPSICO INC COM	Acquisitions	1,000.00	-168,935.20	
		Dispositions	-4,000.00		662,746.71
C71601V105	PETCO HEALTH & WELLNESS CO INC CL A COM CL A COM	Acquisitions	8,400.00	-29,245.44	
		Dispositions	-26,200.00		76,149.19
C717081103	PFIZER INC COM	Acquisitions	8,700.00	-260,350.75	
		Dispositions	-12,900.00		380,533.08
C718546104	PHILLIPS 66 COM	Acquisitions	2,325.00	-340,246.63	
		Dispositions	-11,459.00		1,507,961.41
C72346Q104	PINNACLE FINL PARTNERS INC COM	Acquisitions	6,379.00	-438,915.84	
		Dispositions	-6,939.00		541,213.95
C723484101	PINNACLE W. CAP CORP COM	Acquisitions	1,589.00	-123,753.33	
		Dispositions	-5,318.00		396,615.91
C72352L106	PINTEREST INC CL A CL A	Acquisitions	2,900.00	-120,188.88	
		Dispositions	-2,900.00		84,876.00
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	Acquisitions	1,200.00	-105,014.50	
		Dispositions	-4,543.00		369,398.87
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	Acquisitions	3,500.00	-150,344.74	
		Dispositions	-4,100.00		174,233.16
C739276103	POWER INTEGRATIONS INC COM	Acquisitions	1,183.00	-87,429.61	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C693506107	PPG IND INC COM	Dispositions	-2,439.00		180,677.75
		Acquisitions	1,900.00	-274,301.65	
C69351T106	PPL CORP COM ISIN US69351T1060	Dispositions	-3,200.00		403,442.24
		Acquisitions	5,900.00	-154,317.75	
C9937TJ994	PRIME PROPERTY FUND LLC	Dispositions	-5,900.00		160,148.80
		Acquisitions	920,413.61	-920,413.61	
C74276R102	PRIVIA HEALTH GROUP INC COM	Dispositions	0.00		0.00
		Acquisitions	3,784.00	-74,747.09	
C74275K108	PROCORE TECHNOLOGIES INC COM	Dispositions	-8,276.00		174,597.10
		Acquisitions	3,935.00	-243,817.36	
C742718109	PROCTER & GAMBLE COM NPV	Dispositions	-7,075.00		475,748.60
		Acquisitions	700.00	-105,190.75	
C743315103	PROGRESSIVE CORP OH COM	Dispositions	-4,000.00		636,808.74
		Acquisitions	1,600.00	-341,054.30	
C74340W103	PROLOGIS INC COM	Dispositions	-200.00		41,996.43
		Acquisitions	4,100.00	-495,823.00	
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM	Dispositions	-4,000.00		447,524.65
		Acquisitions	800.00	-49,746.40	
C74460D109	PUB STORAGE COM	Dispositions	-800.00		46,597.63
		Acquisitions	2,691.00	-738,003.03	
C74624M102	PURE STORAGE INC CL A CL A	Dispositions	-3,026.00		837,783.77
		Acquisitions	2,900.00	-198,220.80	
S9M6PLKU	PUT BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 95.65625 31750NUV6	Dispositions	-2,900.00		140,854.93
		Acquisitions	1,000,000.00	0.00	
S9M6TCFU	PUT BONDOPT CHASUS33 06/06/2024 FNCL 5% 06/13/2024 96.1953125 31750NVZ6	Dispositions	-1,000,000.00		4,765.63
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9QEAU	PUT SWO EUR BARCGB33 P 2.58% / R 6MEURIB 317U6Y1A9 23/09/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,906.25
S9M59GLU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U4UEA5 05/02/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,017.07
S9M5EF3U	PUT SWO EUR BARCGB33 P 2.77% / R 6MEURIB 317U4W8A8 12/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		834.27
S9M5LVHU	PUT SWO EUR BARCGB33 P 2.87% / R 6MEURIB 317U4YGA5 23/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,075.49
S9M66D3U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U56ZA4 20/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		691.23
S9M7WZ1U	PUT SWO EUR BARCGB33 P 3.109% / R 6MEURIB 317U63GA1 24/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		877.55
S9M43J4U	PUT SWO EUR BARCGB33 P 3.536% / R 6MEURIB 317U4FPA6 30/11/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		740.94
S9M85HEU	PUT SWO EUR BARCGB33 P 3% / R 6MEURIB 317U66IA2 04/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		777.56
S9M9HKWU	PUT SWO EUR BNPAFRPP P 2.6% / R 6MEURIB 317U6V3A3 13/09/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		744.60
S9M5SZTU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U50VA1 01/03/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,149.99
S9M57K5U	PUT SWO EUR BNPAFRPP P 2.751% / R 6MEURIB 317U4TBA1 02/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		953.18
S9M5QX3U	PUT SWO EUR BNPAFRPP P 2.76% / R 6MEURIB 317U50A30 29/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,343.81
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		927.32

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5WTLU	PUT SWO EUR BNPAFRPP P 2.81% / R 6MEURIB 317U52KA9 07/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		942.79
S9M5B85U	PUT SWO EUR BNPAFRPP P 2.82% / R 6MEURIB 317U4UXA4 09/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,255.69
S9M5BCWU	PUT SWO EUR BNPAFRPP P 2.839% / R 6MEURIB 317U4UOA4 08/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,236.73
S9M96QWU	PUT SWO EUR BNPAFRPP P 2.85% / R 6MEURIB 317U6PDA5 27/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		810.91
S9M5HX9U	PUT SWO EUR BNPAFRPP P 2.87% / R 6MEURIB 317U4XSA4 19/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,018.77
S9M5NQCU	PUT SWO EUR BNPAFRPP P 2.9% / R 6MEURIB 317U4ZCA6 26/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,030.19
S9M68LTU	PUT SWO EUR BNPAFRPP P 2.92% / R 6MEURIB 317U58IA9 22/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		867.14
S9M7BTZU	PUT SWO EUR BNPAFRPP P 2.96% / R 6MEURIB 317U5RWA1 20/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		510.55
S9M7KHFU	PUT SWO EUR BNPAFRPP P 3.07% / R 6MEURIB 317U5WGA8 03/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		814.62
S9M4JYBU	PUT SWO EUR BNPAFRPP P 3.25% / R 6MEURIB 317U4LDA6 27/12/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		986.24
S9M45Y6U	PUT SWO EUR BNPAFRPP P 3.451% / R 6MEURIB 317U4H4A5 04/12/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,110.39
S9M42XLU	PUT SWO EUR BNPAFRPP P 3.572% / R 6MEURIB 317U4EYA9 27/11/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		603.43
S9M3WSTU	PUT SWO EUR BNPAFRPP P 3.7% / R 6MEURIB 317U4CUA7 20/11/2023	Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M3XPKU	PUT SWO EUR BNPAFRPP P 3.743% / R 6MEURIB 317U4D2A6 23/11/2023	Dispositions	-200,000.00		819.06
		Acquisitions	300,000.00	0.00	
S9M9RPJU	PUT SWO EUR CHASUS33 P 2.65% / R 6MEURIB 317U6Z1A6 27/09/2024	Dispositions	-300,000.00		1,258.71
		Acquisitions	300,000.00	0.00	
S9M6T30U	PUT SWO EUR CHASUS33 P 2.77% / R 6MEURIB 317U5IKA4 25/04/2024	Dispositions	-300,000.00		972.31
		Acquisitions	300,000.00	0.00	
S9M64ZMU	PUT SWO EUR CHASUS33 P 2.8% / R 6MEURIB 317U56JA2 15/03/2024	Dispositions	-300,000.00		851.76
		Acquisitions	300,000.00	0.00	
S9M6EYWU	PUT SWO EUR CHASUS33 P 2.81% / R 6MEURIB 317U5CUA6 05/04/2024	Dispositions	-300,000.00		1,013.13
		Acquisitions	200,000.00	0.00	
S9M6SEYU	PUT SWO EUR CHASUS33 P 2.86% / R 6MEURIB 317U5HQA0 22/04/2024	Dispositions	-200,000.00		619.22
		Acquisitions	700,000.00	0.00	
S9M78UPU	PUT SWO EUR CHASUS33 P 2.88% / R 6MEURIB 317U5OTA2 15/05/2024	Dispositions	-700,000.00		1,073.19
		Acquisitions	500,000.00	0.00	
S9M76A9U	PUT SWO EUR CHASUS33 P 2.889% / R 6MEURIB 317U5NSA5 13/05/2024	Dispositions	-500,000.00		810.58
		Acquisitions	300,000.00	0.00	
S9M4VJ2U	PUT SWO EUR CHASUS33 P 2.89% / R 6MEURIB 317U4PMA7 12/01/2024	Dispositions	-300,000.00		895.23
		Acquisitions	300,000.00	0.00	
S9M8CHBU	PUT SWO EUR CHASUS33 P 2.94% / R 6MEURIB 317U6C3A5 15/07/2024	Dispositions	-300,000.00		1,188.61
		Acquisitions	300,000.00	0.00	
S9M7AUSU	PUT SWO EUR CHASUS33 P 2.96% / R 6MEURIB 317U5QEA3 17/05/2024	Dispositions	-300,000.00		541.27
		Acquisitions	300,000.00	0.00	
S9M7HBJU	PUT SWO EUR CHASUS33 P 2.97% / R 6MEURIB 317U5URA0 29/05/2024	Dispositions	-300,000.00		924.94
		Acquisitions	300,000.00	0.00	
S9M4PD0U	PUT SWO EUR CHASUS33 P 3.03% / R 6MEURIB 317U4NBA4 04/01/2024	Dispositions	-300,000.00		1,009.26
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M4HZ3U	PUT SWO EUR CHASUS33 P 3.27% / R 6MEURIB 317U4L1A9 27/12/2023	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,451.96
S9M4AL6U	PUT SWO EUR CHASUS33 P 3.35% / R 6MEURIB 317U4ITA6 13/12/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		478.68
S9M3PN1U	PUT SWO EUR CHASUS33 P 3.52% / R 6MEURIB 317U48RA0 10/11/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,864.67
S9M7T05U	PUT SWO EUR CHASUS33 P 3% / R 6MEURIB 317U60PA7 17/06/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		2,211.39
S9M6VYPU	PUT SWO EUR CITIGB2L P 2.78% / R 6MEURIB 317U5K1A0 29/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		760.90
S9M7RLJU	PUT SWO EUR CITIGB2L P 3.03% / R 6MEURIB 317U5YOA5 21/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		730.92
S9M52ZZU	PUT SWO EUR CITIUS33 P 2.7% / R 6MEURIB 317U4RAA6 18/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		934.50
S9M6NELU	PUT SWO EUR CITIUS33 P 2.81% / R 6MEURIB 317U5GGA3 15/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		787.01
S9M6X13U	PUT SWO EUR CITIUS33 P 2.827% / R 6MEURIB 317U5LDA5 02/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		918.68
S9M6G29U	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5EDA1 08/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		765.55
S9M6PBBU	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5GKA8 18/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		916.23
S9M61ZKU	PUT SWO EUR CITIUS33 P 2.89% / R 6MEURIB 317U54IA8 12/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		891.73
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		911.46

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S9M4QV1U	PUT SWO EUR CITIUS33 P 2.96% / R 6MEURIB 317U4NLA3 05/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,106.43
S9M6CCWU	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U5ATA2 28/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		634.90
S9M8RC6U	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U6HXA1 05/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		828.43
S9M4CTTU	PUT SWO EUR CITIUS33 P 3.22% / R 6MEURIB 317U4JLA2 15/12/2023	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,108.68
S9M47LAU	PUT SWO EUR CITIUS33 P 3.39% / R 6MEURIB 317U4HJA9 06/12/2023	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,504.84
S9M3JW8U	PUT SWO EUR CITIUS33 P 3.55% / R 6MEURIB 317U44UA5 02/11/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,415.02
S9M3TLJU	PUT SWO EUR CITIUS33 P 3.567% / R 6MEURIB 317U4AVA0 16/11/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,158.01
S9M3ML5U	PUT SWO EUR CITIUS33 P 3.59% / R 6MEURIB 317U47PA4 06/11/2023	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,394.45
S9M3VTJU	PUT SWO EUR CITIUS33 P 3.653% / R 6MEURIB 317U4CGA3 20/11/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		390.98
S9M6KFAU	PUT SWO EUR GSCMUS33 P 2.77% / R 6MEURIB 317U5F8A4 12/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		833.22
S9M5UPMU	PUT SWO EUR GSCMUS33 P 2.8% / R 6MEURIB 317U51SA3 05/03/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		864.16
S9M78RTU	PUT SWO EUR GSCMUS33 P 2.84% / R 6MEURIB 317U5OQA5 15/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		924.85
S9M8WJYU	PUT SWO EUR GSCMUS33 P 2.86% / R 6MEURIB 317U6LJA8 15/08/2024	Acquisitions	300,000.00	0.00	

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S9M8CLDU	PUT SWO EUR GSCMUS33 P 2.88% / R 6MEURIB 317U6BVA6 15/07/2024	Dispositions	-300,000.00		785.48
		Acquisitions	300,000.00	0.00	
S9M8ED6U	PUT SWO EUR GSCMUS33 P 2.89% / R 6MEURIB 317U6D5A1 18/07/2024	Dispositions	-300,000.00		1,074.46
		Acquisitions	300,000.00	0.00	
S9M79VFU	PUT SWO EUR GSCMUS33 P 2.93% / R 6MEURIB 317U5P5A5 16/05/2024	Dispositions	-300,000.00		996.63
		Acquisitions	300,000.00	0.00	
S9M7MY1U	PUT SWO EUR GSCMUS33 P 2.95% / R 6MEURIB 317U5XBA1 10/06/2024	Dispositions	-300,000.00		988.31
		Acquisitions	400,000.00	0.00	
S9M7FB1U	PUT SWO EUR GSCMUS33 P 3.02% / R 6MEURIB 317U5UJA9 28/05/2024	Dispositions	-400,000.00		689.79
		Acquisitions	300,000.00	0.00	
S9M82XEU	PUT SWO EUR GSCMUS33 P 3.03% / R 6MEURIB 317U65EA8 28/06/2024	Dispositions	-300,000.00		530.68
		Acquisitions	300,000.00	0.00	
S9M4MZRU	PUT SWO EUR GSCMUS33 P 3.09% / R 6MEURIB 317U4MUA5 29/12/2023	Dispositions	-300,000.00		859.71
		Acquisitions	400,000.00	0.00	
S9M4FRUU	PUT SWO EUR GSCMUS33 P 3.25% / R 6MEURIB 317U4KAA1 20/12/2023	Dispositions	-400,000.00		768.25
		Acquisitions	400,000.00	0.00	
S9M49PLU	PUT SWO EUR GSCMUS33 P 3.26% / R 6MEURIB 317U4I5A2 11/12/2023	Dispositions	-400,000.00		1,426.26
		Acquisitions	600,000.00	0.00	
S9M3RMJU	PUT SWO EUR GSCMUS33 P 3.46% / R 6MEURIB 317U49RA8 13/11/2023	Dispositions	-600,000.00		1,130.61
		Acquisitions	500,000.00	0.00	
S9M4TGKU	PUT SWO EUR GSILGB2X P 2.86% / R 6MEURIB 317U4ONA9 08/01/2024	Dispositions	-500,000.00		1,301.38
		Acquisitions	500,000.00	0.00	
S9M4XG0U	PUT SWO EUR MSCSUS33 P 2.74% / R 6MEURIB 317U4QOA3 15/01/2024	Dispositions	-500,000.00		1,146.54
		Acquisitions	300,000.00	0.00	
S9M73FUU	PUT SWO EUR MSCSUS33 P 2.777% / R 6MEURIB 317U5M9A8 07/05/2024	Dispositions	-300,000.00		1,246.76

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S9M5GCRU	PUT SWO EUR MSCSUS33 P 2.8% / R 6MEURIB 317U4WIA7 16/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		929.21
S9M8VPSU	PUT SWO EUR MSCSUS33 P 2.91% / R 6MEURIB 317U6LGA1 12/08/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,286.46
S9M89HPU	PUT SWO EUR MSCSUS33 P 3.12% / R 6MEURIB 317U6AIA3 11/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		679.94
S9M9EXVU	PUT SWO EUR RBOSGB2RTCM P 2.62% / R 6MEURIB 317U6UEA3 09/09/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		798.38
S9M8HRAU	PUT SWO EUR RBOSGB2RTCM P 2.94% / R 6MEURIB 317U6DYA9 22/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		936.10
S9M8TDQU	PUT SWO EUR RBOSGB2RTCM P 2.95% / R 6MEURIB 317U6IUA2 09/08/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		973.02
S9M8DWDU	PUT SWO EUR RBOSGB2RTCM P 2.97% / R 6MEURIB 317U6CLA5 17/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		449.36
S9M8BGYU	PUT SWO EUR RBOSGB2RTCM P 3.04% / R 6MEURIB 317U6BCA7 15/07/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,034.02
S9M8KMCU	PUT SWO EUR UBSWGB2L P 2.9% / R 6MEURIB 317U6EAA3 25/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		800.00
S9M8PYCU	PUT SWO EUR UBSWGB2L P 3.02% / R 6MEURIB 317U6GPA2 02/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		933.51
S9M74VAU	PUT SWO EUR UBSWUS33 P 2.875% / R 6MEURIB 317U5MOA1 09/05/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,196.34
S9M86FYU	PUT SWO GBP BARCGB33 P 4.07% / R 1DSONIA 317U67BA7 05/07/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		759.71
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,183.79

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M84JFU	PUT SWO GBP CHASUS33 P 4.15% / R 1DSOIA 317U65XA7 03/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,207.95
S9M9MK7U	PUT SWO GBP CITIUS33 P 3.77% / R 1DSOIA 317U6W5A9 20/09/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		709.01
S9M95N7U	PUT SWO USD BARCGB33 P 3.955% / R 1DSOFR 317U6P8A1 08/26/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		795.00
S9M78WMU	PUT SWO USD BARCGB33 P 4.41% / R 1DSOFR 317U5OXA7 05/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		930.00
S9M9RQTU	PUT SWO USD BNPAFRPP P 3.595% / R 1DSOFR 317U6YYA3 09/27/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,136.25
S9M9PYAU	PUT SWO USD BNPAFRPP P 3.605% / R 1DSOFR 317U6XWA7 09/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,162.50
S9M4TJKU	PUT SWO USD BNPAFRPP P 3.994% / R 1DSOFR 317U4P0A1 01/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		917.50
S9M4WE1U	PUT SWO USD BNPAFRPP P 3.995% / R 1DSOFR 317U4QDA5 01/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,243.75
S9M81H2U	PUT SWO USD BNPAFRPP P 4.41% / R 1DSOFR 317U64VA2 06/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,305.00
S9M53WNU	PUT SWO USD BOFAUS6S P 3.738% / R 1DSOFR 317U4RQA9 01/19/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		835.00
S9M8NG9U	PUT SWO USD BOFAUS6S P 4.25% / R 1DSOFR 317U6GIA0 08/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,925.00
S9M75UBU	PUT SWO USD BOFAUS6S P 4.328% / R 1DSOFR 317U5NMA1 05/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,750.00
S9M7MV0U	PUT SWO USD BOFAUS6S P 4.35% / R 1DSOFR 317U5XSA3 07/08/2024	Acquisitions	500,000.00	0.00	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M4AX0U	PUT SWO USD BOFAUS6S P 4.53% / R 1DSOFR 317U4J2A3 12/13/2023	Dispositions	-500,000.00		2,250.00
		Acquisitions	200,000.00	0.00	
S9M9CT2U	PUT SWO USD CHASUS33 P 3.615% / R 1DSOFR 317U6SNA8 09/06/2024	Dispositions	-200,000.00		880.00
		Acquisitions	300,000.00	0.00	
S9M56HBU	PUT SWO USD CHASUS33 P 3.62% / R 1DSOFR 317U4T2A1 01/29/2024	Dispositions	-300,000.00		1,440.00
		Acquisitions	300,000.00	0.00	
S9M9GMGU	PUT SWO USD CHASUS33 P 3.64% / R 1DSOFR 317U6UZA0 09/12/2024	Dispositions	-300,000.00		1,297.50
		Acquisitions	300,000.00	0.00	
S9M55DYU	PUT SWO USD CHASUS33 P 3.655% / R 1DSOFR 317U4SLA2 01/22/2024	Dispositions	-300,000.00		1,372.50
		Acquisitions	300,000.00	0.00	
S9M9GMDU	PUT SWO USD CHASUS33 P 3.678% / R 1DSOFR 317U6UUA5 09/12/2024	Dispositions	-300,000.00		1,230.00
		Acquisitions	500,000.00	0.00	
S9M5SRRU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U51FA7 03/01/2024	Dispositions	-500,000.00		2,200.00
		Acquisitions	300,000.00	0.00	
S9M52WSU	PUT SWO USD CHASUS33 P 3.75% / R 1DSOFR 317U4RHA9 01/18/2024	Dispositions	-300,000.00		1,140.00
		Acquisitions	300,000.00	0.00	
S9M6KHAU	PUT SWO USD CHASUS33 P 3.95% / R 1DSOFR 317U5FGA5 04/12/2024	Dispositions	-300,000.00		1,485.00
		Acquisitions	500,000.00	0.00	
S9M8HHSU	PUT SWO USD CHASUS33 P 3.99% / R 1DSOFR 317U6DZA8 07/23/2024	Dispositions	-500,000.00		1,725.00
		Acquisitions	300,000.00	0.00	
S9M8GFQU	PUT SWO USD CHASUS33 P 4.025% / R 1DSOFR 317U6DCA3 07/22/2024	Dispositions	-300,000.00		1,200.00
		Acquisitions	500,000.00	0.00	
S9M4VH9U	PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U4PNA6 01/12/2024	Dispositions	-500,000.00		1,950.00
		Acquisitions	300,000.00	0.00	
S9M85EZU	PUT SWO USD CHASUS33 P 4.15% / R 1DSOFR 317U66LA8 07/05/2024	Dispositions	-300,000.00		1,372.50
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M65VDU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U56SA2 03/18/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		780.00
S9M86ERU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U67EA4 07/05/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,650.00
S9M4GQEU	PUT SWO USD CHASUS33 P 4.292% / R 1DSOFR 317U4KEA7 12/21/2023	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,695.00
S9M7EV8U	PUT SWO USD CHASUS33 P 4.47% / R 1DSOFR 317U5TUA9 05/24/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,275.00
S9M7JTGU	PUT SWO USD CHASUS33 P 4.48% / R 1DSOFR 317U5VIA8 06/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		807.50
S9M4AL4U	PUT SWO USD CHASUS33 P 4.53% / R 1DSOFR 317U4J4A1 12/13/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,018.75
S9M3J12U	PUT SWO USD CHASUS33 P 4.63% / R 1DSOFR 317U45FA9 11/02/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		862.50
S9M5465U	PUT SWO USD CITIUS33 P 3.685% / R 1DSOFR 317U4SPA8 01/22/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		970.00
S9M5GGBU	PUT SWO USD CITIUS33 P 3.86% / R 1DSOFR 317U4WVA2 02/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,050.00
S9M8LCPU	PUT SWO USD CITIUS33 P 4.06% / R 1DSOFR 317U6F5A6 07/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,225.00
S9M6W57U	PUT SWO USD CITIUS33 P 4.13% / R 1DSOFR 317U5L4A5 05/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,137.00
S9M75PVU	PUT SWO USD CITIUS33 P 4.385% / R 1DSOFR 317U5NPA8 05/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,350.00
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00

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S9M3JZ6U	PUT SWO USD DEUTGB2L P 4.63% / R 1DSOFR 317U45HA7 11/02/2023	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,402.50
S9M9NWRU	PUT SWO USD GSCMUS33 P 3.537% / R 1DSOFR 317U6XCA9 09/23/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,118.75
S9M9MYPU	PUT SWO USD GSCMUS33 P 3.547% / R 1DSOFR 317U6WGA7 09/20/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,025.00
S9M9QF9U	PUT SWO USD GSCMUS33 P 3.551% / R 1DSOFR 317U6YOA4 09/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,837.50
S9M9MYJU	PUT SWO USD GSCMUS33 P 3.57% / R 1DSOFR 317U6W8A6 09/20/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,012.50
S9M9LZFU	PUT SWO USD GSCMUS33 P 3.605% / R 1DSOFR 317U6W3A1 09/19/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,950.00
S9M9KH9U	PUT SWO USD GSCMUS33 P 3.631% / R 1DSOFR 317U6VUA3 09/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M9CM5U	PUT SWO USD GSCMUS33 P 3.632% / R 1DSOFR 317U6SPA6 09/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,400.00
S9M9KH7U	PUT SWO USD GSCMUS33 P 3.648% / R 1DSOFR 317U6VQA8 09/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,793.75
S9M55BPU	PUT SWO USD GSCMUS33 P 3.665% / R 1DSOFR 317U4SRA6 01/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,025.00
S9M58SFU	PUT SWO USD GSCMUS33 P 3.725% / R 1DSOFR 317U4U3A7 02/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,005.00
S9M53XWU	PUT SWO USD GSCMUS33 P 3.735% / R 1DSOFR 317U4ROA1 01/19/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		835.00
S9M51H7U	PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U4QZA1 01/16/2024	Acquisitions	500,000.00	0.00	

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S9M5F79U	PUT SWO USD GSCMUS33 P 3.86% / R 1DSOFR 317U4WXA0 02/16/2024	Dispositions	-500,000.00		2,130.00
		Acquisitions	500,000.00	0.00	
S9M8XHPU	PUT SWO USD GSCMUS33 P 3.882% / R 1DSOFR 317U6M8A8 08/16/2024	Dispositions	-500,000.00		2,250.00
		Acquisitions	500,000.00	0.00	
S9M6G72U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U5EOA9 04/08/2024	Dispositions	-500,000.00		1,775.00
		Acquisitions	500,000.00	0.00	
S9M91M3U	PUT SWO USD GSCMUS33 P 3.908% / R 1DSOFR 317U6N0A4 08/19/2024	Dispositions	-500,000.00		1,875.00
		Acquisitions	500,000.00	0.00	
S9M5MVYU	PUT SWO USD GSCMUS33 P 3.91% / R 1DSOFR 317U4Z9A0 02/26/2024	Dispositions	-500,000.00		1,700.00
		Acquisitions	200,000.00	0.00	
S9M96LWU	PUT SWO USD GSCMUS33 P 3.915% / R 1DSOFR 317U6PIA0 08/26/2024	Dispositions	-200,000.00		782.50
		Acquisitions	500,000.00	0.00	
S9M8UM0U	PUT SWO USD GSCMUS33 P 3.919% / R 1DSOFR 317U6L9A9 08/12/2024	Dispositions	-500,000.00		1,800.00
		Acquisitions	500,000.00	0.00	
S9M5H14U	PUT SWO USD GSCMUS33 P 3.94% / R 1DSOFR 317U4XXA8 02/20/2024	Dispositions	-500,000.00		1,650.00
		Acquisitions	1,400,000.00	0.00	
S9M8WJXU	PUT SWO USD GSCMUS33 P 3.945% / R 1DSOFR 317U6LPA1 08/15/2024	Dispositions	-1,400,000.00		3,360.00
		Acquisitions	500,000.00	0.00	
S9M94VCU	PUT SWO USD GSCMUS33 P 3.949% / R 1DSOFR 317U6OLA9 08/26/2024	Dispositions	-500,000.00		1,775.00
		Acquisitions	500,000.00	0.00	
S9M95RDU	PUT SWO USD GSCMUS33 P 3.961% / R 1DSOFR 317U6OZA4 08/26/2024	Dispositions	-500,000.00		1,802.50
		Acquisitions	500,000.00	0.00	
S9M92VRU	PUT SWO USD GSCMUS33 P 3.963% / R 1DSOFR 317U6NGA7 08/20/2024	Dispositions	-500,000.00		2,018.75
		Acquisitions	500,000.00	0.00	
S9M5LSHU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U4YHA4 02/23/2024	Dispositions	-500,000.00		1,787.50

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8ED3U	PUT SWO USD GSCMUS33 P 3.978% / R 1DSOFR 317U6D8A8 07/18/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,175.00
S9M94VDU	PUT SWO USD GSCMUS33 P 3.993% / R 1DSOFR 317U6OPA5 08/26/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,420.00
S9M8JMMU	PUT SWO USD GSCMUS33 P 3.998% / R 1DSOFR 317U6E6A8 07/24/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,825.00
S9M4QZ5U	PUT SWO USD GSCMUS33 P 4.01% / R 1DSOFR 317U4NPA9 01/05/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,262.50
S9M8TEYU	PUT SWO USD GSCMUS33 P 4.029% / R 1DSOFR 317U6J9A4 08/09/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,562.50
S9M5JR3U	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U4Y9A3 02/20/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,837.50
S9M8GCVU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U6DAA5 07/22/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		730.00
S9M4QZ3U	PUT SWO USD GSCMUS33 P 4.044% / R 1DSOFR 317U4NNA1 01/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,950.00
S9M8RVRU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U6IIA6 08/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,500.00
S9M63YJU	PUT SWO USD GSCMUS33 P 4.077% / R 1DSOFR 317U56CA9 03/14/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M6MKTU	PUT SWO USD GSCMUS33 P 4.08% / R 1DSOFR 317U5G6A4 04/15/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,640.00
S9M6MKVU	PUT SWO USD GSCMUS33 P 4.085% / R 1DSOFR 317U5G8A2 04/18/2024	Acquisitions	450,000.00	0.00	
		Dispositions	-450,000.00		1,532.25
		Acquisitions	450,000.00	0.00	
		Dispositions	-450,000.00		1,777.50

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S9M8MR4U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U6G3A6 07/29/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50
S9M63YHU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U55ZA6 03/14/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,700.00
S9M8CKZU	PUT SWO USD GSCMUS33 P 4.139% / R 1DSOFR 317U6BZA2 07/15/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,845.00
S9M6PDBU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U5GMA6 04/18/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,395.00
S9M67TEU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U58DA4 03/21/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		700.00
S9M68JTU	PUT SWO USD GSCMUS33 P 4.175% / R 1DSOFR 317U58OA2 03/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,750.00
S9M84HQU	PUT SWO USD GSCMUS33 P 4.194% / R 1DSOFR 317U66FA5 07/03/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,345.00
S9M8PC6U	PUT SWO USD GSCMUS33 P 4.195% / R 1DSOFR 317U6H2A5 08/02/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,975.00
S9M89GUU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U6AJA2 07/08/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,745.00
S9M7PWDU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U5YBA9 06/10/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		680.00
S9M82XAU	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,215.00
S9M82XBU	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		615.00
S9M7ASMU	PUT SWO USD GSCMUS33 P 4.392% / R 1DSOFR 317U5RFA0 05/17/2024	Acquisitions	400,000.00	0.00	

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S9M78RRU	PUT SWO USD GSCMUS33 P 4.41% / R 1DSOFR 317U5OVA9 05/15/2024	Dispositions	-400,000.00		1,665.00
		Acquisitions	400,000.00	0.00	
S9M7BRUU	PUT SWO USD GSCMUS33 P 4.452% / R 1DSOFR 317U5S4A0 05/20/2024	Dispositions	-400,000.00		1,900.00
		Acquisitions	500,000.00	0.00	
S9M7E27U	PUT SWO USD GSCMUS33 P 4.47% / R 1DSOFR 317U5TSA2 05/24/2024	Dispositions	-500,000.00		2,087.50
		Acquisitions	400,000.00	0.00	
S9M7HX0U	PUT SWO USD GSCMUS33 P 4.5% / R 1DSOFR 317U5V6A1 05/30/2024	Dispositions	-400,000.00		1,595.00
		Acquisitions	400,000.00	0.00	
S9M3SRDU	PUT SWO USD GSCMUS33 P 4.55% / R 1DSOFR 317U4APA7 11/13/2023	Dispositions	-400,000.00		1,520.00
		Acquisitions	400,000.00	0.00	
S9M3RMGU	PUT SWO USD GSCMUS33 P 4.575% / R 1DSOFR 317U4A2A2 11/13/2023	Dispositions	-400,000.00		1,930.00
		Acquisitions	200,000.00	0.00	
S9M3MM9U	PUT SWO USD GSCMUS33 P 4.64% / R 1DSOFR 317U48DA5 11/06/2023	Dispositions	-200,000.00		875.00
		Acquisitions	500,000.00	0.00	
S9M3WRYU	PUT SWO USD GSCMUS33 P 4.85% / R 1DSOFR 317U4CYA3 11/20/2023	Dispositions	-500,000.00		2,512.50
		Acquisitions	400,000.00	0.00	
S9M8CLAU	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U6C6A2 07/24/2024	Dispositions	-400,000.00		1,820.00
		Acquisitions	500,000.00	0.00	
S9M5SVSU	PUT SWO USD MSCSUS33 P 3.555% / R 1DSOFR 317U51DA9 03/01/2024	Dispositions	-500,000.00		2,100.00
		Acquisitions	200,000.00	0.00	
S9M5SVUU	PUT SWO USD MSCSUS33 P 3.65% / R 1DSOFR 317U51HA5 03/01/2024	Dispositions	-200,000.00		1,715.00
		Acquisitions	500,000.00	0.00	
S9M5SVQU	PUT SWO USD MSCSUS33 P 3.71% / R 1DSOFR 317U51BA1 03/01/2024	Dispositions	-500,000.00		2,125.00
		Acquisitions	500,000.00	0.00	
S9M5CZJU	PUT SWO USD MSCSUS33 P 3.85% / R 1DSOFR 317U4VTA7 02/12/2024	Dispositions	-500,000.00		1,862.50
		Acquisitions			

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S9M6JKZU	PUT SWO USD MSCSUS33 P 3.9% / R 1DSOFR 317U5F2A0 04/11/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		4,000.00
S9M4TAUU	PUT SWO USD MSCSUS33 P 3.955% / R 1DSOFR 317U4PBA9 01/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		755.00
S9M4TJQU	PUT SWO USD MSCSUS33 P 3.975% / R 1DSOFR 317U4P4A7 01/08/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,425.00
S9M6CV8U	PUT SWO USD MSCSUS33 P 4.024% / R 1DSOFR 317U5BQA3 04/01/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		940.00
S9M6CV7U	PUT SWO USD MSCSUS33 P 4.027% / R 1DSOFR 317U5BPA4 04/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,850.00
S9M8L52U	PUT SWO USD MSCSUS33 P 4.04% / R 1DSOFR 317U6FJA1 07/29/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,825.00
S9M4VZTU	PUT SWO USD MSCSUS33 P 4.05% / R 1DSOFR 317U4PPA4 01/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,850.00
S9M69K9U	PUT SWO USD MSCSUS33 P 4.07% / R 1DSOFR 317U59MA2 03/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,372.50
S9M6T62U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U5IPA9 04/25/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,862.50
S9M6CV6U	PUT SWO USD MSCSUS33 P 4.088% / R 1DSOFR 317U5BOA5 04/01/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,431.25
S9M6UXCU	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U5J4A0 04/26/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,825.00
S9M8L54U	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U6FNA6 07/29/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,387.50
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,290.00

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S9M62YTU	PUT SWO USD MSCSUS33 P 4.1% / R 1DSOFR 317U54VA3 03/13/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,900.00
S9M8QQDU	PUT SWO USD MSCSUS33 P 4.115% / R 1DSOFR 317U6HVA3 08/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,987.50
S9M4PL4U	PUT SWO USD MSCSUS33 P 4.12% / R 1DSOFR 317U4NJA6 01/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,350.00
S9M63UGU	PUT SWO USD MSCSUS33 P 4.135% / R 1DSOFR 317U56BA0 03/14/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,100.00
S9M67NEU	PUT SWO USD MSCSUS33 P 4.16% / R 1DSOFR 317U58GA1 03/21/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M6BZ7U	PUT SWO USD MSCSUS33 P 4.25% / R 1DSOFR 317U5AYA6 04/02/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,382.50
S9M4JZCU	PUT SWO USD MSCSUS33 P 4.254% / R 1DSOFR 317U4LKA8 12/27/2023	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		852.50
S9M7VAHU	PUT SWO USD MSCSUS33 P 4.265% / R 1DSOFR 317U61MA8 07/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,112.50
S9M7LNXU	PUT SWO USD MSCSUS33 P 4.3% / R 1DSOFR 317U5WJA5 06/06/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,575.00
S9M4CZLU	PUT SWO USD MSCSUS33 P 4.45% / R 1DSOFR 317U4JVA1 12/15/2023	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,100.00
S9M5UTAU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U51YA6 03/05/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,618.75
S9M61AQU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U54GA0 03/11/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,712.50
S9M8WFWU	PUT SWO USD NGFPUS33 P 3.936% / R 1DSOFR 317U6LRA9 08/15/2024	Acquisitions	700,000.00	0.00	

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S9M6XW0U	PUT SWO USD NGFPUS33 P 4.2% / R 1DSOFR 317U5LMA5 05/02/2024	Dispositions	-700,000.00		2,450.00
		Acquisitions	600,000.00	0.00	
S9M7MQ0U	PUT SWO USD NGFPUS33 P 4.235% / R 1DSOFR 317U5XQA5 06/10/2024	Dispositions	-600,000.00		1,950.00
		Acquisitions	600,000.00	0.00	
S9M9SNPU	PUT SWO USD PNBPU33CHA P 3.56% / R 1DSOFR 317U6ZLA4 09/30/2024	Dispositions	-600,000.00		2,490.00
		Acquisitions	600,000.00	0.00	
S9M9GRQU	PUT SWO USD PNBPU33CHA P 3.68% / R 1DSOFR 317U6UWA3 09/12/2024	Dispositions	-600,000.00		2,355.00
		Acquisitions	600,000.00	0.00	
S9M51B6U	PUT SWO USD PNBPU33CHA P 3.723% / R 1DSOFR 317U4R1A6 01/16/2024	Dispositions	-600,000.00		2,595.00
		Acquisitions	300,000.00	0.00	
S9M8X07U	PUT SWO USD PNBPU33CHA P 3.9% / R 1DSOFR 317U6MKA4 08/19/2024	Dispositions	-300,000.00		1,278.75
		Acquisitions	500,000.00	0.00	
S9M95F3U	PUT SWO USD PNBPU33CHA P 3.95% / R 1DSOFR 317U6P1A8 08/26/2024	Dispositions	-500,000.00		1,800.00
		Acquisitions	500,000.00	0.00	
S9M5MXTU	PUT SWO USD PNBPU33CHA P 3.952% / R 1DSOFR 317U4Z7A2 02/26/2024	Dispositions	-500,000.00		2,043.75
		Acquisitions	300,000.00	0.00	
S9M8CJHU	PUT SWO USD PNBPU33CHA P 3.986% / R 1DSOFR 317U6BXA4 07/15/2024	Dispositions	-300,000.00		1,207.50
		Acquisitions	500,000.00	0.00	
S9M4TLQU	PUT SWO USD PNBPU33CHA P 3.989% / R 1DSOFR 317U4P2A9 01/08/2024	Dispositions	-500,000.00		1,862.50
		Acquisitions	300,000.00	0.00	
S9M6B87U	PUT SWO USD PNBPU33CHA P 4.04% / R 1DSOFR 317U5BAA0 03/28/2024	Dispositions	-300,000.00		1,389.00
		Acquisitions	700,000.00	0.00	
S9M6UYWU	PUT SWO USD PNBPU33CHA P 4.09% / R 1DSOFR 317U5J6A8 04/26/2024	Dispositions	-700,000.00		2,485.00
		Acquisitions	1,000,000.00	0.00	
S9M6REEU	PUT SWO USD PNBPU33CHA P 4.105% / R 1DSOFR 317U5HLA5 04/22/2024	Dispositions	-1,000,000.00		2,825.00

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S9M67QNU	PUT SWO USD PNBpus33CHA P 4.138% / R 1DSOFR 317U57ZA2 03/21/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,660.00
S9M74VRU	PUT SWO USD PNBpus33CHA P 4.193% / R 1DSOFR 317U5MSA7 05/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,038.75
S9M73Z3U	PUT SWO USD PNBpus33CHA P 4.222% / R 1DSOFR 317U5MKA5 05/08/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,612.50
S9M88TXU	PUT SWO USD PNBpus33CHA P 4.235% / R 1DSOFR 317U69VA1 07/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,637.50
S9M7PSGU	PUT SWO USD PNBpus33CHA P 4.28% / R 1DSOFR 317U5Y5A6 06/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M7PSJU	PUT SWO USD PNBpus33CHA P 4.295% / R 1DSOFR 317U5YDA7 06/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M75SLU	PUT SWO USD PNBpus33CHA P 4.328% / R 1DSOFR 317U5NLA2 05/10/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9M4WZWU	PUT SWO USD PNBpus33CHA P 4% / R 1DSOFR 317U4QEA4 01/16/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,750.00
S9M9PTGU	PUT SWO USD UBSWUS33 P 3.598% / R 1DSOFR 317U6XYA5 09/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,308.75
S9M52YPU	PUT SWO USD UBSWUS33 P 3.744% / R 1DSOFR 317U4RJA7 01/18/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,162.50
S9M58QUU	PUT SWO USD UBSWUS33 P 3.783% / R 1DSOFR 317U4U1A9 02/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,462.43
C097023DM4	PVTPL BOEING CO 6.858% 05-01-2054	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,005.00
		Acquisitions	965,000.00	-965,000.00	
		Dispositions	-165,000.00		168,521.10

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C097023DN2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-165,000.00		167,923.80
C668138AC4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	Acquisitions	674,000.00	-466,536.06	
		Dispositions	-768,000.00		573,050.88
C74766Q101	QUANTERIX CORP COM	Acquisitions	19,291.00	-397,726.86	
		Dispositions	-5,089.00		104,329.15
C74736L109	Q2 HLDGS INC COM	Acquisitions	8,330.00	-342,358.97	
		Dispositions	-4,933.00		278,122.78
C750491102	RADNET INC COM STK	Acquisitions	129.00	-4,244.53	
		Dispositions	-10,835.00		456,609.05
C750917106	RAMBUS INC DEL COM	Acquisitions	1,943.00	-132,500.24	
		Dispositions	-1,943.00		108,777.59
C753422104	RAPID7 INC COM	Acquisitions	5,781.00	-307,419.49	
		Dispositions	-821.00		30,416.12
C754730109	RAYMOND JAMES FNCL INC COM STK	Acquisitions	1,000.00	-120,389.15	
		Dispositions	-2,984.00		334,906.78
C75734B100	REDDIT INC CL A CL A	Acquisitions	4,141.00	-241,743.87	
		Dispositions	-4,141.00		241,179.59
C759916109	REPLIGEN CORP COM STK USD0.01	Acquisitions	869.00	-112,095.93	
		Dispositions	-1,353.00		214,069.00
CG76279101	ROIVANT SCIENCES LTD COM 0.0000000341740141	Acquisitions	12,732.00	-135,946.63	
		Dispositions	-17,716.00		191,604.17
C77543R102	ROKU INC COM CL A COM CL A	Acquisitions	3,276.00	-217,628.13	
		Dispositions	-5,390.00		517,285.04
CV7780T103	ROYAL CARIBBEAN GROUP COM STK	Acquisitions	600.00	-61,687.50	

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C75513E101	RTX CORPORATION COMSTK	Dispositions	-600.00		72,832.52
		Acquisitions	3,100.00	-307,448.56	
C78409V104	S&P GLOBAL INC COM	Dispositions	-1,400.00		125,857.80
		Acquisitions	1,530.00	-655,637.31	
C79466L302	SALESFORCE INC COM USD0.001	Dispositions	-900.00		393,621.92
		Acquisitions	950.00	-250,074.86	
C79589L106	SAMSARA INC CL A CL A	Dispositions	-2,500.00		650,112.18
		Acquisitions	28,091.00	-987,258.86	
C80105N105	SANOFI SPONSORED ADR	Dispositions	-6,536.00		241,742.81
		Acquisitions	20,559.00	-983,592.63	
S4846288	SAP SE	Dispositions	-4,280.00		204,758.90
		Acquisitions	3,226.00	-653,957.56	
C806857108	SCHLUMBERGER LTD COM COM	Dispositions	-2,453.00		411,945.92
		Acquisitions	2,800.00	-135,442.52	
C80689H102	SCHNEIDER NATL INC WIS CL B CL B	Dispositions	-1,700.00		76,796.34
		Acquisitions	3,093.00	-66,829.76	
C811707801	SEACOAST BKG CORP FLA COM NEW COM NEW	Dispositions	-9,603.00		227,499.08
		Acquisitions	13,552.00	-315,892.68	
C81211K100	SEALED AIR CORP NEW COM STK	Dispositions	-11,541.00		281,384.81
		Acquisitions	2,696.00	-88,364.82	
C816851109	SEMPRA COM	Dispositions	-7,523.00		253,500.14
		Acquisitions	900.00	-66,196.25	
C81761L102	SERVICE PROPERTIES TRUST COM SH BEN INT	Dispositions	-900.00		61,924.69
		Acquisitions	0.00	0.00	
C81762P102	SERVICENOW INC COM USD0.001	Dispositions	0.00		0.00
		Acquisitions			

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C824348106	SHERWIN-WILLIAMS CO COM	Acquisitions	800.00	-614,216.54	
		Dispositions	-6,183.00		4,055,256.70
C82452J109	SHIFT4 PMTS INC CL A CL A	Acquisitions	1,080.00	-301,194.57	
		Dispositions	-1,320.00		395,845.65
C82509L107	SHOPIFY INC CL A SHOPIFY INC	Acquisitions	1,945.00	-113,390.51	
		Dispositions	-2,375.00		157,869.88
SBXDZ9Z0	SHOPIFY INC CL A SHOPIFY INC	Acquisitions	9,361.00	-588,875.69	
		Dispositions	-17,870.00		1,057,901.25
C825704109	SI-BONE INC COM	Dispositions	-5,174.00		300,022.06
		Acquisitions	9,322.00	-144,759.42	
C82982L103	SITEONE LANDSCAPE SUPPLY INC COM	Dispositions	-16,864.00		290,304.25
		Acquisitions	1,180.00	-164,670.93	
C82982T106	SITIME CORP COM	Dispositions	-1,794.00		234,135.63
		Acquisitions	294.00	-33,100.81	
C830566105	SKECHERS U S A INC CL A CL A ISIN #US8305661055	Dispositions	-1,050.00		121,143.20
		Acquisitions	200.00	-13,344.40	
C830879102	SKYWEST INC COM	Dispositions	-200.00		12,983.24
		Acquisitions	2,000.00	-99,588.55	
C83088M102	SKYWORKS SOLUTIONS INC COM	Dispositions	-1,100.00		69,324.10
		Acquisitions	100.00	-9,757.20	
C78454L100	SM ENERGY CO COM	Dispositions	-8,951.00		829,350.91
		Acquisitions	600.00	-22,703.30	
C83200N103	SMARTSHEET INC CL A CL A	Dispositions	-600.00		25,371.79
		Acquisitions	3,019.00	-130,846.50	
C833445109	SNOWFLAKE INC CL A CL A	Dispositions	-12,577.00		602,352.26
		Acquisitions			

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C83444M101	SOLVENTUM CORP COM COM USD0.01	Acquisitions	5,053.00	-786,777.31	
		Dispositions	-11,176.00		1,712,006.64
S6821506	SONY GROUP CORPORA NPV	Dispositions	-800.00		49,365.04
		Free Receipt	800.00	56,044.15	
C8424C0HV5	SOUTHERN CALIF EDISON CO DISC COML PAPER4/2 YRS 1&2 08-29-2024	Acquisitions	4,500.00	-433,309.26	
		Dispositions	-900.00		71,906.12
C8424C1XT0	SOUTHERN CALIF EDISON CO DISC COML PAPER4/2 YRS 1&2 10-27-2023	Free Receipt	14,400.00		
		Acquisitions	1,500,000.00	-1,494,556.67	
C8424C1XT0	SOUTHERN CALIF EDISON CO DISC COML PAPER4/2 YRS 1&2 10-27-2023	Dispositions	-1,500,000.00		1,500,000.00
C85208T107	SPRINKLR INC CL A CL A	Acquisitions	1,000,000.00	-997,841.67	
		Dispositions	-1,000,000.00		1,000,000.00
C85208M102	SPROUTS FMRS MKT INC COM	Acquisitions	253.00	-3,866.10	
		Dispositions	-28,131.00		350,967.77
C855244109	STARBUCKS CORP COM	Acquisitions	7,358.00	-318,822.68	
		Dispositions	-5,873.00		372,611.44
C857477103	STATE STR CORP COM	Acquisitions	2,500.00	-259,511.25	
		Dispositions	-3,650.00		340,808.63
C859241101	STERLING INFRASTRUCTURE INC COM STK USD0.01	Acquisitions	3,100.00	-198,896.84	
		Dispositions	-3,100.00		236,502.42
CT9224W109	STEVANATO GROUP S.P.A. COM NPV	Acquisitions	400.00	-29,288.80	
		Dispositions	-2,600.00		175,704.21
C863667101	STRYKER CORP	Acquisitions	15,444.00	-425,065.76	
		Dispositions	-5,158.00		138,332.48
C86614U100	SUMMIT MATLS INC CL A CL A	Acquisitions	370.00	-124,635.43	
		Dispositions	-370.00		122,081.53
		Acquisitions	900.00	-37,388.25	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	Dispositions	-900.00		36,546.90
		Acquisitions	4,500.00	-173,442.54	
C86881A100	SURGERY PARTNERS INC COM	Dispositions	-5,574.00		205,327.02
		Acquisitions	5,107.00	-155,070.92	
C87043Q108	SWEETGREEN INC CL A CL A	Dispositions	-7,257.00		213,573.32
		Acquisitions	22,659.00	-260,465.99	
C74144T108	T ROWE PRICE GROUP INC	Dispositions	-14,505.00		344,466.68
		Acquisitions	1,200.00	-133,922.40	
C872590104	T-MOBILE US INC COM	Dispositions	-1,200.00		139,663.71
		Acquisitions	900.00	-153,373.77	
C87613EFM2	TARGA RES CORP DISC COML PAPER 4/A2 YRS 1&2 06-21-2024	Dispositions	-1,750.00		251,800.60
		Acquisitions	1,100,000.00	-1,094,133.34	
C87613EGN9	TARGA RES CORP DISC COML PAPER 4/A2 YRS 1&2 07-22-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,100,000.00	-1,094,316.67	
C87612E106	TARGET CORP COM STK	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	2,700.00	-344,187.10	
S9A6FXKL	TBA COLLATERAL PAYABLE TO BANKOFAMERICA	Dispositions	-1,600.00		236,249.09
		Acquisitions	250,000.00	-250,000.00	
S9A6FC7L	TBA COLLATERAL PAYABLE TO GOLDMANSACHS	Dispositions	-250,000.00		250,000.00
		Acquisitions	280,000.00	-280,000.00	
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Dispositions	-280,000.00		280,000.00
		Acquisitions	291,000.00	-291,000.00	
S9A6FF6L	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	Dispositions	-546,000.00		546,000.00
		Acquisitions	1,190,000.00	-1,190,000.00	
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	Dispositions	-1,597,000.00		1,597,000.00
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		550,000.00
C87162W100	TD SYNnex CORPORATION COM USD0.001	Acquisitions	257,000.00	-257,000.00	
		Dispositions	-257,000.00		257,000.00
CG87110105	TECHNIPFMC PLC COM USD1	Acquisitions	600.00	-79,711.20	
		Dispositions	-300.00		34,705.43
C88023B103	TEMPUS AI INC COM USD0.0001 CL A	Acquisitions	235.00	-4,920.91	
		Dispositions	-26,191.00		580,016.58
SBMMV2K8	TENCENT HLDGS LTD HKD0.00002	Acquisitions	3,399.00	-97,437.34	
		Dispositions	-3,399.00		142,211.33
C88076W103	TERADATA CORP DEL COM STK	Acquisitions	7,900.00	-319,784.57	
		Dispositions	-6,600.00		242,073.28
C880770102	TERADYNE INC COM	Acquisitions	700.00	-26,090.05	
		Dispositions	-1,900.00		76,260.15
C880779103	TEREX CORP NEW COM	Acquisitions	1,900.00	-259,948.80	
		Dispositions	-300.00		38,377.33
C88160R101	TESLA INC COM USD0.001	Acquisitions	2,200.00	-113,620.54	
		Dispositions	-5,300.00		291,880.67
C88162F105	TETRA TECHNOLOGIES INC DEL COM	Acquisitions	1,280.00	-263,473.69	
		Dispositions	-3,530.00		694,388.15
C882681109	TEXAS ROADHOUSE INC COMMON STOCK	Acquisitions	5,500.00	-31,139.90	
		Dispositions	-8,200.00		39,256.76
		Acquisitions	30.00	-3,288.75	
		Dispositions	-1,823.00		224,923.21

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C883203101	TEXTRON INC COM	Acquisitions	700.00	-53,278.40	
		Dispositions	-3,900.00		343,888.91
SB1FGYY1	THAMES WTR UTL FIN 5.125% GTD 28/09/2037GBP	Acquisitions	500,000.00	-516,851.59	
		Dispositions	-500,000.00		495,056.14
C125523100	THE CIGNA GROUP	Acquisitions	1,460.00	-455,128.92	
		Dispositions	-1,170.00		406,957.13
C883556102	THERMO FISHER SCIENTIFIC INC COM USD1	Acquisitions	590.00	-336,554.81	
		Dispositions	-260.00		144,437.07
C9933E6997	THOMA BRAVO FUND XIII LP	Acquisitions	88,392.00	-88,392.00	
		Dispositions	-508,545.00		508,545.00
C872540109	TJX COS INC COM NEW	Acquisitions	300.00	-27,040.61	
		Dispositions	-1,250.00		112,434.72
C89055F103	TOPBUILD CORP COM	Acquisitions	1,140.00	-299,471.44	
		Dispositions	-1,140.00		421,945.31
C993FVX992	TOWERBROOK INVESTORS V (ONSHORE) LP	Acquisitions	127,021.00	-127,021.00	
		Dispositions	-259,440.00		259,440.00
S6900643	TOYOTA MOTOR CORP NPV	Acquisitions	15,300.00	-306,514.85	
		Dispositions	-3,300.00		72,250.31
C89377M109	TRANSMEDICS GROUP INC COM	Acquisitions	2,238.00	-209,538.38	
		Dispositions	-912.00		131,005.60
C89417E109	TRAVELERS COS INC COM STK	Acquisitions	800.00	-176,143.70	
		Dispositions	-800.00		173,275.85
C89832Q109	TRUIST FINL CORP COM	Acquisitions	7,900.00	-295,736.08	
		Dispositions	-10,900.00		350,288.63
C89788MAM4	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	Acquisitions	285,000.00	-259,900.05	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
SBNYF3S0	TSY INFL IX N/B 0.125% 02-15-2052	Dispositions	-590,000.00		585,041.05
		Acquisitions	1,000,000.00	-659,795.55	
C90138F102	TWILIO INC CL A CL A	Dispositions	-100,000.00		67,459.62
		Acquisitions	200.00	-14,402.40	
C90184D100	TWIST BIOSCIENCE CORP COM	Dispositions	-200.00		14,635.38
		Acquisitions	700.00	-35,694.40	
C69349H107	TXNM ENERGY INC COM NPV	Dispositions	-700.00		31,791.71
		Acquisitions	3,400.00	-126,778.80	
C90353T100	UBER TECHNOLOGIES INC COM USD0.00001	Dispositions	-1,500.00		60,150.07
		Acquisitions	12,100.00	-832,469.20	
C90384S303	ULTA BEAUTY INC COM STK USD0.01	Dispositions	-49,167.00		2,753,329.98
		Acquisitions	680.00	-293,089.77	
C90400D108	ULTRAGENYX PHARMACEUTICAL INC COM	Dispositions	-680.00		281,826.78
		Acquisitions	14,809.00	-498,684.00	
C907818108	UNION PAC CORP COM	Dispositions	-10,460.00		411,407.88
		Acquisitions	2,170.00	-512,489.29	
C909907107	UNITED BANKSHARES INC W VA COM	Dispositions	-1,700.00		420,722.80
		Acquisitions	2,734.00	-74,531.32	
C911163103	UNITED NAT FOODS INC COM	Dispositions	-10,341.00		335,394.72
		Acquisitions	6,700.00	-100,285.09	
C911312106	UNITED PARCEL SVC INC CL B	Dispositions	-100.00		1,413.83
		Acquisitions	1,700.00	-225,670.75	
SBMXHQ6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	Dispositions	-700.00		90,023.10
		Acquisitions	700,000.00	-653,736.76	
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK	Dispositions	-200,000.00		171,584.24

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C91324P102	UNITEDHEALTH GROUP INC COM	Acquisitions	300.00	-64,419.75	
		Dispositions	-300.00		72,579.71
C913915104	UNIVERSAL TECHNICAL INST INC COM	Acquisitions	871.00	-456,908.02	
		Dispositions	-2,884.00		1,436,065.79
C91529Y106	UNUM GROUP	Acquisitions	18,031.00	-281,617.38	
		Dispositions	-2,411.00		40,184.16
C91688F104	UPWORK INC COM	Acquisitions	600.00	-28,879.20	
		Dispositions	-1,000.00		46,897.71
C91704F104	URBAN EDGE PPTYS COM	Acquisitions	1,300.00	-20,361.25	
		Dispositions	-1,300.00		17,845.61
C917047102	URBAN OUTFITTERS INC COM	Acquisitions	900.00	-15,871.18	
		Dispositions	-900.00		15,468.76
C91913Y100	VALERO ENERGY CORP COM STK NEW	Acquisitions	200.00	-7,836.40	
		Dispositions	-6,100.00		220,021.05
C922280102	VARONIS SYS INC COM	Acquisitions	400.00	-54,073.00	
		Dispositions	-1,250.00		171,050.30
C92243G108	VAXCYTE INC COM	Acquisitions	5,305.00	-257,181.39	
		Dispositions	-865.00		42,109.50
C92276F100	VENTAS INC REIT	Acquisitions	86.00	-4,427.93	
		Dispositions	-8,313.00		528,692.12
C92337R101	VERA THERAPEUTICS INC CL A CL A	Acquisitions	1,800.00	-99,933.60	
		Dispositions	0.00		0.00
C92345Y106	VERISK ANALYTICS INC COM USD0.001	Acquisitions	3,089.00	-114,331.50	
		Dispositions	-218.00		8,019.03
		Acquisitions	400.00	-97,008.80	
		Dispositions	-400.00		94,630.20

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	2,000.00	-80,818.75	
		Dispositions	-5,600.00		228,739.17
C92538J106	VERTEX INC CL A CL A	Acquisitions	180.00	-4,904.10	
		Dispositions	-13,373.00		376,760.11
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001	Acquisitions	1,300.00	-97,244.40	
		Dispositions	-73,674.00		4,668,200.54
C29430C102	VESTIS CORP COM	Dispositions	-20,629.50		307,812.52
		Free Receipt	20,629.50	357,824.06	
C925652109	VICI PPTYS INC COM	Acquisitions	3,154.00	-104,429.57	
		Dispositions	-32,744.00		922,339.94
C92686J106	VIKING THERAPEUTICS INC COM	Acquisitions	2,892.00	-188,740.21	
		Dispositions	-374.00		23,559.77
C92826C839	VISA INC COM CL A STK	Acquisitions	90.00	-24,532.38	
		Dispositions	-13,696.00		3,502,815.33
C9933CV994	VISTA EQUITY PARTNERS FUND VII LP	Acquisitions	154,625.00	-154,625.00	
		Dispositions	-5,896.00		5,896.00
C92846Q107	VITA COCO CO INC COM	Acquisitions	3,483.00	-87,364.07	
		Dispositions	-10,092.00		266,098.46
C92847W103	VITAL FARMS INC COM	Acquisitions	1,700.00	-47,967.70	
		Dispositions	-1,700.00		52,645.13
C92857WCA6	VODAFONE GROUP PLC 5.75% 06-28-2054	Acquisitions	1,470,000.00	-1,461,679.80	
		Dispositions	-565,000.00		594,730.30
C929160109	VULCAN MATERIALS CO COM	Acquisitions	250.00	-65,874.13	
		Dispositions	-1,750.00		412,017.43
C91842JC15	VW CR INC DISC COML PAPER 4/2 YRS 1&2 03-01-2024	Acquisitions	1,100,000.00	-1,095,251.66	

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C91842JC64	VW CR INC DISC COML PAPER 4/2 YRS 1&2 03-06-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,100,000.00	-1,092,851.84	
C91842JCE7	VW CR INC DISC COML PAPER 4/2 YRS 1&2 03-14-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,400,000.00	-1,391,798.34	
C91842JDJ5	VW CR INC DISC COML PAPER 4/2 YRS 1&2 04-18-2024	Dispositions	-1,400,000.00		1,400,000.00
		Acquisitions	1,100,000.00	-1,094,912.50	
C91842JHM4	VW CR INC DISC COML PAPER 4/2 YRS 1&2 08-21-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	1,100,000.00	-1,089,618.14	
C929740108	WABTEC CORP COM	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions	700.00	-91,232.60	
C931142103	WALMART INC COM	Dispositions	-700.00		98,497.11
		Acquisitions	2,200.00	-180,449.65	
C254687106	WALT DISNEY CO	Dispositions	-3,700.00		368,872.72
		Free Receipt	1,200.00		
C934423104	WARNER BROS DISCOVERY INC	Acquisitions	3,200.00	-335,387.45	
		Dispositions	-2,500.00		249,714.12
C955306105	WEST PHARMACEUTICAL SVCS INC COM	Acquisitions	5,200.00	-58,356.25	
		Dispositions	-11,500.00		110,721.56
C958102105	WESTN DIGITAL CORP COM	Acquisitions	220.00	-80,880.23	
		Dispositions	-650.00		219,804.89
C962166104	WEYERHAEUSER CO COM	Acquisitions	700.00	-40,685.75	
		Dispositions	-700.00		37,797.95
CG96629103	WILLIS TOWERS WATSON PLC COM USD0.000115	Acquisitions	600.00	-19,339.50	
		Dispositions	-1,400.00		43,832.97
		Acquisitions	70.00	-19,525.24	
		Dispositions	-1,834.00		453,022.00

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Asset ID	Security Description	Transaction	Shares /Par	Cost of Acquisitions	Proceeds of Dispositions
C971378104	WILLSCOT HOLDINGS CORPORATION COM	Acquisitions	4,507.00	-175,914.74	
		Dispositions	-6,504.00		254,830.73
C974155103	WINGSTOP INC COM	Acquisitions	18.00	-4,163.31	
		Dispositions	-1,950.00		583,651.83
CG98196101	WNS HOLDINGS LTD ORD GBP0.1	Dispositions	-2,001.00		85,866.22
		Free Receipt	2,001.00	101,110.53	
SBMGT167	WOODSIDE ENERGY NPV	Acquisitions	10,334.00	-192,093.18	
		Dispositions	-2,308.00		47,823.85
C980745103	WOODWARD INC COM	Acquisitions	100.00	-13,856.25	
		Dispositions	-100.00		13,769.64
C98138H101	WORKDAY INC CL A COM USD0.001	Acquisitions	950.00	-253,740.18	
		Dispositions	-860.00		219,599.32
C981475106	WORLD KINECT CORPORATION COM USD0.01	Acquisitions	1,100.00	-26,651.20	
		Dispositions	-1,100.00		32,896.53
S6AZBF7U	WUXI BIOLOGICS CAYMAN INC	RIGHT 09/11/2023	Free Delivery	-155.00	
		Free Receipt	155.00		
SBQHNQ38	WUXI XDC CAYMAN USD0.00005	Acquisitions	155.00	-412.61	
		Dispositions	-155.00		618.81
C983134107	WYNN RESORTS LTD COM	Acquisitions	6,272.00	-569,188.34	
		Dispositions	-9,102.00		831,028.96
C98389B100	XCEL ENERGY INC COM	Acquisitions	14,941.00	-934,498.09	
		Dispositions	-1,600.00		93,821.17
C98954M101	ZILLOW GROUP INC COM USD0.0001	Acquisitions	900.00	-48,152.25	
		Dispositions	-900.00		41,966.06
C98954M200	ZILLOW GROUP INC COM USD0.0001 CLASS C	Acquisitions	1,600.00	-89,572.00	

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C98956P102	ZIMMER BIOMET HLDGS INC COM	Dispositions	-1,600.00		78,198.16
		Acquisitions	700.00	-72,823.90	
		Dispositions	-1,350.00		153,309.18
C88579Y101	3M CO COM	Acquisitions	1,200.00	-116,596.60	
		Dispositions	-2,300.00		233,039.37

Schedule SB, line 32 — Schedule of Amortization Bases

The total shortfall amortization charge is the sum of the individual shortfall amortization installments for each plan year since the IRC Section 430 changes made by ARPA took effect for the plan. Although an individual shortfall amortization installment can be negative, the combined shortfall amortization charge cannot be less than \$0.

BEA shortfall bases

Shortfall bases				
Year established		Outstanding balance	Years remaining	2023 installment
2023	\$	21,889,217	15	\$ 2,004,630
Total	\$	21,889,217		\$ 2,004,630

IEC shortfall bases

Shortfall bases				
Year established		Outstanding balance	Years remaining	2023 installment
2022	\$	14,945,598	14	\$ 1,435,109
2023		26,095,819	15	2,389,874
Total	\$	41,041,417		\$ 3,824,983

Schedule SB, line 24 — Change in Actuarial Assumptions

The following actuarial assumption changes were made for the funding valuation as of October 1, 2023:

- Interest discounts and mortality rates were updated from October 1, 2022 to October 1, 2023 in accordance with PPA.
- The expense component of normal cost was updated from \$1,570,000 to \$1,690,000 to reflect our expectations for the current plan year.