

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

- A** This return/report is for:
 - a multiemployer plan
 - a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
 - a single-employer plan
 - a DFE (specify) M
- B** This return/report is:
 - 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
 - special extension (enter description)
 - the DFVC program
- 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 <u>FOX MASTER TRUST</u>	1b Three-digit plan number (PN) ▶ <u>003</u>
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) <u>FOX CORPORATION</u> <u>1211 AVENUE OF THE AMERICAS</u> <u>NEW YORK, NY 10036-8706</u>	1c Effective date of plan <u>12/01/2018</u> 2b Employer Identification Number (EIN) <u>83-2290306</u> 2c Plan Sponsor's telephone number <u>212-852-7000</u> 2d Business code (see instructions)

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

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

SIGN HERE		Date	
	Signature of plan administrator		Enter name of individual signing as plan administrator
SIGN HERE		Date	
	Signature of employer/plan sponsor		Enter name of individual signing as employer or plan sponsor
SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>09/02/2025</u>	<u>THEODORE EXARHAKOS</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

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

<p>3a Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor</p> <p>PLAN ADMINISTRATIVE COMMITTEE C/O FOX CORPORATION 1211 AVENUE OF THE AMERICAS NEW YORK, NY 10036-8706</p>	<p>3b Administrator's EIN 83-1825597</p>
	<p>3c Administrator's telephone number 212-852-7000</p>
<p>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:</p> <p>a Sponsor's name c Plan Name</p>	<p>4b EIN</p> <p>4d PN</p>
<p>5 Total number of participants at the beginning of the plan year</p>	<p>5</p>
<p>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).</p> <p>a(1) Total number of active participants at the beginning of the plan year</p> <p>a(2) Total number of active participants at the end of the plan year</p> <p>b Retired or separated participants receiving benefits.....</p> <p>c Other retired or separated participants entitled to future benefits</p> <p>d Subtotal. Add lines 6a(2), 6b, and 6c.....</p> <p>e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.</p> <p>f Total. Add lines 6d and 6e</p> <p>g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)</p> <p>g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)</p> <p>h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....</p>	<p>6a(1)</p> <p>6a(2)</p> <p>6b</p> <p>6c</p> <p>6d</p> <p>6e</p> <p>6f</p> <p>6g(1)</p> <p>6g(2)</p> <p>6h</p>
<p>7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)</p>	<p>7</p>

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

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

<p>9a Plan funding arrangement (check all that apply)</p> <p>(1) <input type="checkbox"/> Insurance</p> <p>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts</p> <p>(3) <input type="checkbox"/> Trust</p> <p>(4) <input type="checkbox"/> General assets of the sponsor</p>	<p>9b Plan benefit arrangement (check all that apply)</p> <p>(1) <input type="checkbox"/> Insurance</p> <p>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts</p> <p>(3) <input type="checkbox"/> Trust</p> <p>(4) <input type="checkbox"/> General assets of the sponsor</p>
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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)

<p>a Pension Schedules</p> <p>(1) <input type="checkbox"/> R (Retirement Plan Information)</p> <p>(2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary</p> <p>(3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary</p> <p>(4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____</p> <p>(5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)</p>	<p>b General Schedules</p> <p>(1) <input checked="" type="checkbox"/> H (Financial Information)</p> <p>(2) <input type="checkbox"/> I (Financial Information – Small Plan)</p> <p>(3) <input type="checkbox"/> A (Insurance Information) – Number Attached <u> 0 </u></p> <p>(4) <input checked="" type="checkbox"/> C (Service Provider Information)</p> <p>(5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information)</p> <p>(6) <input type="checkbox"/> G (Financial Transaction Schedules)</p>
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Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning **01/01/2024** and ending **12/31/2024**

A Name of plan FOX MASTER TRUST	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 FOX CORPORATION	D Employer Identification Number (EIN) 83-2290306	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

GRANTHAM, MAYO, VAN OTTERLOO

04-2691242

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

JP MORGAN INVESTMENT MANAGEMENT **245 PARK AVENUE**
NEW YORK, NY 10167

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

LOOMIS SAYLES TRUST COMPANY

20-8080381

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

MFS HERITAGE TRUST CO

02-0507414

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

OAKTREE CAPITAL MANAGEMENT LP

26-0189082

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

PACIFIC INV. MANAGEMENT CO LLC

33-0629048

(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)

WELLINGTON TRUST

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	342400	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

GRANTHAM, MAYO, VAN OTTERLOO

04-2691242

(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 50 51 60 62	NONE	247287	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

PRUDENTIAL TRUST COMPANY

23-6994310

(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 50 51	NONE	221222	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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 CHASE BANK, NA

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 28 50 51 60 62	NONE	184623	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

NEWTON INVESTMENT MANAGEMENT

25-6078093

(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 50 51	NONE	104895	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

BLACKROCK INSTITUTIONAL TRUST CO

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	59785	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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)

COVINGTON & BURLING LLP

53-0188411

(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	52249	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

ERNST & YOUNG LLP

34-6565596

(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	7980	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

FIRST EAGLE INVESTMENT MGMT

57-1156902

(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 50 51	NONE	15	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 <hr/> 2024 <hr/> This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan <u>FOX MASTER TRUST</u>	B Three-digit plan number (PN)	<u>003</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>FOX CORPORATION</u>	D Employer Identification Number (EIN) <u>83-2290306</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>INTERMEDIATE GOVT BOND INDEX FUND</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST CO, NA</u>				
c EIN-PN <u>94-3118548-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>46281531</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BNYM NEWTON NSL US DYN LG CAP VAL</u>				
b Name of sponsor of entity listed in (a): <u>THE BANK OF NEW YORK MELLON</u>				
c EIN-PN <u>25-6078093-187</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>36494397</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>US STRIPS 20PLUS YR BD INDEX RSL TR</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST CO, NA</u>				
c EIN-PN <u>27-3227381-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>166042800</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WTC-CIF II US INV GRADE CORP LONG</u>				
b Name of sponsor of entity listed in (a): <u>WELLINGTON TRUST COMPANY, NA</u>				
c EIN-PN <u>04-6913417-120</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>175317430</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LOOMIS SAYLES LG CAP GROWTH TRUST</u>				
b Name of sponsor of entity listed in (a): <u>LOOMIS SAYLES TRUST COMPANY, LLC</u>				
c EIN-PN <u>84-6391546-012</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>34547188</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MFS INTERNATIONAL EQUITY FUND</u>				
b Name of sponsor of entity listed in (a): <u>MFS HERITAGE TRUST COMPANY</u>				
c EIN-PN <u>57-1187281-013</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>43309348</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRUDENTIAL US LONG DURATION CP BOND</u>				
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL TRUST COMPANY</u>				
c EIN-PN <u>23-6994310-159</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	<u>164216197</u>	

a Name of MTIA, CCT, PSA, or 103-12 IE: **WTC-CIF II US INV GRADE INT CORP**

b Name of sponsor of entity listed in (a): **WELLINGTON TRUST COMPANY, NA**

c EIN-PN 04-6913417-206	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 25097210
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a Name of MTIA, CCT, PSA, or 103-12 IE: **BLACKROCK EQUITY INDEX FUND**

b Name of sponsor of entity listed in (a): **BLACKROCK INSTITUTIONAL TRUST CO, NA**

c EIN-PN 94-3262720-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 17166289
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan FOX MASTER TRUST	B Three-digit plan number (PN) 003
C Plan sponsor's name as shown on line 2a of Form 5500 FOX CORPORATION	D Employer Identification Number (EIN) 83-2290306

Part I	Asset and Liability Statement
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1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

		(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)	69749	98977
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	52111424	35039248
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	634752114	708472390
(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)	201085069	145652708
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

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	888018356	889263323
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	282463	289411
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	282463	289411
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	887735893	888973912

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)		
(B) U.S. Government securities.....	2b(1)(B)		
(C) Corporate debt instruments.....	2b(1)(C)		
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	2605668	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		2605668
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	6789238	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		6789238
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	21383597	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	0	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-20301278	
(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)		3315276
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		8631841
c Other income	2c		38345
d Total income. Add all income amounts in column (b) and enter total	2d		22462687

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	7980	
(5) Investment advisory and investment management fees	2i(5)	975605	
(6) Bank or trust company trustee/custodial fees	2i(6)	184623	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	52248	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		1220456
j Total expenses. Add all expense amounts in column (b) and enter total	2j		1220456

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		21242231
l Transfers of assets:			
(1) To this plan	2l(1)		30017489
(2) From this plan	2l(2)		50021701

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?			
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.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
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 _____.

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	QUANTITY	UNIT	DATE	TYPE	PRICE	EXPENSES	888,018,356 COST OF ASSET	5% VALUE OF CURRENT VALUE	44,400,917 NET GAIN OR (LOSS)
						SELLING PRICE				
199990581 COMMITMENT TO PURCHASE FUND										
BROKER 0800102 MEMO										
	40,000,000	03/14/24	B	BUY	133	1.0000	0	40,000,000	40,000,000	0
	40,000,000	03/14/24	S	SELL	140	1.0000	0	40,000,000	40,000,000	0
	12,000,000	03/14/24	B	BUY	181	1.0000	0	12,000,000	12,000,000	0
	12,000,000	03/14/24	S	SELL	186	1.0000	0	12,000,000	12,000,000	0

	52,000,000				2	TOTAL BUYS	0	52,000,000	52,000,000	0
	52,000,000				2	TOTAL SELLS	0	52,000,000	52,000,000	0

	104,000,000					SECURITY TOTAL	0	104,000,000	104,000,000	0
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND										
MONTHLY VARIABLE 12/31/2049										
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS										
	106	01/02/24	B	BUY	28	100.0000	0	106	106	0
	38	01/02/24	B	BUY	30	100.0000	0	38	38	0
	2	01/02/24	B	BUY	56	100.0000	0	2	2	0
	10	01/02/24	B	BUY	60	100.0000	0	10	10	0
	115	01/02/24	B	BUY	64	100.0000	0	115	115	0
	1	01/02/24	B	BUY	100	100.0000	0	1	1	0
	1	01/02/24	B	BUY	126	100.0000	0	1	1	0
	0	01/02/24	B	BUY	144	100.0000	0	0	0	0
	5	01/02/24	B	BUY	156	100.0000	0	5	5	0
	6	01/02/24	B	BUY	159	100.0000	0	6	6	0
	5	01/02/24	B	BUY	174	100.0000	0	5	5	0
	117	01/02/24	B	BUY	205	100.0000	0	117	117	0
	12	01/02/24	B	BUY	236	100.0000	0	12	12	0
	26	01/02/24	B	BUY	286	100.0000	0	26	26	0
	1,394,460	01/02/24	S	SELL	2470	100.0000	0	1,394,460	1,394,460	0
	2,250	01/04/24	S	SELL	2472	100.0000	0	2,250	2,250	0
	533	01/08/24	B	BUY	2473	100.0000	0	533	533	0
	16,000	01/10/24	S	SELL	2477	100.0000	0	16,000	16,000	0
	422	01/11/24	S	SELL	2479	100.0000	0	422	422	0
	121	01/12/24	B	BUY	2480	100.0000	0	121	121	0
	82,850	01/18/24	S	SELL	2485	100.0000	0	82,850	82,850	0
	1,248	01/19/24	B	BUY	2486	100.0000	0	1,248	1,248	0
	26,492	01/23/24	S	SELL	2489	100.0000	0	26,492	26,492	0
	2,466,034	01/29/24	S	SELL	2491	100.0000	0	2,466,034	2,466,034	0
	5,393	01/30/24	B	BUY	2492	100.0000	0	5,393	5,393	0
	106	02/01/24	B	BUY	30	100.0000	0	106	106	0
	38	02/01/24	B	BUY	32	100.0000	0	38	38	0
	2	02/01/24	B	BUY	58	100.0000	0	2	2	0
	10	02/01/24	B	BUY	64	100.0000	0	10	10	0
	115	02/01/24	B	BUY	66	100.0000	0	115	115	0
	1	02/01/24	B	BUY	104	100.0000	0	1	1	0
	1	02/01/24	B	BUY	128	100.0000	0	1	1	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE	VALUE OF EXPENSES	888,018,356 COST OF ASSET	5% VALUE OF CURRENT VALUE	44,400,917 NET GAIN OR (LOSS)
			SELLING PRICE				
	0 02/01/24 B BUY	148	100.0000	0	0	0	0
	5 02/01/24 B BUY	160	100.0000	0	5	5	0
	6 02/01/24 B BUY	161	100.0000	0	6	6	0
	5 02/01/24 B BUY	176	100.0000	0	5	5	0
	117 02/01/24 B BUY	213	100.0000	0	117	117	0
	12 02/01/24 B BUY	240	100.0000	0	12	12	0
	26 02/01/24 B BUY	294	100.0000	0	26	26	0
1,376,550	02/01/24 S SELL	2500	100.0000	0	1,376,550	1,376,550	0
5,393	02/02/24 S SELL	2502	100.0000	0	5,393	5,393	0
5,393	02/05/24 B BUY	2503	100.0000	0	5,393	5,393	0
2,250	02/06/24 S SELL	2506	100.0000	0	2,250	2,250	0
218,892	02/07/24 S SELL	2515	100.0000	0	218,892	218,892	0
5,735	02/08/24 S SELL	2518	100.0000	0	5,735	5,735	0
102	02/12/24 B BUY	2519	100.0000	0	102	102	0
15,000	02/14/24 B BUY	2521	100.0000	0	15,000	15,000	0
14,963,471	02/15/24 B BUY	2524	100.0000	0	14,963,471	14,963,471	0
3,000,000	02/16/24 B BUY	2528	100.0000	0	3,000,000	3,000,000	0
12,000	02/20/24 S SELL	2532	100.0000	0	12,000	12,000	0
3,000	02/21/24 S SELL	2534	100.0000	0	3,000	3,000	0
3,744,598	02/27/24 S SELL	2542	100.0000	0	3,744,598	3,744,598	0
100	03/01/24 B BUY	32	100.0000	0	100	100	0
35	03/01/24 B BUY	34	100.0000	0	35	35	0
1	03/01/24 B BUY	62	100.0000	0	1	1	0
9	03/01/24 B BUY	66	100.0000	0	9	9	0
108	03/01/24 B BUY	68	100.0000	0	108	108	0
1	03/01/24 B BUY	110	100.0000	0	1	1	0
1	03/01/24 B BUY	132	100.0000	0	1	1	0
0	03/01/24 B BUY	150	100.0000	0	0	0	0
6	03/01/24 B BUY	163	100.0000	0	6	6	0
67	03/01/24 B BUY	164	100.0000	0	67	67	0
4	03/01/24 B BUY	180	100.0000	0	4	4	0
110	03/01/24 B BUY	215	100.0000	0	110	110	0
74	03/01/24 B BUY	248	100.0000	0	74	74	0
25	03/01/24 B BUY	296	100.0000	0	25	25	0
1,348,999	03/01/24 S SELL	2552	100.0000	0	1,348,999	1,348,999	0
1,381	03/05/24 S SELL	2555	100.0000	0	1,381	1,381	0
869	03/08/24 S SELL	2557	100.0000	0	869	869	0
1,411	03/12/24 S SELL	2560	100.0000	0	1,411	1,411	0
14,000,000	03/13/24 B BUY	33	100.0000	0	14,000,000	14,000,000	0
15,000,000	03/13/24 B BUY	166	100.0000	0	15,000,000	15,000,000	0
12,000,000	03/13/24 B BUY	216	100.0000	0	12,000,000	12,000,000	0
14,000,000	03/14/24 S SELL	35	100.0000	0	14,000,000	14,000,000	0
15,000,000	03/14/24 S SELL	168	100.0000	0	15,000,000	15,000,000	0
12,000,000	03/14/24 S SELL	218	100.0000	0	12,000,000	12,000,000	0
57,654	03/18/24 S SELL	2567	100.0000	0	57,654	57,654	0
142,749	03/27/24 S SELL	2569	100.0000	0	142,749	142,749	0
38	04/01/24 B BUY	36	100.0000	0	38	38	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		888,018,356	5% VALUE OF	44,400,917	
		PURCHASE PRICE	VALUE OF EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
		SELLING PRICE					
	2,097 04/01/24 B BUY	37	100.0000	0	2,097	2,097	0
	2 04/01/24 B BUY	64	100.0000	0	2	2	0
	10 04/01/24 B BUY	68	100.0000	0	10	10	0
	574 04/01/24 B BUY	72	100.0000	0	574	574	0
	1 04/01/24 B BUY	114	100.0000	0	1	1	0
	1 04/01/24 B BUY	138	100.0000	0	1	1	0
	0 04/01/24 B BUY	152	100.0000	0	0	0	0
	6 04/01/24 B BUY	165	100.0000	0	6	6	0
	2,138 04/01/24 B BUY	170	100.0000	0	2,138	2,138	0
	5 04/01/24 B BUY	184	100.0000	0	5	5	0
	1,823 04/01/24 B BUY	220	100.0000	0	1,823	1,823	0
	12 04/01/24 B BUY	253	100.0000	0	12	12	0
	26 04/01/24 B BUY	298	100.0000	0	26	26	0
	1,372,561 04/01/24 S SELL	2583	100.0000	0	1,372,561	1,372,561	0
	3,461 04/03/24 B BUY	2584	100.0000	0	3,461	3,461	0
	2,250 04/04/24 S SELL	2587	100.0000	0	2,250	2,250	0
	5,393 04/11/24 B BUY	2588	100.0000	0	5,393	5,393	0
	128 04/15/24 B BUY	2591	100.0000	0	128	128	0
	1,413 04/17/24 B BUY	2592	100.0000	0	1,413	1,413	0
	30,303 04/18/24 S SELL	2597	100.0000	0	30,303	30,303	0
	51,015 04/22/24 S SELL	2601	100.0000	0	51,015	51,015	0
	2,333,892 04/26/24 S SELL	2604	100.0000	0	2,333,892	2,333,892	0
	56,470 04/29/24 S SELL	2608	100.0000	0	56,470	56,470	0
	37 05/01/24 B BUY	38	100.0000	0	37	37	0
	112 05/01/24 B BUY	40	100.0000	0	112	112	0
	1 05/01/24 B BUY	66	100.0000	0	1	1	0
	10 05/01/24 B BUY	72	100.0000	0	10	10	0
	114 05/01/24 B BUY	76	100.0000	0	114	114	0
	1 05/01/24 B BUY	120	100.0000	0	1	1	0
	1 05/01/24 B BUY	143	100.0000	0	1	1	0
	0 05/01/24 B BUY	156	100.0000	0	0	0	0
	6 05/01/24 B BUY	167	100.0000	0	6	6	0
	14 05/01/24 B BUY	175	100.0000	0	14	14	0
	5 05/01/24 B BUY	189	100.0000	0	5	5	0
	121 05/01/24 B BUY	228	100.0000	0	121	121	0
	12 05/01/24 B BUY	259	100.0000	0	12	12	0
	26 05/01/24 B BUY	300	100.0000	0	26	26	0
	1,578,094 05/01/24 S SELL	2623	100.0000	0	1,578,094	1,578,094	0
	6,000,000 05/02/24 B BUY	73	100.0000	0	6,000,000	6,000,000	0
	46,092 05/02/24 S SELL	2625	100.0000	0	46,092	46,092	0
	6,000,000 05/06/24 S SELL	75	100.0000	0	6,000,000	6,000,000	0
	20,888 05/07/24 S SELL	2630	100.0000	0	20,888	20,888	0
	104 05/13/24 B BUY	2632	100.0000	0	104	104	0
	5,084 05/14/24 B BUY	2634	100.0000	0	5,084	5,084	0
	35,065 05/15/24 S SELL	2640	100.0000	0	35,065	35,065	0
	91,731 05/29/24 S SELL	2647	100.0000	0	91,731	91,731	0
	38 06/03/24 B BUY	40	100.0000	0	38	38	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		888,018,356	5% VALUE OF	44,400,917	
		PURCHASE PRICE	VALUE OF EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
		SELLING PRICE					
	117 06/03/24 B BUY	42	100.0000	0	117	117	0
	2 06/03/24 B BUY	70	100.0000	0	2	2	0
	3,668 06/03/24 B BUY	78	100.0000	0	3,668	3,668	0
	119 06/03/24 B BUY	79	100.0000	0	119	119	0
	1 06/03/24 B BUY	127	100.0000	0	1	1	0
	1 06/03/24 B BUY	149	100.0000	0	1	1	0
	0 06/03/24 B BUY	160	100.0000	0	0	0	0
	6 06/03/24 B BUY	169	100.0000	0	6	6	0
	15 06/03/24 B BUY	177	100.0000	0	15	15	0
	5 06/03/24 B BUY	196	100.0000	0	5	5	0
	126 06/03/24 B BUY	232	100.0000	0	126	126	0
	12 06/03/24 B BUY	266	100.0000	0	12	12	0
	27 06/03/24 B BUY	302	100.0000	0	27	27	0
	1,360,506 06/03/24 S SELL	2655	100.0000	0	1,360,506	1,360,506	0
	20,027 06/04/24 S SELL	2660	100.0000	0	20,027	20,027	0
	1,316 06/06/24 S SELL	2662	100.0000	0	1,316	1,316	0
	2,636 06/07/24 B BUY	2664	100.0000	0	2,636	2,636	0
	2,636 06/13/24 S SELL	2669	100.0000	0	2,636	2,636	0
	2,592 06/14/24 S SELL	2672	100.0000	0	2,592	2,592	0
	75,200 06/18/24 S SELL	2674	100.0000	0	75,200	75,200	0
	28,391 06/20/24 S SELL	2677	100.0000	0	28,391	28,391	0
	1,842 06/21/24 B BUY	2678	100.0000	0	1,842	1,842	0
	3,184,618 06/26/24 S SELL	2682	100.0000	0	3,184,618	3,184,618	0
	37 07/01/24 B BUY	42	100.0000	0	37	37	0
	114 07/01/24 B BUY	44	100.0000	0	114	114	0
	1 07/01/24 B BUY	72	100.0000	0	1	1	0
	24 07/01/24 B BUY	81	100.0000	0	24	24	0
	115 07/01/24 B BUY	81	100.0000	0	115	115	0
	1 07/01/24 B BUY	131	100.0000	0	1	1	0
	1 07/01/24 B BUY	151	100.0000	0	1	1	0
	0 07/01/24 B BUY	162	100.0000	0	0	0	0
	6 07/01/24 B BUY	171	100.0000	0	6	6	0
	15 07/01/24 B BUY	179	100.0000	0	15	15	0
	5 07/01/24 B BUY	199	100.0000	0	5	5	0
	123 07/01/24 B BUY	234	100.0000	0	123	123	0
	12 07/01/24 B BUY	270	100.0000	0	12	12	0
	26 07/01/24 B BUY	304	100.0000	0	26	26	0
	1,408,138 07/01/24 S SELL	2691	100.0000	0	1,408,138	1,408,138	0
	17,000,000 07/02/24 B BUY	43	100.0000	0	17,000,000	17,000,000	0
	16,700,000 07/03/24 S SELL	46	100.0000	0	16,700,000	16,700,000	0
	921 07/03/24 B BUY	2692	100.0000	0	921	921	0
	300,000 07/05/24 S SELL	48	100.0000	0	300,000	300,000	0
	2,296,829 07/05/24 B BUY	2694	100.0000	0	2,296,829	2,296,829	0
	2,414 07/09/24 B BUY	2700	100.0000	0	2,414	2,414	0
	14,998,135 07/12/24 B BUY	2703	100.0000	0	14,998,135	14,998,135	0
	2,414 07/15/24 S SELL	2709	100.0000	0	2,414	2,414	0
	31,213 07/17/24 S SELL	2712	100.0000	0	31,213	31,213	0

BASE CURRENCY: USD

THROUGH

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		888,018,356	5% VALUE OF	44,400,917
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
			SELLING PRICE				OR (LOSS)
	53,849 07/23/24 S SELL	2715	100.0000	0	53,849	53,849	0
	1,229 07/24/24 B BUY	2716	100.0000	0	1,229	1,229	0
	11,300,000 07/25/24 B BUY	235	100.0000	0	11,300,000	11,300,000	0
	11,300,000 07/26/24 S SELL	238	100.0000	0	11,300,000	11,300,000	0
	59,069 07/26/24 S SELL	2720	100.0000	0	59,069	59,069	0
	5,652,761 07/29/24 S SELL	2723	100.0000	0	5,652,761	5,652,761	0
	118 08/01/24 B BUY	46	100.0000	0	118	118	0
	2,544 08/01/24 B BUY	50	100.0000	0	2,544	2,544	0
	2 08/01/24 B BUY	76	100.0000	0	2	2	0
	26 08/01/24 B BUY	85	100.0000	0	26	26	0
	336 08/01/24 B BUY	85	100.0000	0	336	336	0
	1 08/01/24 B BUY	135	100.0000	0	1	1	0
	1 08/01/24 B BUY	155	100.0000	0	1	1	0
	0 08/01/24 B BUY	164	100.0000	0	0	0	0
	839 08/01/24 B BUY	175	100.0000	0	839	839	0
	15 08/01/24 B BUY	183	100.0000	0	15	15	0
	5 08/01/24 B BUY	202	100.0000	0	5	5	0
	1,737 08/01/24 B BUY	240	100.0000	0	1,737	1,737	0
	179 08/01/24 B BUY	279	100.0000	0	179	179	0
	777 08/01/24 B BUY	309	100.0000	0	777	777	0
	1,630,919 08/01/24 S SELL	2737	100.0000	0	1,630,919	1,630,919	0
	34,525 08/06/24 S SELL	2745	100.0000	0	34,525	34,525	0
	994 08/07/24 S SELL	2747	100.0000	0	994	994	0
	90 08/12/24 B BUY	2748	100.0000	0	90	90	0
	30,597 08/13/24 B BUY	2750	100.0000	0	30,597	30,597	0
	38,600 08/16/24 S SELL	2752	100.0000	0	38,600	38,600	0
	32,398 08/19/24 S SELL	2755	100.0000	0	32,398	32,398	0
	3,053 08/21/24 S SELL	2757	100.0000	0	3,053	3,053	0
	1,245 08/22/24 B BUY	2758	100.0000	0	1,245	1,245	0
	3,435,569 08/28/24 S SELL	2762	100.0000	0	3,435,569	3,435,569	0
	3,159 08/29/24 S SELL	2764	100.0000	0	3,159	3,159	0
	118 09/03/24 B BUY	48	100.0000	0	118	118	0
	50 09/03/24 B BUY	54	100.0000	0	50	50	0
	2 09/03/24 B BUY	81	100.0000	0	2	2	0
	26 09/03/24 B BUY	87	100.0000	0	26	26	0
	121 09/03/24 B BUY	88	100.0000	0	121	121	0
	1 09/03/24 B BUY	141	100.0000	0	1	1	0
	1 09/03/24 B BUY	162	100.0000	0	1	1	0
	0 09/03/24 B BUY	168	100.0000	0	0	0	0
	10 09/03/24 B BUY	178	100.0000	0	10	10	0
	15 09/03/24 B BUY	185	100.0000	0	15	15	0
	5 09/03/24 B BUY	207	100.0000	0	5	5	0
	134 09/03/24 B BUY	245	100.0000	0	134	134	0
	13 09/03/24 B BUY	288	100.0000	0	13	13	0
	30 09/03/24 B BUY	316	100.0000	0	30	30	0
	1,443,717 09/03/24 S SELL	2772	100.0000	0	1,443,717	1,443,717	0
	10,900,000 09/04/24 B BUY	88	100.0000	0	10,900,000	10,900,000	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE	VALUE OF EXPENSES	888,018,356 COST OF ASSET	5% VALUE OF CURRENT VALUE	44,400,917 NET GAIN OR (LOSS)
			SELLING PRICE				
	15,800,000 09/04/24 B BUY	169	100.0000	0	15,800,000	15,800,000	0
	2,250 09/05/24 S SELL	2774	100.0000	0	2,250	2,250	0
	10,900,000 09/06/24 S SELL	90	100.0000	0	10,900,000	10,900,000	0
	15,800,000 09/06/24 S SELL	172	100.0000	0	15,800,000	15,800,000	0
	4,999,441 09/06/24 B BUY	2775	100.0000	0	4,999,441	4,999,441	0
	5,273 09/09/24 B BUY	2779	100.0000	0	5,273	5,273	0
	3,741 09/10/24 S SELL	2783	100.0000	0	3,741	3,741	0
	1,013 09/12/24 S SELL	2785	100.0000	0	1,013	1,013	0
	102 09/13/24 B BUY	2786	100.0000	0	102	102	0
	1,252 09/19/24 B BUY	2788	100.0000	0	1,252	1,252	0
	3,763,336 09/27/24 S SELL	2792	100.0000	0	3,763,336	3,763,336	0
	320,153 09/30/24 S SELL	2800	100.0000	0	320,153	320,153	0
	111 10/01/24 B BUY	50	100.0000	0	111	111	0
	47 10/01/24 B BUY	56	100.0000	0	47	47	0
	1 10/01/24 B BUY	85	100.0000	0	1	1	0
	114 10/01/24 B BUY	90	100.0000	0	114	114	0
	3,558 10/01/24 B BUY	93	100.0000	0	3,558	3,558	0
	1 10/01/24 B BUY	145	100.0000	0	1	1	0
	1 10/01/24 B BUY	164	100.0000	0	1	1	0
	5,121 10/01/24 B BUY	177	100.0000	0	5,121	5,121	0
	9 10/01/24 B BUY	180	100.0000	0	9	9	0
	14 10/01/24 B BUY	187	100.0000	0	14	14	0
	4 10/01/24 B BUY	209	100.0000	0	4	4	0
	127 10/01/24 B BUY	247	100.0000	0	127	127	0
	12 10/01/24 B BUY	292	100.0000	0	12	12	0
	29 10/01/24 B BUY	318	100.0000	0	29	29	0
	1,417,066 10/01/24 S SELL	2807	100.0000	0	1,417,066	1,417,066	0
	2,253 10/07/24 B BUY	2808	100.0000	0	2,253	2,253	0
	2,042 10/08/24 S SELL	2812	100.0000	0	2,042	2,042	0
	11,377 10/10/24 S SELL	2819	100.0000	0	11,377	11,377	0
	115 10/15/24 B BUY	2820	100.0000	0	115	115	0
	25,073 10/16/24 S SELL	2824	100.0000	0	25,073	25,073	0
	423 10/17/24 B BUY	2826	100.0000	0	423	423	0
	8 10/18/24 B BUY	2828	100.0000	0	8	8	0
	9,600 10/21/24 S SELL	2831	100.0000	0	9,600	9,600	0
	423 10/22/24 S SELL	2834	100.0000	0	423	423	0
	1,247 10/24/24 B BUY	2836	100.0000	0	1,247	1,247	0
	67,494 10/28/24 S SELL	2845	100.0000	0	67,494	67,494	0
	3,916,922 10/29/24 S SELL	2847	100.0000	0	3,916,922	3,916,922	0
	46,731 10/30/24 S SELL	2849	100.0000	0	46,731	46,731	0
	110 11/01/24 B BUY	52	100.0000	0	110	110	0
	46 11/01/24 B BUY	58	100.0000	0	46	46	0
	1 11/01/24 B BUY	89	100.0000	0	1	1	0
	112 11/01/24 B BUY	92	100.0000	0	112	112	0
	39 11/01/24 B BUY	106	100.0000	0	39	39	0
	1 11/01/24 B BUY	149	100.0000	0	1	1	0
	1 11/01/24 B BUY	166	100.0000	0	1	1	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE	VALUE OF EXPENSES	888,018,356 COST OF ASSET	5% VALUE OF CURRENT VALUE	44,400,917 NET GAIN OR (LOSS)
			SELLING PRICE				
	21 11/01/24 B BUY	179	100.0000	0	21	21	0
	9 11/01/24 B BUY	182	100.0000	0	9	9	0
	14 11/01/24 B BUY	191	100.0000	0	14	14	0
	4 11/01/24 B BUY	211	100.0000	0	4	4	0
	125 11/01/24 B BUY	249	100.0000	0	125	125	0
	12 11/01/24 B BUY	296	100.0000	0	12	12	0
	28 11/01/24 B BUY	320	100.0000	0	28	28	0
	1,490,584 11/01/24 S SELL	2857	100.0000	0	1,490,584	1,490,584	0
	263,688 11/04/24 S SELL	2864	100.0000	0	263,688	263,688	0
	876 11/06/24 B BUY	2865	100.0000	0	876	876	0
	9,295,000 11/07/24 B BUY	59	100.0000	0	9,295,000	9,295,000	0
	4,000,000 11/07/24 B BUY	92	100.0000	0	4,000,000	4,000,000	0
	665 11/07/24 S SELL	2869	100.0000	0	665	665	0
	9,295,000 11/08/24 S SELL	62	100.0000	0	9,295,000	9,295,000	0
	4,000,000 11/08/24 S SELL	94	100.0000	0	4,000,000	4,000,000	0
	9,772,694 11/08/24 B BUY	2870	100.0000	0	9,772,694	9,772,694	0
	30,457 11/15/24 S SELL	2884	100.0000	0	30,457	30,457	0
	785 11/18/24 B BUY	2885	100.0000	0	785	785	0
	89 11/19/24 B BUY	2887	100.0000	0	89	89	0
	1,082,169 11/26/24 S SELL	2890	100.0000	0	1,082,169	1,082,169	0
	1,898 11/27/24 B BUY	2891	100.0000	0	1,898	1,898	0
	103 12/02/24 B BUY	54	100.0000	0	103	103	0
	1,239 12/02/24 B BUY	64	100.0000	0	1,239	1,239	0
	105 12/02/24 B BUY	94	100.0000	0	105	105	0
	516 12/02/24 B BUY	96	100.0000	0	516	516	0
	36 12/02/24 B BUY	108	100.0000	0	36	36	0
	1 12/02/24 B BUY	158	100.0000	0	1	1	0
	284 12/02/24 B BUY	172	100.0000	0	284	284	0
	20 12/02/24 B BUY	181	100.0000	0	20	20	0
	9 12/02/24 B BUY	184	100.0000	0	9	9	0
	13 12/02/24 B BUY	193	100.0000	0	13	13	0
	4 12/02/24 B BUY	216	100.0000	0	4	4	0
	117 12/02/24 B BUY	251	100.0000	0	117	117	0
	382 12/02/24 B BUY	306	100.0000	0	382	382	0
	26 12/02/24 B BUY	322	100.0000	0	26	26	0
	1,445,602 12/02/24 S SELL	2901	100.0000	0	1,445,602	1,445,602	0
	8,790,000 12/03/24 B BUY	182	100.0000	0	8,790,000	8,790,000	0
	8,790,000 12/04/24 S SELL	184	100.0000	0	8,790,000	8,790,000	0
	10,305,000 12/04/24 B BUY	2902	100.0000	0	10,305,000	10,305,000	0
	2,250 12/05/24 S SELL	2905	100.0000	0	2,250	2,250	0
	1,289 12/06/24 S SELL	2908	100.0000	0	1,289	1,289	0
	211 12/09/24 S SELL	2910	100.0000	0	211	211	0
	4,881 12/13/24 B BUY	2912	100.0000	0	4,881	4,881	0
	91 12/16/24 B BUY	2915	100.0000	0	91	91	0
	26,531 12/17/24 S SELL	2919	100.0000	0	26,531	26,531	0
	1,258 12/19/24 B BUY	2920	100.0000	0	1,258	1,258	0
	1,334,519 12/27/24 S SELL	2923	100.0000	0	1,334,519	1,334,519	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BUY/SELL	QUANTITY	PRICE	EXPENSES	888,018,356 COST OF ASSET	5% VALUE OF CURRENT VALUE	44,400,917 NET GAIN OR (LOSS)
				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE				

184,558,340	222 TOTAL BUYS				0	184,558,340	184,558,340	0
174,384,200	92 TOTAL SELLS				0	174,384,200	174,384,200	0

358,942,540	SECURITY TOTAL				0	358,942,540	358,942,540	0
ABG9986S6 PRUDENTIAL US LONG DURATION CORPORATE BOND FUND								
BROKER 0800102 MEMO								
18,460,686	03/14/24 B BUY		139	2.1668	0	40,000,000	40,000,000	0
BROKER 200200 PENSION UTILITY								
5,950,642	07/24/24 B BUY		158	2.1846	0	13,000,000	13,000,000	0
9,084,441	07/24/24 B BUY		159	2.2016	0	20,000,000	20,000,000	0
BROKER 0800102 MEMO								
3,738,237	11/07/24 S SELL		173	2.2684	0	8,422,239	8,480,000	57,761

33,495,769	3 TOTAL BUYS				0	73,000,000	73,000,000	0
3,738,237	1 TOTAL SELLS				0	8,422,239	8,480,000	57,761

37,234,006	SECURITY TOTAL				0	81,422,239	81,480,000	57,761

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
GENERAL INVESTMENTS -----			
PARTNERSHIP/JOINT VENTURE INTERESTS -----			
AAT9966R0	GMO MULTI-STRATEGY FUND (OFFSHORE) LP CO USD 1.000	2,351,822	3,382,248
ABK9990A4	OAKTREE GLOBAL CREDIT FEEDER (CAYMAN) LP 1.000	31,026,960	31,657,000
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS		33,378,782	35,039,248
VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS -----			
ABO9988E6	BLACKROCK EQUITY INDEX FUND 7,228.430	11,729,513	17,166,289
ABJ9997M3	BLACKROCK INTERMEDIATE GOVERNMENT BOND I OPEN-END FUND USD 990,884.160	45,772,002	46,281,531
ABO9939P1	BNYM NEWTON NSL U.S. DYNAMIC LARGE CAP V CLASS 1 443,485.200	28,244,618	36,494,397
ABG9957X0	LOOMIS SAYLES LARGE CAP GROWTH TRUST 568,210.330	23,046,611	34,547,188
ABI9957O8	MFS INTERNATIONAL EQUITY FUND CLASS 3A 2,342,311.940	39,889,572	43,309,348
ABG9986S6	PRUDENTIAL US LONG DURATION CORPORATE BO 74,509,427.750	167,869,573	164,216,197
ABE9901D3	US STRIPS 20 + YEAR BOND INDEX NON-LEND OPEN-END FUND USD 9,933,204.460	236,196,646	166,042,800
ABJ9998M2	WELLINGTON US IG INTERMEDIATE CORPORATE 2,801,027.870	25,428,863	25,097,210
ABE9987O6	WELLINGTON US INVESTMENT GRADE CORP. LON FUND 18,831,088.030	231,472,719	175,317,430
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS		809,650,118	708,472,390

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			

32008F549 FIRST EAGLE OVERSEAS FUND OPEN-END FUND	1,806,200.810	42,687,376	44,179,672
362013161 GMO BENCHMARK-FREE FUND OPEN-END FUND US	1,010,751.470	19,353,342	18,749,440
362008260 GMO QUALITY FUND OPEN-END FUND USD	864,805.740	21,197,359	28,192,667
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARE	MONTHLY VARIABLE 12/31/2049	25,636,317	25,636,317
722005626 PIMCO ALL ASSET FUND FUND OF FUNDS USD	25,636,317.450	30,677,233	28,894,611
	2,670,481.640		
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		139,551,627	145,652,708
TOTAL GENERAL INVESTMENTS		982,580,527	889,164,346
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