

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 ☐ 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 CONSTELLATION PENSION MASTER TRUST - TRADITIONAL LIABILITY HEDGE FIXED INCOME
1b	Three-digit plan number (PN) ▶ 315
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) CONSTELLATION ENERGY GENERATION LLC VANESSA HECHT 200 ENERGY WAY KENNETT SQUARE, PA 19348
2b	Employer Identification Number (EIN) 23-3064219
2c	Plan Sponsor's telephone number 779-231-5341
2d	Business code (see instructions)

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/08/2025	VANESSA HECHT
	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
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan CONSTELLATION PENSION MASTER TRUST - TRADITIONAL LIABILITY HEDGE FIXED INCOME	B Three-digit plan number (PN) ▶	315
C Plan sponsor's name as shown on line 2a of Form 5500 CONSTELLATION ENERGY GENERATION LLC	D Employer Identification Number (EIN) 23-3064219	

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
CAMDEN ASSET MANAGEMENT, LP
95-4319164

(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
--

(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

(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

(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

(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

(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 COMPA

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 52	INVESTMENT MANAGER	604428	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☐ No ☒

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

NISA INVESTMENT ADVISORS, LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGER	564328	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JENNISON ASSOCIATES LLC

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGER	563648	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)

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGER	445715	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☐ No ☒

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

BLACKSTONE CREDIT SYSTEMATIC STRATE

601 LEXINGTON AVENUE
NEW YORK, NY 10022

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGER	444942	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEUBERGER BERMAN INVESTMENT ADVISER

1290 AVENUE OF THE AMERICA
NEW YORK, NY 10104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGER	399042	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)

VOYA INVESTMENT TRUST CO

06-1440627

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	INVESTMENT MANAGER	323371	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☐ No ☒

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

J.P.MORGAN INVESTMENT MANAGEMENT IN

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGER	138302	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☐ No ☒

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

DOUBLELINE CAPITAL

333 S GRAND AVENUE
18TH FLOOR
LOS ANGELES, CA 90071

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGER	133192	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)

PUGH CAPITAL MANAGEMENT, INC.

520 PIKE STREET
SUITE 2900
SEATTLE, WA 98101

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGER	54541	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL & GENERAL INVESTMENT MANAGEME

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGER	48814	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?
28 52	INVESTMENT MANAGER	6068	Yes ☒ No ☐	Yes ☒ No ☐		Yes ☐ No ☒

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan CONSTELLATION PENSION MASTER TRUST - TRADITIONAL LIABILITY HEDGE FIXED INCOME	B Three-digit plan number (PN) ▶ 315	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 CONSTELLATION ENERGY GENERATION LLC	D Employer Identification Number (EIN) 23-3064219	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
--------	---

a Name of MTIA, CCT, PSA, or 103-12 IE: CF JPMCB LONG CREDIT FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-4027152-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1706035
a Name of MTIA, CCT, PSA, or 103-12 IE: CF JPMCB MORTGAGE PRIV PLACEMENT FD		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-6038769-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 38768730
a Name of MTIA, CCT, PSA, or 103-12 IE: LONG DURATION FUND LLC		
b Name of sponsor of entity listed in (a): CAMDEN ASSET MANAGEMENT		
c EIN-PN 95-4319164-000	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 108524532
a Name of MTIA, CCT, PSA, or 103-12 IE: CF VOYA PRIVATE CREDIT TRUST FUND		
b Name of sponsor of entity listed in (a): VOYA INVESTMENT TRUST CO		
c EIN-PN 06-1440627-095	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 215666725
a Name of MTIA, CCT, PSA, or 103-12 IE: CF METLIFE PRIVATE PLACEMENTS COLLE		
b Name of sponsor of entity listed in (a): METLIFE INVESTMENT MANAGEMENT		
c EIN-PN 88-1629366-158	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 11431941
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

a Plan name CONSTELLATION RETIREMENT PROGRAM**b** Name of plan sponsor CONSTELLATION ENERGY GENERATION, LLC**c** EIN-PN 23-3064219-001**a** Plan name CONSTELLATION EMPLOYEE PENSION PLAN**b** Name of plan sponsor CONSTELLATION ENERGY GENERATION, LLC**c** EIN-PN 23-3064219-013**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan CONSTELLATION PENSION MASTER TRUST - TRADITIONAL LIABILITY HEDGE FIXED INCOME		B Three-digit plan number (PN) ▶ 315
C Plan sponsor's name as shown on line 2a of Form 5500 CONSTELLATION ENERGY GENERATION LLC		D Employer Identification Number (EIN) 23-3064219

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	-8147156	-687598
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	52555875	46860051
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	79963871	42700663
(2) U.S. Government securities	1c(2)	744820897	693021936
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	81189433	38918256
(B) All other	1c(3)(B)	1352267846	1108641711
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	245998	241768
(B) Common	1c(4)(B)	379876	452490
(5) Partnership/joint venture interests	1c(5)		
(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)	364328686	376097965
(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)	189851365	187451571
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	78159613	25912496

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	2935616304	2519611309
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	295905424	270839967
k Total liabilities (add all amounts in lines 1g through 1j)	1k	295905424	270839967
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	2639710880	2248771342

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)	-346091	
(B) U.S. Government securities	2b(1)(B)	4125460	
(C) Corporate debt instruments	2b(1)(C)	63914456	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2682167	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		70375992
(2) Dividends: (A) Preferred stock	2b(2)(A)	15275	
(B) Common stock	2b(2)(B)	16630	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	9885577	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		9917482
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	4462815063	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	4531173800	
(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)	-145783307	
(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)		11811870
(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)		-8248488
c Other income	2c		-11729047
d Total income. Add all income amounts in column (b) and enter total	2d		-142014235

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)		
(5) Investment advisory and investment management fees	2i(5)	3492438	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	81340	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		3573778
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3573778

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-145588013
l Transfers of assets:			
(1) To this plan	2l(1)		251484119
(2) From this plan	2l(2)		496835644

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

◆ Schedule of Acquisitions and Dispositions

Page 1 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87927VBB3	#REORG TELECOM EXCHANGE OPTICS 4P14A6X 07-01-2024	Free Delivery	-1,651,000.00		
		Free Receipt	1,651,000.00	1,565,602.33	
C87927VBA5	#REORG TELECOM EXCHANGE OPTICS 4P1QA1X 07-01-2024	Dispositions	-243,000.00		249,986.25
		Free Receipt	243,000.00	231,078.45	
SBK4H0D9	3M CO 3.25% DUE 08-26-2049	Acquisitions	1,431,000.00	-992,012.13	
		Dispositions	-1,431,000.00		1,007,349.15
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	Acquisitions	2,517,000.00	-1,858,647.69	
		Dispositions	-2,517,000.00		1,947,566.25
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	Acquisitions	3,948,000.00	-3,934,458.36	
		Dispositions	-763,000.00		772,690.10
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064	Acquisitions	1,730,000.00	-1,764,169.80	
		Dispositions	-1,300,000.00		1,279,317.00
SBPGLSH4	ALEXANDRIA REAL ESTATE EQUITIES INC 5.25% 05-15-2036	Acquisitions	763,000.00	-761,374.81	
		Dispositions	-763,000.00		749,899.29
SBSD5546	ALIBABA GROUP HLDG 5.25% DUE 05-26-2035	Acquisitions	575,000.00	-572,981.75	
		Dispositions	-431,000.00		427,994.40
C01609WBL5	ALIBABA GROUP HLDG 5.625% DUE 11-26-2054	Acquisitions	413,000.00	-411,810.56	
		Dispositions	-413,000.00		413,000.00
SBNW2Q84	AMAZON COM INC NT 2.875% 05-12-2041	Acquisitions	930,000.00	-690,804.00	
		Dispositions	-2,786,000.00		2,097,896.65
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061	Acquisitions	2,280,000.00	-1,565,067.60	
		Dispositions	-1,410,000.00		953,216.40
SBQ5J3Z9	AMERICAN TOWER CORP 5.45% 02-15-2034				

◆ Schedule of Acquisitions and Dispositions

Page 2 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-198,570.00	
		Dispositions	-200,000.00		209,794.00
SBLD7565	AMERICAN WATER CAPITAL CORP 5.45% 03-01-2054				
		Acquisitions	677,000.00	-670,859.61	
		Dispositions	-677,000.00		667,210.54
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Acquisitions	970,000.00	-901,624.70	
		Dispositions	-1,180,000.00		1,103,394.40
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	900,000.00	-954,392.16	
		Dispositions	-155,000.00		160,515.90
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	2,375,000.00	-2,437,005.25	
		Dispositions	-2,495,000.00		2,479,895.75
SBQ9D7Y4	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034				
		Acquisitions	1,478,000.00	-1,472,028.88	
		Dispositions	-1,478,000.00		1,487,577.44
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	2,600,000.00	-2,491,304.40	
		Dispositions	-4,356,000.00		4,229,147.22
SBMFF906	AON NORTH AMER INC 5.3% 03-01-2031				
		Acquisitions	400,000.00	-398,960.00	
		Dispositions	-400,000.00		395,100.00
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054				
		Acquisitions	1,533,000.00	-1,523,679.36	
		Dispositions	-763,000.00		782,433.61
SBN40JL0	AON PLC 4.6% DUE 06-14-2044				
		Acquisitions	1,025,000.00	-902,594.50	
		Dispositions	-310,000.00		269,489.20
C03831WAE8	APPLOVIN CORP NT 5.95% 12-01-2054				
		Acquisitions	1,655,000.00	-1,646,758.10	
		Dispositions	-350,000.00		357,119.00
SBS0C3V3	ARCELORMITTAL SA 6.35% 06-17-2054				
		Acquisitions	3,017,000.00	-2,996,605.08	
		Dispositions	-3,017,000.00		2,986,271.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 3 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNM6CJ9	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	Acquisitions	3,912,000.00	-3,887,589.12	
		Dispositions	-2,477,000.00		2,468,014.71
SBNSLT2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	1,025,000.00	-697,171.65	
		Dispositions	-1,185,000.00		828,886.35
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	Acquisitions	2,572,000.00	-1,743,889.68	
		Dispositions	-2,310,000.00		1,594,545.60
SBMHWTR2	AT&T INC 3.85% DUE 06-01-2060	Acquisitions	2,000,000.00	-1,515,720.00	
		Dispositions	-765,000.00		552,965.55
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054	Acquisitions	970,000.00	-963,995.70	
		Dispositions	-970,000.00		981,203.50
SBSQL9J4	AVALONBAY CMNTYS 5.35% 06-01-2034	Acquisitions	710,000.00	-707,848.70	
		Dispositions	-200,000.00		202,998.00
C054561AM7	AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	Acquisitions	850,000.00	-770,865.00	
		Dispositions	-2,100,000.00		1,949,582.99
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047	Acquisitions	150,000.00	-121,080.00	
		Dispositions	-1,212,000.00		925,647.00
SBS9CCW8	BANCO SANTANDER SA 6.35% 03-14-2034	Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,252,272.00
SBQNL6S1	BANK AMER CORP 5.518% 10-25-2035	Acquisitions	1,750,000.00	-1,750,000.00	
		Dispositions	-40,000.00		40,134.00
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		612,744.00
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055				

◆ Schedule of Acquisitions and Dispositions

Page 4 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,076,000.00	-3,093,567.40	
		Dispositions	-2,620,000.00		2,871,310.40
SBRDZWT3	BECTON DICKINSON 4.029% 07/06/2036				
		Acquisitions	200,000.00	-217,400.00	
		Dispositions	-200,000.00		226,394.47
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050				
		Acquisitions	380,000.00	-254,721.60	
		Dispositions	-50,000.00		33,998.50
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	130,000.00	-135,072.60	
		Dispositions	-360,000.00		383,467.20
SBPBJYZ3	BLACKROCK FUNDING INC 5.25% 03-14-2054				
		Acquisitions	2,541,000.00	-2,519,849.49	
		Dispositions	-1,826,000.00		1,841,024.38
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	1,575,000.00	-1,527,088.80	
		Dispositions	-3,472,000.00		3,411,637.04
SBPZRNN4	BP CAP MKTS AMER INC 5.227% 11-17-2034				
		Acquisitions	3,027,000.00	-3,027,000.00	
		Dispositions	-3,027,000.00		3,090,558.37
SBPGKT01	BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044				
		Acquisitions	610,000.00	-605,394.50	
		Dispositions	-610,000.00		619,143.90
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Acquisitions	1,526,000.00	-1,520,033.34	
		Dispositions	-1,526,000.00		1,538,291.93
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				
		Acquisitions	3,031,000.00	-3,018,118.25	
		Dispositions	-1,831,000.00		1,832,903.49
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063				
		Acquisitions	85,000.00	-93,456.65	
		Dispositions	-80,000.00		90,484.80
SBSLL988	BROOKFIELD FIN INC 5.968% 03-04-2054				
		Acquisitions	1,794,000.00	-1,798,408.50	
		Dispositions	-1,144,000.00		1,155,184.60

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 5 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Acquisitions	1,585,000.00	-1,576,599.50	51,143.00
		Dispositions	-50,000.00		
S9M5BHUU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44	Acquisitions	200,000.00	0.00	875.00
		Dispositions	-200,000.00		
S9M5BHVU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 99.1875 31750NDP8	Acquisitions	300,000.00	0.00	773.44
		Dispositions	-300,000.00		
S9M75T4U	CALL BONDOPT CITIUS33 05/06/2024 FNCL 5% 05/13/2024 97.15625 31750O0W5	Acquisitions	200,000.00	0.00	250.00
		Dispositions	-200,000.00		
S9M7QUZU	CALL BONDOPT SBNYUS33 07/08/2024 FNCL 5% 07/15/2024 97.96875 31750O8X5	Acquisitions	200,000.00	0.00	656.25
		Dispositions	-200,000.00		
S9M8NU6U	CALL BONDOPT SBNYUS33 08/06/2024 FNCL 5% 08/13/2024 97.5625 31750OKI4	Acquisitions	200,000.00	0.00	437.50
		Dispositions	-200,000.00		
S9M8NU4U	CALL BONDOPT SBNYUS33 08/06/2024 FNCL 5% 08/13/2024 97.8125 31750OKE3	Acquisitions	200,000.00	0.00	437.50
		Dispositions	-200,000.00		
S9M93GRU	CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4% 10/15/2024 94.125 31750OQI8	Acquisitions	1,800,000.00	0.00	8,578.13
		Dispositions	-1,800,000.00		
S9M9RXXU	CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4.5% 10/15/20 98.640625 31750OZD9	Acquisitions	200,000.00	0.00	687.50
		Dispositions	-200,000.00		
S9MXXX1U	CALL BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 98.96875 31750PGU9	Acquisitions	200,000.00	0.00	437.50
		Dispositions	-200,000.00		
S9MXKTBU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024	Acquisitions	200,000.00	0.00	561.18
		Dispositions	-200,000.00		
S9MXSM6U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024				

◆ Schedule of Acquisitions and Dispositions

Page 6 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		592.93
S9MXRRDU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		607.97
S9M59RSU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.27% 317U4UDA6 05/02/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		417.14
S9M9QFZU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.3% 317U6Y2A8 23/09/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		678.05
S9M9U26U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.36% 317U70BA1 03/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		564.54
S9M5ED2U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U4W7A9 12/02/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		717.00
S9M9721U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.48% 317U6PSA9 02/09/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		835.54
S9M5LUTU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.53% 317U4YFA6 23/02/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.61
S9M66B2U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.56% 317U57AA9 20/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		526.53
S9M85MWU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.7% 317U66HA3 04/07/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		446.76
S9M7W93U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.818% 317U63FA2 24/06/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		444.57
S9MXC03U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		513.19

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 7 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9HKFU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.31% 317U6V2A4 13/09/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		575.00
S9M57F1U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.323% 317U4TAA2 02/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		895.87
S9M5B66U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U4UWA5 09/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		837.13
S9M5ST6U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U50UA2 01/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		635.46
S9M5BGCU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.431% 317U4UNA5 08/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		824.49
S9M5Q23U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.45% 317U50A22 29/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		618.21
S9M5WSNU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.49% 317U52JA1 07/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		628.52
S9M5JATU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.517% 317U4XRA5 19/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		679.18
S9M5NSEU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.57% 317U4ZBA7 26/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		686.79
S9M96QHU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.58% 317U6PCA6 27/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		540.60
S9M68RKU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.6% 317U58JA8 22/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		578.09
S9M7BYIU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.65% 317U5RXA0 20/05/2024				

◆ Schedule of Acquisitions and Dispositions

Page 8 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		340.37
S9M7KKZU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.76% 317U5WHA7 03/06/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		488.77
S9MXHR0U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		533.47
S9M6VW7U	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.48% 317U5K0A1 29/04/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		438.55
S9M7RSQU	CALL SWO EUR CITIGB2L P 6MEURIB / R 2.68% 317U5YNA6 21/06/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		560.70
S9M6GX0U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.5% 317U5ECA2 08/04/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		549.74
S9M61P3U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.54% 317U54JA7 12/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		546.88
S9M71AKU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.547% 317U5LCA6 02/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		459.33
S9M6NCUU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.55% 317U5GFA4 15/04/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		612.45
S9M6PAGU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.56% 317U5GLA7 18/04/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		594.48
S9M6CBXU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.67% 317U5ASA3 28/03/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.45
S9M8RA7U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.68% 317U6HYA0 05/08/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		552.29

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 9 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7RNXU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.3% 317U5YMA7 14/11/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		0.00
S9M7QSXU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5YGA4 13/11/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		0.00
S9M7SGJU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5YQA3 15/11/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M7S89U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5ZZA0 18/11/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		0.00
S9M7URPU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.35% 317U61CA9 20/11/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M8DWUU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.353% 317U6CPA1 17/12/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M7VCHU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.357% 317U61JA2 21/11/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M7VC2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.36% 317U61QA4 22/11/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		0.00
S9M86GQU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.363% 317U66ZA3 05/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M87T9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.395% 317U69HA7 09/12/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M7W45U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.4% 317U63EA3 25/11/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M8BKWU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.425% 317U6BIA1 13/12/2024				

◆ Schedule of Acquisitions and Dispositions

Page 10 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M6KBVU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.43% 317U5F9A3 12/04/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		499.93
S9M84UDU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.44% 317U66AA0 03/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		0.00
S9M5UNNU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.45% 317U51RA4 05/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		518.50
S9M81ZJU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.465% 317U63QA0 29/11/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		0.00
S9M83RQU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.467% 317U65QA5 29/11/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		0.00
S9M89WEU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.468% 317U6AEA7 11/12/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		0.00
S9M78A6U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.52% 317U5ORA4 15/05/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		616.57
S9M8CXSU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6BUA7 15/07/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		716.30
S9M8EM3U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6D4A2 18/07/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		664.42
S9M8WBFU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317U6LKA6 15/08/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		523.66
S9M79ZBU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.6% 317U5P6A4 16/05/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		658.87

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 11 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7M00U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.65% 317U5XCA0 10/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		517.34
S9M7FE9U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.7% 317U5UIA0 28/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		353.79
S9M82S6U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U65FA7 28/06/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		573.14
S9MYFW9U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.09% 317U7NYA6 27/12/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		532.29
S9M5GCDU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.42% 317U4WHA8 16/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,143.23
S9M73MKU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.481% 317U5M8A9 07/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		619.48
S9M8VPBU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.65% 317U6LFA2 12/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		407.96
S9M89SKU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.82% 317U6AHA4 11/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		479.03
S9M8KCYU	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.57% 317U6E9A5 25/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		622.34
S9M8PXP	CALL SWO EUR UBSWGB2L P 6MEURIB / R 2.71% 317U6GOA3 02/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		897.25
S9M74WQU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.587% 317U5MNA2 09/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		455.83
S9M86FQU	CALL SWO GBP BARCGB33 P 1DSONIA / R 3.7% 317U67AA8 05/07/2024				

◆ Schedule of Acquisitions and Dispositions

Page 12 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		789.20
S9M9MJ6U	CALL SWO GBP CITIUS33 P 1DSOIA / R 3.45% 317U6W6A8 20/09/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		354.50
S9M6BFXU	CALL SWO GBP GSCMUS33 P 1DSOIA / R 3.7% 317U5A1A2 28/03/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		428.07
S9M95J7U	CALL SWO USD BARCGB33 P 1DSOFR / R 3.605% 317U6P9A0 08/26/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		397.50
S9M78YEU	CALL SWO USD BARCGB33 P 1DSOFR / R 4.01% 317U5OYA6 05/15/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		465.00
S9M9RMQU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.195% 317U6YZA2 09/27/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		378.75
S9M9PXBW	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.205% 317U6XXA6 09/23/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9M81F9U	CALL SWO USD BNPAFRPP P 1DSOFR / R 4.06% 317U64WA1 06/28/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		978.75
S9MX5GBU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,005.00
S9M7NAMU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.8% 317U5XTA2 07/08/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,350.00
S9M8NM6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.85% 317U6GJA9 08/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,155.00
S9M75SWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.928% 317U5NOA9 05/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 13 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M76F3U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.96% 317U5OEA8 05/13/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,080.00
S9M61P1U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.43% 317U54RA8 03/12/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		615.00
S9M5GFMU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.46% 317U4WWA1 02/16/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,335.00
S9M8LBWU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.71% 317U6F6A5 07/26/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		758.00
S9M6XCWU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.73% 317U5L5A4 05/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		810.00
S9M75XFU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.935% 317U5NQA7 05/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9MX260U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,068.75
S9MX1SEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,091.25
S9MX9TDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		892.50
S9MXFE0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,615.00
S9MXJZVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9MXDJ2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024				

◆ Schedule of Acquisitions and Dispositions

Page 14 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		939.00
S9M9NM3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.138% 317U6XDA8 09/23/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,271.25
S9M9MXPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.147% 317U6WFA8 09/20/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,215.00
S9M9QJ7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.151% 317U6YQA2 09/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,102.50
S9M9MXNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U6W9A5 09/20/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,207.50
S9M9LYLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.205% 317U6W4A0 09/19/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,370.00
S9M9KZ6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.231% 317U6VVA2 09/16/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,065.00
S9M9CYLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.232% 317U6SQA5 09/06/2024				
		Acquisitions	150,000.00	0.00	
		Dispositions	-300,000.00		1,440.00
S9M9KZ4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.248% 317U6VRA7 09/16/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,076.25
S9M58XNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.275% 317U4U4A6 02/05/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		502.50
S9MXS12U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,241.25
S9M99K7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.41% 317U6RLA2 09/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,185.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 15 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5F71U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U4WYA9 02/16/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,350.00
S9MXUE5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,391.25
S9MXWQWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,353.75
S9M5H67U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.49% 317U4XYA7 02/20/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,160.00
S9M6GL8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U5EPA8 04/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,125.00
S9M5MVKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.51% 317U4ZAA8 02/26/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		782.50
S9M9765U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.514% 317U6QCA4 08/30/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,893.75
S9M5LRQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U4YIA3 02/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		705.00
S9M8XGSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.532% 317U6M9A7 08/16/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,065.00
S9M8CXRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.54% 317U6C7A1 07/24/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,260.00
S9M96KQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U6PFA3 08/26/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,480.00
S9M91T5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.558% 317U6N1A3 08/19/2024				

◆ Schedule of Acquisitions and Dispositions

Page 16 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9M96KSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.565% 317U6PJA9 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,080.00
S9M8UP7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.569% 317U6LAA7 08/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		990.00
S9M5JQ0U	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
S9M8WBCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.595% 317U6LOA2 08/15/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,065.00
S9M94TGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.599% 317U6OKA0 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,081.50
S9M95WJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.611% 317U6P0A9 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,211.25
S9M92USU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.613% 317U6NFA8 08/20/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,072.50
S9MYF71U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9M8EM0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.628% 317U6D9A7 07/18/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,280.00
S9M94TKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.643% 317U6OQA4 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,095.00
S9M8RUYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U6IHA7 08/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00

◆ Schedule of Acquisitions and Dispositions

Page 17 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8JJEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317U6E5A9 07/24/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,175.00
S9M63WSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.678% 317U56DA8 03/14/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,230.00
S9M8TLRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.679% 317U6J8A5 08/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,102.50
S9M6MJGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U5G7A3 04/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,021.50
S9M8GCGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U6DBA4 07/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,170.00
S9M6MJJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.685% 317U5G9A1 04/18/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,185.00
S9M8CXNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.689% 317U6BYA3 07/15/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,230.00
S9M67SMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.7% 317U58EA3 03/21/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9M8MT2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U6G4A5 07/29/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		982.50
S9M68MYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.725% 317U58PA1 03/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9M63WPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U55YA7 03/14/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,275.00
S9M6PCNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U5GNA5 04/18/2024				

◆ Schedule of Acquisitions and Dispositions

Page 18 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,046.25
S9M8PB3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.795% 317U6H3A4 08/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,185.00
S9M84UBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.843% 317U66EA6 07/03/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9M89WCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.88% 317U6AKA0 07/08/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,830.00
S9M7PZZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.95% 317U5YCA8 06/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9M7ASAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.993% 317U5RGA9 05/17/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,248.75
S9M82S3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		911.25
S9M82S4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		307.50
S9M78A4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.01% 317U5OWA8 05/15/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,425.00
S9M7BC4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.052% 317U5S5A9 05/20/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,252.50
S9M7EM8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.07% 317U5TTA1 05/24/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,196.25
S9M7HV5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.1% 317U5V7A0 05/30/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,140.00

◆ Schedule of Acquisitions and Dispositions

Page 19 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXAWN	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.046% 317U77SA8 10/21/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		840.00
S9M5SJ3U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.25% 317U51LA0 03/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,275.00
S9M5SJ0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.255% 317U51EA8 03/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		857.50
S9M5SH9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.31% 317U51CA0 03/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,117.50
S9M59PRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.35% 317U4ULA7 02/05/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,850.00
S9MXN57U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.366% 317U7D6A9 11/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,190.25
S9M5CJ8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317U4VQA0 02/12/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,400.00
S9M6JKTU	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
S9M5URXU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.55% 317U51ZA5 03/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		971.25
S9M61CEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U54HA9 03/11/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,227.50
S9M6DECU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.624% 317U5BTA0 04/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,110.00
S9M6DEBU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.627% 317U5BSA1 04/01/2024				

◆ Schedule of Acquisitions and Dispositions

Page 20 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,095.00
S9M8L17U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.63% 317U6FOA5 07/29/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		774.00
S9M69W0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U59NA1 03/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,117.50
S9M6UCKU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.678% 317U5IQA8 04/25/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		858.75
S9M6DEAU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.688% 317U5BRA2 04/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,095.00
S9M6UE3U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U5J5A9 04/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		832.50
S9M8L14U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U6FKA9 07/29/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,110.00
S9M62XTU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.7% 317U54WA2 03/13/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,140.00
S9M67MRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U58HA0 03/21/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,065.00
S9M8QUEU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U6HWA2 08/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,192.50
S9M63TLU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.735% 317U56AA1 03/14/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,260.00
S9M6BX0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U5AZA5 04/02/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,429.50

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 21 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M7U90U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.765% 317U61NA7 07/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,267.50
S9M7LRSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.9% 317U5WKA3 06/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		945.00
S9MXHZ6U	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.035% 317U7AQA3 11/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,080.00
S9MXGYHU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		997.50
S9MXGYFU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		997.50
S9MXER1U	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		982.50
S9MXKXNU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.135% 317U7BXA3 11/04/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,380.00
S9M9SQU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.16% 317U6ZMA3 09/30/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,570.00
S9M9GRJU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.28% 317U6UXA2 09/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,297.50
S9MXRNKU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.293% 317U7DXA9 11/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,335.00
S9MXPNIU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.355% 317U7DJA5 11/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		747.00
S9MXPNU	CALL SWO USD PNBpus33CHA P 1DSOFR / R 3.355% 317U7DLA2 11/15/2024				

◆ Schedule of Acquisitions and Dispositions

Page 22 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		898.00
S9MXPM8U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.36% 317U7DCA2 11/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,170.00
S9M99Z7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.408% 317U6RNA0 09/03/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		790.00
S9MXUN1U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.46% 317U7FIA1 11/22/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,391.25
S9MXVTTU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.513% 317U7G4A4 11/25/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,503.75
S9M8XY8U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.55% 317U6MJA6 08/19/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,080.00
S9M5MXMU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.553% 317U4Z8A1 02/26/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00
S9M8CVFU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.586% 317U6BWA5 07/15/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,117.50
S9M95D3U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.6% 317U6P3A6 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,226.25
S9M6B66U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.64% 317U5BBA9 03/28/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M67QBU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.687% 317U58AA7 03/21/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		692.50
S9M6UP7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.69% 317U5J7A7 04/26/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,695.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 23 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MYCT2U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.692% 317U7N8A5 12/20/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,132.50
S9M6RGDU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.705% 317U5HKA6 04/22/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MYESJU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.71% 317U7NMA9 12/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,044.00
S9M74ZZU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.793% 317U5MTA6 05/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		967.50
S9M73NCU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.8% 317U5MFA1 05/06/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,180.00
S9M7380U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.822% 317U5MLA4 05/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		982.50
S9M88SBU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.885% 317U69WA0 07/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9M75A1U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.928% 317U5NNA0 05/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9M7PYRU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.93% 317U5Y6A5 06/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9M7PYTU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.945% 317U5YEA6 06/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9MXEJ8U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9M9PSMU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.198% 317U6XZA4 09/23/2024				

◆ Schedule of Acquisitions and Dispositions

Page 24 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9M58VBU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.333% 317U4U2A8 02/05/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		502.50
S9MY2YXU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,428.75
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043				
		Acquisitions	1,200,000.00	-988,076.00	
		Dispositions	-1,890,000.00		1,639,380.90
CP2121YAW8	CARNIVAL CORPORATION 2024 REPRICING ADVANCE RETIRED TR LN SEN SEC 08-08-2027				
		Dispositions	-68,610.44		68,610.44
		Free Receipt	228,912.58	227,768.02	
S9B5CCDU	CCP DUE RECEIVABLE FROM GSC				
		Acquisitions	730,000.00	-730,000.00	
		Dispositions	-201,000.00		201,000.00
SBKPT368	CENTERPOINT ENERGY 3.7% DUE 09-01-2049				
		Acquisitions	2,085,000.00	-1,545,169.20	
		Dispositions	-100,000.00		74,478.40
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053				
		Acquisitions	1,615,000.00	-1,275,736.95	
		Dispositions	-600,000.00		482,856.00
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	2,255,000.00	-1,793,545.60	
		Dispositions	-320,000.00		248,965.75
SB3CDB04	CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40				
		Acquisitions	727,723.60	-810,887.87	
		Dispositions	-82,546.87		82,546.87
CLX2281322	CHROMALLOY CORPORATION SENIOR SECURED TERM LOAN 03-21-2031				
		Acquisitions	300,000.00	-297,000.00	
		Dispositions	-300,000.00		294,000.00
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054				
		Acquisitions	1,235,000.00	-1,231,312.05	
		Dispositions	-1,145,000.00		1,157,107.55

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 25 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C172062AE1	CIN FINL CORP 6.125% DUE 11-01-2034	Acquisitions	400,000.00	-433,868.00	
		Dispositions	-400,000.00		422,976.00
C17327CAT0	CITIGROUP INC 4.542% 09-19-2030	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,476.00
SBMJ0DB6	CITIGROUP INC 6.174% DUE 05-25-2034	Acquisitions	1,725,000.00	-1,804,075.75	
		Dispositions	-1,625,000.00		1,677,946.99
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054	Acquisitions	2,271,000.00	-2,257,828.20	
		Dispositions	-2,271,000.00		2,310,379.14
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054	Acquisitions	134,000.00	-130,297.58	
		Dispositions	-299,000.00		304,080.79
SBGL7X02	CORNING INC 5.35% DUE 11-15-2048	Acquisitions	400,000.00	-381,620.00	
		Dispositions	-400,000.00		412,456.00
SBSBGTN8	CUMMINS INC 5.45% 02-20-2054	Acquisitions	2,035,000.00	-2,022,199.85	
		Dispositions	-2,035,000.00		2,060,334.00
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	575,000.00	-546,574.50	
		Dispositions	-138,000.00		141,650.10
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044	Acquisitions	2,714,000.00	-2,697,580.30	
		Dispositions	-1,514,000.00		1,492,728.30
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054	Acquisitions	2,073,000.00	-2,050,871.25	
		Dispositions	-1,873,000.00		1,878,265.75
SBF3NP38	DELL INC 6.5% DUE 04-15-2038	Acquisitions	275,000.00	-290,845.50	
		Dispositions	-275,000.00		296,212.75
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054				

◆ Schedule of Acquisitions and Dispositions

Page 26 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,150,000.00	-2,126,213.95	
		Dispositions	-750,000.00		760,162.50
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064				
		Acquisitions	591,000.00	-581,148.29	
		Dispositions	-271,000.00		276,002.66
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	212,000.00	-166,827.04	
		Dispositions	-212,000.00		177,191.72
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	920,000.00	-646,164.40	
		Dispositions	-1,810,000.00		1,292,645.30
C25460HAD4	DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029				
		Acquisitions	200,000.00	-197,500.00	
		Dispositions	-200,000.00		196,270.00
S9A3XX2L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:GOLDMAN SACHS				
		Acquisitions	938,360.00	-938,360.00	
		Dispositions	-484,360.00		484,360.00
S9A3XX2U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:GOLDMAN SACHS				
		Acquisitions	685,000.00	-685,000.00	
		Dispositions	-685,000.00		685,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY				
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,000.00
SBS60QC3	DOMINION ENERGY INC 7.0% 06-01-2054				
		Acquisitions	990,000.00	-1,050,637.50	
		Dispositions	-990,000.00		1,080,337.50
SBPGLSN0	DTE ENERGY CO 5.1% 03-01-2029				
		Acquisitions	100,000.00	-99,782.00	
		Dispositions	-100,000.00		99,002.00
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	754,000.00	-552,855.42	
		Dispositions	-20,000.00		15,100.20
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054				
		Acquisitions	2,289,000.00	-2,276,067.15	
		Dispositions	-550,000.00		550,995.50

**Generated by Northern Trust from periodic data on 13 Aug 25 C0703*

◆ Schedule of Acquisitions and Dispositions

Page 27 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	Acquisitions	1,075,000.00	-993,816.00	
		Dispositions	-285,000.00		276,886.05
SBSLSJW3	ELI LILLY & CO 4.6% 08-14-2034	Acquisitions	1,000,000.00	-999,680.00	
		Dispositions	-1,000,000.00		1,004,950.00
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063	Acquisitions	400,000.00	-364,296.00	
		Dispositions	-265,000.00		264,984.10
SBSHRLG2	ELI LILLY & CO 5.1% 02-09-2064	Acquisitions	4,291,000.00	-4,239,831.31	
		Dispositions	-1,700,000.00		1,677,492.00
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054	Acquisitions	976,000.00	-970,446.56	
		Dispositions	-551,000.00		541,608.35
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054	Acquisitions	1,465,000.00	-1,474,125.25	
		Dispositions	-1,465,000.00		1,497,493.70
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053	Acquisitions	1,551,000.00	-1,776,784.74	
		Dispositions	-360,000.00		407,968.60
SBSD3QW5	ENTERGY ARK LLC 5.75% 06-01-2054	Acquisitions	1,070,000.00	-1,077,227.85	
		Dispositions	-205,000.00		211,139.75
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050	Acquisitions	100,000.00	-81,744.00	
		Dispositions	-35,000.00		29,359.05
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044	Acquisitions	1,690,000.00	-1,509,870.10	
		Dispositions	-1,270,000.00		1,166,778.60
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	56,000.00	-46,451.44	
		Dispositions	-320,000.00		273,590.40
SBRQPL48	ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034				

◆ Schedule of Acquisitions and Dispositions

Page 28 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-199,318.00	
		Dispositions	-200,000.00		192,768.00
SBN45Q25	EXELON CORP 5.6% DUE 03-15-2053				
		Acquisitions	375,000.00	-366,311.25	
		Dispositions	-650,000.00		649,291.50
SBQ1P0R2	EXTRA SPACE STORAGE INC 5.35% 01-15-2035				
		Acquisitions	1,500,000.00	-1,499,595.00	
		Dispositions	-1,500,000.00		1,503,220.96
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	1,497,000.00	-1,271,630.27	
		Dispositions	-2,231,000.00		1,861,309.06
SBPBXV2	FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034				
		Acquisitions	1,660,000.00	-1,652,530.00	
		Dispositions	-1,660,000.00		1,677,164.40
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	3,060,000.00	-3,060,000.00	
		Dispositions	-3,060,000.00		3,060,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039				
		Acquisitions	1,397,000.00	-1,355,655.30	
		Dispositions	-950,000.00		892,819.50
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	1,930,000.00	-1,831,871.32	
		Dispositions	-450,000.00		421,762.50
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL				
		Free Delivery	-24.00		
		Free Receipt	24.00	-3,154,798.09	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL				
		Free Delivery	-24.00		
		Free Receipt	24.00	-3,154,798.09	
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL				
		Free Delivery	-24.00		
		Free Receipt	24.00	-3,058,805.22	

◆ Schedule of Acquisitions and Dispositions

Page 29 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Delivery	-24.00		
		Free Receipt	24.00	-3,058,805.22	
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Delivery	-25.00		
		Free Receipt	25.00	-3,124,506.40	
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Delivery	-25.00		
		Free Receipt	25.00	-3,124,506.40	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-684.00		
		Free Receipt	684.00	-78,615,779.36	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-684.00		
		Free Receipt	684.00	-78,615,779.36	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-832.00		
		Free Receipt	832.00	-90,984,763.32	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-832.00		
		Free Receipt	832.00	-90,984,763.32	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-4,399.00		
		Free Receipt	4,399.00	-588,122,653.91	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-4,399.00		
		Free Receipt	4,399.00	-588,122,653.91	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-1,660.00		
		Free Receipt	1,660.00	-196,161,879.99	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-1,660.00		
		Free Receipt	1,660.00	-196,161,879.99	
C999599GH0	FUT DEC 24 LIF LONG GILT				

◆ Schedule of Acquisitions and Dispositions

Page 30 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-15.00		
		Free Receipt	15.00	-1,947,188.80	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-15.00		
		Free Receipt	15.00	-1,947,188.80	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-2,027,756.31	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-2,027,756.31	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-705.00		
		Free Receipt	705.00	-87,148,831.26	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-705.00		
		Free Receipt	705.00	-87,148,831.26	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-173.00		
		Free Receipt	173.00	-35,924,592.26	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-173.00		
		Free Receipt	173.00	-35,924,592.26	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-197.00		
		Free Receipt	197.00	-21,685,406.92	
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-197.00		
		Free Receipt	197.00	-21,685,406.92	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-863.00		
		Free Receipt	863.00	-92,126,868.36	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-863.00		
		Free Receipt	863.00	-92,126,868.36	

◆ Schedule of Acquisitions and Dispositions

Page 31 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-3,709.00		
		Free Receipt	3,709.00	-467,801,835.62	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-3,709.00		
		Free Receipt	3,709.00	-467,801,835.62	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-8,422.00		
		Free Receipt	8,422.00	-957,774,046.55	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-8,422.00		
		Free Receipt	8,422.00	-957,774,046.55	
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Delivery	-17.00		
		Free Receipt	17.00	-2,162,371.03	
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Delivery	-17.00		
		Free Receipt	17.00	-2,162,371.03	
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-1,958,112.79	
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-1,958,112.79	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-685.00		
		Free Receipt	685.00	-81,090,023.45	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-685.00		
		Free Receipt	685.00	-81,090,023.45	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-1,144.00		
		Free Receipt	1,144.00	-234,122,826.29	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				

◆ Schedule of Acquisitions and Dispositions

Page 32 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,144.00		
		Free Receipt	1,144.00	-234,122,826.29	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-76.00		
		Free Receipt	34.00	-3,773,640.69	
C999599GH0	FUT MAR 24 10 YR T-NOTES				
		Free Delivery	-34.00		
		Free Receipt	76.00	-8,383,118.44	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-699.00		
		Free Receipt	240.00	-25,781,541.85	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-240.00		
		Free Receipt	699.00	-74,664,658.06	
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-1,444.00		
		Free Receipt	3,470.00	-426,866,356.56	
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-3,470.00		
		Free Receipt	1,444.00	-181,261,400.81	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-9,030.00		
		Free Receipt	1,765.00	-203,844,101.82	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-1,765.00		
		Free Receipt	9,030.00	-1,022,890,131.17	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-659.00		
		Free Receipt	460.00	-54,207,324.13	
C999599GH0	FUT MAR 24 U.S. T-BONDS				
		Free Delivery	-460.00		
		Free Receipt	659.00	-77,427,614.47	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-280.00		
		Free Receipt	1,226.00	-250,360,458.52	

◆ Schedule of Acquisitions and Dispositions

Page 33 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-1,226.00		
		Free Receipt	280.00	-57,467,390.61	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-82.00		
		Free Receipt	35.00	-3,870,149.80	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-35.00		
		Free Receipt	82.00	-9,065,421.76	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-618.00		
		Free Receipt	505.00	-54,015,988.05	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-505.00		
		Free Receipt	618.00	-66,051,630.04	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-3,150.00		
		Free Receipt	1,116.00	-137,351,526.89	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-1,116.00		
		Free Receipt	3,150.00	-389,007,039.69	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-1,066.00		
		Free Receipt	509.00	-57,639,535.33	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-509.00		
		Free Receipt	1,066.00	-120,621,549.34	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-245.00		
		Free Receipt	364.00	-42,764,610.45	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-364.00		
		Free Receipt	245.00	-28,592,582.75	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				

◆ Schedule of Acquisitions and Dispositions

Page 34 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-14.00		
		Free Receipt	275.00	-56,562,161.70	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-275.00		
		Free Receipt	14.00	-2,881,099.05	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-236.00		
		Free Receipt	236.00	-26,065,031.55	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-236.00		
		Free Receipt	236.00	-26,065,031.55	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-887.00		
		Free Receipt	887.00	-94,260,486.32	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-887.00		
		Free Receipt	887.00	-94,260,486.32	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-4,431.00		
		Free Receipt	4,431.00	-556,609,711.12	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-4,431.00		
		Free Receipt	4,431.00	-556,609,711.12	
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-8,015.00		
		Free Receipt	8,015.00	-902,165,889.00	
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-8,015.00		
		Free Receipt	8,015.00	-902,165,889.00	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-17.00		
		Free Receipt	17.00	-2,103,760.67	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-17.00		
		Free Receipt	17.00	-2,103,760.67	

◆ Schedule of Acquisitions and Dispositions

Page 35 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-1,822,164.13	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-2.00		
		Free Receipt	2.00	-1,822,164.13	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-661.00		
		Free Receipt	661.00	-78,037,587.56	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-661.00		
		Free Receipt	661.00	-78,037,587.56	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-1,062.00		
		Free Receipt	1,062.00	-216,655,108.04	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-1,062.00		
		Free Receipt	1,062.00	-216,655,108.04	
SBR3T9Z0	GATX CORP 6.05% 06-05-2054	Acquisitions	503,000.00	-502,793.77	
		Dispositions	-503,000.00		510,489.15
SBPRBTV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	Acquisitions	2,570,000.00	-2,558,512.39	
		Dispositions	-1,645,000.00		1,696,685.90
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	Acquisitions	1,600,000.00	-1,065,760.00	
		Dispositions	-160,000.00		107,432.00
SBR2NVH9	GLP CAP L P/GLP FING II INC 6.25% 09-15-2054	Acquisitions	1,804,000.00	-1,789,261.32	
		Dispositions	-500,000.00		507,115.01
SBJYJF88	GRUPO TELEVISA S A FIXAED 5.25% 05-24-2049	Acquisitions	800,000.00	-691,224.00	
		Dispositions	-450,000.00		399,379.50
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049				

◆ Schedule of Acquisitions and Dispositions

Page 36 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	975,000.00	-880,980.75	
		Dispositions	-2,405,000.00		2,236,838.75
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				
		Acquisitions	750,000.00	-696,247.50	
		Dispositions	-650,000.00		601,074.50
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052				
		Acquisitions	3,625,000.00	-3,031,293.15	
		Dispositions	-3,625,000.00		2,959,274.00
SBGGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047				
		Acquisitions	2,140,000.00	-1,726,069.86	
		Dispositions	-470,000.00		392,135.10
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054				
		Acquisitions	1,950,000.00	-1,922,083.50	
		Dispositions	-530,000.00		525,908.40
SBPLZ1Q1	HOME DEPOT INC 5.4% 06-25-2064				
		Acquisitions	1,471,000.00	-1,445,904.74	
		Dispositions	-165,000.00		165,457.05
SBQC5S77	HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035				
		Acquisitions	3,171,000.00	-3,168,101.04	
		Dispositions	-3,171,000.00		3,210,162.53
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054				
		Acquisitions	4,435,000.00	-4,400,634.45	
		Dispositions	-2,475,000.00		2,505,339.24
C44107TBC9	HOST HOTELS & RESORTS L P 5.5% 04-15-2035				
		Acquisitions	1,500,000.00	-1,477,290.00	
		Dispositions	-1,500,000.00		1,505,532.60
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054				
		Acquisitions	820,000.00	-804,305.20	
		Dispositions	-820,000.00		809,799.20
SBRC6GS4	HUMANA INC 5.75% 04-15-2054				
		Acquisitions	1,821,000.00	-1,820,071.29	
		Dispositions	-1,521,000.00		1,531,753.47
SBMDB9N9	INDIANA MICHIGAN POWER CO 5.625% 04-01-2053				
		Acquisitions	1,645,000.00	-1,652,270.90	
		Dispositions	-190,000.00		193,136.20

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 37 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQKW0H4	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054	Acquisitions	880,000.00	-877,465.60	
		Dispositions	-880,000.00		914,091.20
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		489,015.00
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	Acquisitions	2,955,000.00	-1,978,577.40	
		Dispositions	-520,000.00		353,090.40
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	Acquisitions	965,000.00	-803,680.95	
		Dispositions	-475,000.00		444,399.10
SBSNWTF6	INTEL CORP 5.6% 02-21-2054	Acquisitions	1,492,000.00	-1,455,778.54	
		Dispositions	-1,492,000.00		1,456,798.94
SBP4YH12	INTERSTATE PWR & LT CO 5.45% 09-30-2054	Acquisitions	1,320,000.00	-1,314,891.60	
		Dispositions	-1,320,000.00		1,366,059.51
C46115HCB1	INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054	Acquisitions	400,000.00	-447,980.00	
		Dispositions	-1,145,000.00		1,162,781.85
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052	Acquisitions	480,000.00	-342,105.60	
		Dispositions	-2,650,000.00		1,825,883.00
C47077DAM2	JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031	Acquisitions	200,000.00	-199,500.00	
		Dispositions	-519.48		519.48
CG5112TAB9	JETBLUE AIRWAYS CORPORATION INITIAL TERMLOAN SENIOR SECURED 08-27-2029	Acquisitions	400,000.00	-392,000.00	
		Dispositions	-1,000.00		1,000.00
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038	Acquisitions	1,125,000.00	-1,009,788.75	
		Dispositions	-521,000.00		452,686.48
SBS55CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035				

◆ Schedule of Acquisitions and Dispositions

Page 38 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		294,054.00
SBQWR431	JPMORGAN CHASE & CO. 5.336% 01-23-2035				
		Acquisitions	2,660,000.00	-2,683,275.00	
		Dispositions	-2,660,000.00		2,728,827.55
SBRBH8L5	JPMORGAN CHASE & CO. 5.35% 06-01-2034				
		Acquisitions	2,700,000.00	-2,701,899.75	
		Dispositions	-900,000.00		900,754.00
SBQ1JDD1	KELLANOVA SR NT 5.75% 05-16-2054				
		Acquisitions	848,000.00	-846,312.48	
		Dispositions	-848,000.00		883,012.06
SBS6RS84	KIMCO RLTY OP LLC 4.85% 03-01-2035				
		Acquisitions	1,568,000.00	-1,565,099.20	
		Dispositions	-1,368,000.00		1,329,745.74
SBJZXT76	KINDER MORGAN 5.5 DUE 03-01-2044				
		Acquisitions	1,000,000.00	-912,350.00	
		Dispositions	-490,000.00		450,025.80
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Acquisitions	360,000.00	-325,090.80	
		Dispositions	-95,000.00		85,454.40
SBRJK1M8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	615,000.00	-620,897.85	
		Dispositions	-615,000.00		634,114.20
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	1,070,000.00	-889,319.80	
		Dispositions	-650,000.00		557,609.00
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	1,100,000.00	-990,808.00	
		Dispositions	-121,000.00		110,690.80
SBSFVBC2	KROGER CO 5.5% 09-15-2054				
		Acquisitions	457,000.00	-455,117.16	
		Dispositions	-457,000.00		458,576.65
SBSFVBD3	KROGER CO 5.65% 09-15-2064				
		Acquisitions	2,069,000.00	-2,059,792.95	
		Dispositions	-2,069,000.00		2,078,268.74

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 39 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSWWY52	L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054	Acquisitions	150,000.00	-150,870.00	
		Dispositions	-150,000.00		148,104.00
SBMZLFM8	LABORATORY CORP AMER HLDGS 4.8% 10-01-2034	Acquisitions	200,000.00	-199,510.00	
		Dispositions	-200,000.00		193,110.00
SB6686G7	LINCOLN NATL CORP 7% DUE 06-15-2040	Acquisitions	63,000.00	-68,963.58	
		Dispositions	-63,000.00		73,540.53
SBRJC5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	Acquisitions	2,575,000.00	-2,563,448.00	
		Dispositions	-2,375,000.00		2,430,028.75
SBPG2H03	LOCKHEED MARTIN CORP 4.8% 08-15-2034	Acquisitions	3,257,000.00	-3,255,860.05	
		Dispositions	-3,257,000.00		3,241,983.44
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Acquisitions	3,410,000.00	-3,372,680.90	
		Dispositions	-75,000.00		71,817.00
SBQXQGS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Acquisitions	100,000.00	-101,658.10	
		Dispositions	-155,000.00		169,142.20
SBN7T9V4	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	Acquisitions	1,553,000.00	-1,270,236.56	
		Dispositions	-760,000.00		649,655.60
SBJN46W5	LOWES COS INC 4.45% 04-01-2062	Acquisitions	1,660,000.00	-1,342,350.45	
		Dispositions	-145,000.00		118,044.50
SBLD78V1	MARRIOTT INTL 5.3% 05-15-2034	Acquisitions	1,967,000.00	-1,941,389.66	
		Dispositions	-1,967,000.00		1,906,349.32
SBT03MR2	MARSH & MCLENNAN COS INC 5.0% 03-15-2035	Acquisitions	2,072,000.00	-2,068,477.60	
		Dispositions	-2,072,000.00		2,054,512.32
SBTFJ457	MASTERCARD INC 4.55% 01-15-2035				

◆ Schedule of Acquisitions and Dispositions

Page 40 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,135,000.00	-4,125,737.60	
		Dispositions	-920,000.00		895,822.40
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG				
		Acquisitions	750,000.00	-657,630.00	
		Dispositions	-402,000.00		360,857.62
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	2,591,000.00	-1,622,344.40	
		Dispositions	-1,310,000.00		814,466.30
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Acquisitions	700,000.00	-450,688.00	
		Dispositions	-650,000.00		438,815.00
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	1,430,000.00	-1,558,371.10	
		Dispositions	-1,480,000.00		1,567,322.30
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	145,000.00	-129,084.80	
		Dispositions	-3,611,000.00		3,168,834.73
SBLB06X0	MGM RESORTS INTL 6.5% 04-15-2032				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-600,000.00		603,125.00
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	1,050,000.00	-652,437.20	
		Dispositions	-3,035,000.00		1,987,512.00
SBNRPM13	MIDAMERICAN ENERGY CO 5.3% 02-01-2055				
		Acquisitions	2,305,000.00	-2,268,949.80	
		Dispositions	-100,000.00		98,592.50
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035				
		Acquisitions	2,145,000.00	-2,156,625.90	
		Dispositions	-225,000.00		228,674.95
C628530BJ5	MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048				
		Acquisitions	1,660,000.00	-1,358,339.70	
		Dispositions	-3,313,000.00		2,691,265.37
C62854AAP9	MYLAN N V FIXED 5.25% DUE 06-15-2046				
		Acquisitions	645,000.00	-535,395.15	
		Dispositions	-645,000.00		544,573.50

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 41 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRT75P0	NASDAQ INC 5.95% 08-15-2053	Acquisitions	1,200,000.00	-1,313,196.00	
		Dispositions	-15,000.00		15,694.80
C63111XAL5	NASDAQ INC 6.1% 06-28-2063	Acquisitions	90,000.00	-96,812.10	
		Dispositions	-200,000.00		212,585.00
SBR2NKZ0	NETFLIX INC 5.4% 08-15-2054	Acquisitions	376,000.00	-375,210.40	
		Dispositions	-376,000.00		376,353.04
SBN6KV01	NEXTERA ENERGY CAP 5.38% 02-28-2053	Acquisitions	725,000.00	-693,904.75	
		Dispositions	-65,000.00		62,004.80
SBS2H2W0	NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034	Acquisitions	1,343,000.00	-1,338,997.86	
		Dispositions	-1,343,000.00		1,312,643.17
SBQWNTW3	NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034	Acquisitions	2,442,000.00	-2,439,997.56	
		Dispositions	-2,442,000.00		2,386,514.67
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	Acquisitions	760,000.00	-559,770.40	
		Dispositions	-760,000.00		591,538.40
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040	Acquisitions	37,000.00	-36,625.19	
		Dispositions	-100,000.00		100,722.00
SBKVKRK7	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	Acquisitions	415,000.00	-444,563.86	
		Dispositions	-955,000.00		994,905.25
SBRBVNB2	ONEOK INC 5.7% 11-01-2054	Acquisitions	2,216,000.00	-2,197,670.54	
		Dispositions	-2,010,000.00		1,944,112.20
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	2,126,000.00	-1,500,660.74	
		Dispositions	-2,281,000.00		1,677,330.30
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				

◆ Schedule of Acquisitions and Dispositions

Page 42 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,395,000.00	-989,792.95	
		Dispositions	-900,000.00		656,829.00
S9A32GFL	OTC DER CASH COLL PAY TO BARCLAYS	Acquisitions	2,159,000.00	-2,159,000.00	
		Dispositions	-2,189,000.00		2,189,000.00
S9A32GKL	OTC DER CASH COLL PAY TO BNP PARIBAS	Acquisitions	9,410,000.00	-9,410,000.00	
		Dispositions	-9,410,000.00		9,410,000.00
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,100,000.00
S9D85KJL	OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	190,000.00	-190,000.00	
		Dispositions	-190,000.00		190,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	Acquisitions	54,090,000.00	-54,090,000.00	
		Dispositions	-42,730,000.00		42,730,000.00
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-140,000.00		140,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Acquisitions	60,809,000.00	-60,809,000.00	
		Dispositions	-43,352,000.00		43,352,000.00
S9A32HKL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	Acquisitions	980,000.00	-980,000.00	
		Dispositions	-980,000.00		980,000.00
SBNSP148	OVINTIV INC 7.1% 07-15-2053	Acquisitions	1,630,000.00	-1,785,867.80	
		Dispositions	-1,630,000.00		1,841,313.20
SBNNRW1	OWENS CORNING 5.95% 06-15-2054	Acquisitions	2,872,000.00	-2,855,139.18	
		Dispositions	-1,702,000.00		1,805,107.16

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 43 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Acquisitions	2,877,000.00	-2,863,161.63	
		Dispositions	-2,067,000.00		2,057,347.11
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	2,145,000.00	-1,807,828.02	
		Dispositions	-115,000.00		99,349.65
SBRXGPV9	PACIFICORP 5.45% 02-15-2034	Acquisitions	300,000.00	-299,463.00	
		Dispositions	-300,000.00		298,851.00
SBRXGPG4	PACIFICORP 5.8% 01-15-2055	Acquisitions	1,860,000.00	-1,848,821.40	
		Dispositions	-1,860,000.00		1,804,329.60
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038	Acquisitions	1,018,000.00	-1,101,770.12	
		Dispositions	-692,000.00		796,034.12
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Acquisitions	750,000.00	-742,590.00	
		Dispositions	-1,765,000.00		1,735,554.70
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	565,000.00	-562,869.95	
		Dispositions	-2,703,000.00		2,635,617.17
SBQC4VT7	PHILLIPS 66 COMPANY 5.65% 06-15-2054	Acquisitions	3,051,000.00	-3,048,193.08	
		Dispositions	-3,051,000.00		3,071,835.18
SBK7ZSP8	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Acquisitions	500,000.00	-423,269.99	
		Dispositions	-740,000.00		645,235.60
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	Acquisitions	995,000.00	-865,619.60	
		Dispositions	-1,618,000.00		1,409,162.40
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401% 07-23-2035	Acquisitions	1,320,000.00	-1,339,932.00	
		Dispositions	-1,320,000.00		1,343,469.60
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049				

◆ Schedule of Acquisitions and Dispositions

Page 44 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	350,000.00	-272,324.50	
		Dispositions	-105,000.00		83,983.20
SBSWWTG8	PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034				
		Acquisitions	400,000.00	-398,876.00	
		Dispositions	-400,000.00		409,472.00
SBNDSYX2	PUBLIC SERVICE ELECTRIC 5.3% 08-01-2054				
		Acquisitions	395,000.00	-393,179.05	
		Dispositions	-150,000.00		157,717.50
S9M7MFXU	PUT BONDOPT SBNYUS33 06/06/2024 FNCL 5% 06/13/2024 95.65625 31750O7U2				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		625.00
S9M93JMU	PUT BONDOPT SBNYUS33 10/08/2024 FNCL 4% 10/15/2024 91.125 31750OQK3				
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		10,125.00
S9MXX2U	PUT BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 94.96875 31750PGV7				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		570.31
S9MXKTCU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		561.18
S9MXS51U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		592.93
S9MXRRCU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		607.97
S9M9QFYU	PUT SWO EUR BARCGB33 P 2.58% / R 6MEURIB 317U6Y1A9 23/09/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		678.05
S9M9U25U	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U6ZYA0 03/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		484.84
S9M59RTU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U4UEA5 05/02/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		417.14

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 45 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M9722U	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U6PTA8 02/09/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		835.54
S9M5ED3U	PUT SWO EUR BARCGB33 P 2.77% / R 6MEURIB 317U4W8A8 12/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		717.00
S9M5LUUU	PUT SWO EUR BARCGB33 P 2.87% / R 6MEURIB 317U4YGA5 23/02/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.61
S9M66B1U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U56ZA4 20/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		526.53
S9M85MXU	PUT SWO EUR BARCGB33 P 3% / R 6MEURIB 317U66IA2 04/07/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		446.76
S9M7W94U	PUT SWO EUR BARCGB33 P 3.109% / R 6MEURIB 317U63GA1 24/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		444.57
S9MXC04U	PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		513.19
S9M9HKGU	PUT SWO EUR BNPAFRPP P 2.6% / R 6MEURIB 317U6V3A3 13/09/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		575.00
S9M5ST7U	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U50VA1 01/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		635.46
S9M57F2U	PUT SWO EUR BNPAFRPP P 2.751% / R 6MEURIB 317U4TBA1 02/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		895.87
S9M5Q24U	PUT SWO EUR BNPAFRPP P 2.76% / R 6MEURIB 317U50A30 29/02/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		618.21
S9M5WSPU	PUT SWO EUR BNPAFRPP P 2.81% / R 6MEURIB 317U52KA9 07/03/2024				

◆ Schedule of Acquisitions and Dispositions

Page 46 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		628.52
S9M5B67U	PUT SWO EUR BNPAFRPP P 2.82% / R 6MEURIB 317U4UXA4 09/02/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		837.13
S9M5BGDU	PUT SWO EUR BNPAFRPP P 2.839% / R 6MEURIB 317U4UOA4 08/02/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		824.49
S9M96QJU	PUT SWO EUR BNPAFRPP P 2.85% / R 6MEURIB 317U6PDA5 27/08/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		540.60
S9M5JAUU	PUT SWO EUR BNPAFRPP P 2.87% / R 6MEURIB 317U4XSA4 19/02/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		679.18
S9M5NSFU	PUT SWO EUR BNPAFRPP P 2.9% / R 6MEURIB 317U4ZCA6 26/02/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		686.79
S9M68RJU	PUT SWO EUR BNPAFRPP P 2.92% / R 6MEURIB 317U58IA9 22/03/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		578.09
S9M7BYXU	PUT SWO EUR BNPAFRPP P 2.96% / R 6MEURIB 317U5RWA1 20/05/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		340.37
S9M7KKYU	PUT SWO EUR BNPAFRPP P 3.07% / R 6MEURIB 317U5WGA8 03/06/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		488.77
S9MXHR1U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		533.47
S9M6VW8U	PUT SWO EUR CITIGB2L P 2.78% / R 6MEURIB 317U5K1A0 29/04/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		438.55
S9M7RSRU	PUT SWO EUR CITIGB2L P 3.03% / R 6MEURIB 317U5YOA5 21/06/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		560.70

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 47 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6NCVU	PUT SWO EUR CITIUS33 P 2.81% / R 6MEURIB 317U5GGA3 15/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		612.45
S9M71ALU	PUT SWO EUR CITIUS33 P 2.827% / R 6MEURIB 317U5LDA5 02/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		459.33
S9M6GX1U	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5EDA1 08/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		549.74
S9M6PAFU	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5GKA8 18/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		594.48
S9M61P2U	PUT SWO EUR CITIUS33 P 2.89% / R 6MEURIB 317U54IA8 12/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		546.88
S9M6CBYU	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U5ATA2 28/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.45
S9M8RA6U	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U6HXA1 05/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		552.29
S9M6KBUU	PUT SWO EUR GSCMUS33 P 2.77% / R 6MEURIB 317U5F8A4 12/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		499.93
S9M5UNPU	PUT SWO EUR GSCMUS33 P 2.8% / R 6MEURIB 317U51SA3 05/03/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		518.50
S9M78A5U	PUT SWO EUR GSCMUS33 P 2.84% / R 6MEURIB 317U5OQA5 15/05/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		616.57
S9M8WBEU	PUT SWO EUR GSCMUS33 P 2.86% / R 6MEURIB 317U6LJA8 15/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		523.66
S9M8CXTU	PUT SWO EUR GSCMUS33 P 2.88% / R 6MEURIB 317U6BVA6 15/07/2024				

◆ Schedule of Acquisitions and Dispositions

Page 48 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		716.30
S9M8EM4U	PUT SWO EUR GSCMUS33 P 2.89% / R 6MEURIB 317U6D5A1 18/07/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		664.42
S9M79ZAU	PUT SWO EUR GSCMUS33 P 2.93% / R 6MEURIB 317U5P5A5 16/05/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		658.87
S9M7MZ9U	PUT SWO EUR GSCMUS33 P 2.95% / R 6MEURIB 317U5XA1 10/06/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		517.34
S9M7FF0U	PUT SWO EUR GSCMUS33 P 3.02% / R 6MEURIB 317U5UJA9 28/05/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		353.79
S9M82S5U	PUT SWO EUR GSCMUS33 P 3.03% / R 6MEURIB 317U65EA8 28/06/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		573.14
S9MYFX0U	PUT SWO EUR MSCSUS33 P 2.38% / R 6MEURIB 317U7NZA5 27/12/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		532.29
S9M73MLU	PUT SWO EUR MSCSUS33 P 2.777% / R 6MEURIB 317U5M9A8 07/05/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		619.48
S9M5GCEU	PUT SWO EUR MSCSUS33 P 2.8% / R 6MEURIB 317U4WIA7 16/02/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,143.23
S9M8VPCU	PUT SWO EUR MSCSUS33 P 2.91% / R 6MEURIB 317U6LGA1 12/08/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		407.96
S9M89SLU	PUT SWO EUR MSCSUS33 P 3.12% / R 6MEURIB 317U6AIA3 11/07/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		479.03
S9M8KCZU	PUT SWO EUR UBSWGB2L P 2.9% / R 6MEURIB 317U6EAA3 25/07/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		622.34

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 49 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M8PXQU	PUT SWO EUR UBSWGB2L P 3.02% / R 6MEURIB 317U6GPA2 02/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		897.25
S9M74WRU	PUT SWO EUR UBSWUS33 P 2.875% / R 6MEURIB 317U5MOA1 09/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		455.83
S9M86FRU	PUT SWO GBP BARCGB33 P 4.07% / R 1DSOIA 317U67BA7 05/07/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		789.20
S9M9MJ5U	PUT SWO GBP CITIUS33 P 3.77% / R 1DSOIA 317U6W5A9 20/09/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		354.50
S9M6BFWU	PUT SWO GBP GSCMUS33 P 4.1% / R 1DSOIA 317U5A0A3 28/03/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		428.07
S9M95H6U	PUT SWO USD BARCGB33 P 3.955% / R 1DSOFR 317U6P8A1 08/26/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		397.50
S9M78YDU	PUT SWO USD BARCGB33 P 4.41% / R 1DSOFR 317U5OXA7 05/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		465.00
S9M9RMPU	PUT SWO USD BNPAFRPP P 3.595% / R 1DSOFR 317U6YYA3 09/27/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		378.75
S9M9PXAU	PUT SWO USD BNPAFRPP P 3.605% / R 1DSOFR 317U6XWA7 09/23/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9M81F8U	PUT SWO USD BNPAFRPP P 4.41% / R 1DSOFR 317U64VA2 06/28/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		978.75
S9MX5GAU	PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,005.00
S9M8NM5U	PUT SWO USD BOFAUS6S P 4.25% / R 1DSOFR 317U6GIA0 08/01/2024				

◆ Schedule of Acquisitions and Dispositions

Page 50 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,155.00
S9M75SKU	PUT SWO USD BOFAUS6S P 4.328% / R 1DSOFR 317U5NMA1 05/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9M7NANU	PUT SWO USD BOFAUS6S P 4.35% / R 1DSOFR 317U5XSA3 07/08/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,350.00
S9M76F2U	PUT SWO USD BOFAUS6S P 4.41% / R 1DSOFR 317U5ODA9 05/13/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,080.00
S9M61P0U	PUT SWO USD CITIUS33 P 3.83% / R 1DSOFR 317U54QA9 03/12/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		615.00
S9M5GFLU	PUT SWO USD CITIUS33 P 3.86% / R 1DSOFR 317U4WVA2 02/16/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,335.00
S9M8LBVU	PUT SWO USD CITIUS33 P 4.06% / R 1DSOFR 317U6F5A6 07/26/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		758.00
S9M6XCVU	PUT SWO USD CITIUS33 P 4.13% / R 1DSOFR 317U5L4A5 05/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		810.00
S9M75XEU	PUT SWO USD CITIUS33 P 4.385% / R 1DSOFR 317U5NPA8 05/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9MX259U	PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,068.75
S9MX1SDU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,091.25
S9MX9TCU	PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		892.50

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 51 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXFD9U	PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,615.00
S9MXDJ1U	PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		939.00
S9MXJZUU	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M9NM2U	PUT SWO USD GSCMUS33 P 3.537% / R 1DSOFR 317U6XCA9 09/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,271.25
S9M9MXQU	PUT SWO USD GSCMUS33 P 3.547% / R 1DSOFR 317U6WGA7 09/20/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,215.00
S9M9QJ6U	PUT SWO USD GSCMUS33 P 3.551% / R 1DSOFR 317U6YOA4 09/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,102.50
S9M9MXMU	PUT SWO USD GSCMUS33 P 3.57% / R 1DSOFR 317U6W8A6 09/20/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,207.50
S9M9LYKU	PUT SWO USD GSCMUS33 P 3.605% / R 1DSOFR 317U6W3A1 09/19/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,370.00
S9M9KZ5U	PUT SWO USD GSCMUS33 P 3.631% / R 1DSOFR 317U6VUA3 09/16/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,065.00
S9M9CL6U	PUT SWO USD GSCMUS33 P 3.632% / R 1DSOFR 317U6SPA6 09/06/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,440.00
S9M9KZ3U	PUT SWO USD GSCMUS33 P 3.648% / R 1DSOFR 317U6VQA8 09/16/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,076.25
S9M58XMU	PUT SWO USD GSCMUS33 P 3.725% / R 1DSOFR 317U4U3A7 02/05/2024				

◆ Schedule of Acquisitions and Dispositions

Page 52 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		502.50
S9M99P3U	PUT SWO USD GSCMUS33 P 3.76% / R 1DSOFR 317U6RKA3 09/03/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,185.00
S9M5F72U	PUT SWO USD GSCMUS33 P 3.86% / R 1DSOFR 317U4WXA0 02/16/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,350.00
S9M9764U	PUT SWO USD GSCMUS33 P 3.864% / R 1DSOFR 317U6Q9A8 08/30/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,893.75
S9MXS11U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,241.25
S9M8XGRU	PUT SWO USD GSCMUS33 P 3.882% / R 1DSOFR 317U6M8A8 08/16/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,065.00
S9M6GL7U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U5EOA9 04/08/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,125.00
S9M96KPU	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U6PEA4 08/26/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,480.00
S9M91T3U	PUT SWO USD GSCMUS33 P 3.908% / R 1DSOFR 317U6N0A4 08/19/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9M5MVJU	PUT SWO USD GSCMUS33 P 3.91% / R 1DSOFR 317U4Z9A0 02/26/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		782.50
S9M96KRU	PUT SWO USD GSCMUS33 P 3.915% / R 1DSOFR 317U6PIA0 08/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,080.00
S9M8UP6U	PUT SWO USD GSCMUS33 P 3.919% / R 1DSOFR 317U6L9A9 08/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		990.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 53 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M5H66U	PUT SWO USD GSCMUS33 P 3.94% / R 1DSOFR 317U4XXA8 02/20/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,160.00
S9M8WBDU	PUT SWO USD GSCMUS33 P 3.945% / R 1DSOFR 317U6LPA1 08/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,065.00
S9M94THU	PUT SWO USD GSCMUS33 P 3.949% / R 1DSOFR 317U6OLA9 08/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,081.50
S9MXUE4U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,391.25
S9M95QVU	PUT SWO USD GSCMUS33 P 3.961% / R 1DSOFR 317U6OZA4 08/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,211.25
S9M92UTU	PUT SWO USD GSCMUS33 P 3.963% / R 1DSOFR 317U6NGA7 08/20/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,072.50
S9M5LRPU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U4YHA4 02/23/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		705.00
S9MXWQVU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,353.75
S9M8EL9U	PUT SWO USD GSCMUS33 P 3.978% / R 1DSOFR 317U6D8A8 07/18/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,280.00
S9M94TJU	PUT SWO USD GSCMUS33 P 3.993% / R 1DSOFR 317U6OPA5 08/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,095.00
S9M8JJFU	PUT SWO USD GSCMUS33 P 3.998% / R 1DSOFR 317U6E6A8 07/24/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,175.00
S9M8CXQU	PUT SWO USD GSCMUS33 P 4% / R 1DSOFR 317U6C6A2 07/24/2024				

◆ Schedule of Acquisitions and Dispositions

Page 54 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,260.00
S9MYF72U	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9M8TLSU	PUT SWO USD GSCMUS33 P 4.029% / R 1DSOFR 317U6J9A4 08/09/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,102.50
S9M5JP9U	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U4Y9A3 02/20/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		730.00
S9M8GCFU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U6DAA5 07/22/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,170.00
S9M8RUZU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U6IIA6 08/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9M63WRU	PUT SWO USD GSCMUS33 P 4.077% / R 1DSOFR 317U56CA9 03/14/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,230.00
S9M6MJFU	PUT SWO USD GSCMUS33 P 4.08% / R 1DSOFR 317U5G6A4 04/15/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,021.50
S9M6MJHU	PUT SWO USD GSCMUS33 P 4.085% / R 1DSOFR 317U5G8A2 04/18/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,185.00
S9M8MT1U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U6G3A6 07/29/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		982.50
S9M63WQU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U55ZA6 03/14/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,275.00
S9M8CXPU	PUT SWO USD GSCMUS33 P 4.139% / R 1DSOFR 317U6BZA2 07/15/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,230.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 55 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M67SLU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U58DA4 03/21/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9M6PCMU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U5GMA6 04/18/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,046.25
S9M68MXU	PUT SWO USD GSCMUS33 P 4.175% / R 1DSOFR 317U58OA2 03/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9M84UCU	PUT SWO USD GSCMUS33 P 4.194% / R 1DSOFR 317U66FA5 07/03/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9M8PB2U	PUT SWO USD GSCMUS33 P 4.195% / R 1DSOFR 317U6H2A5 08/02/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,185.00
S9M89WBU	PUT SWO USD GSCMUS33 P 4.23% / R 1DSOFR 317U6AJA2 07/08/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,830.00
S9M7PZYU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U5YBA9 06/10/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9M82S1U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		911.25
S9M82S2U	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		307.50
S9M7ARZU	PUT SWO USD GSCMUS33 P 4.392% / R 1DSOFR 317U5RFA0 05/17/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,248.75
S9M78A3U	PUT SWO USD GSCMUS33 P 4.41% / R 1DSOFR 317U5OVA9 05/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,425.00
S9M7BC3U	PUT SWO USD GSCMUS33 P 4.452% / R 1DSOFR 317U5S4A0 05/20/2024				

◆ Schedule of Acquisitions and Dispositions

Page 56 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,252.50
S9M7EM7U	PUT SWO USD GSCMUS33 P 4.47% / R 1DSOFR 317U5TSA2 05/24/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,196.25
S9M7HV4U	PUT SWO USD GSCMUS33 P 4.5% / R 1DSOFR 317U5V6A1 05/30/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,140.00
S9MXAQLU	PUT SWO USD MSCSUS33 P 3.446% / R 1DSOFR 317U77RA9 10/21/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		840.00
S9M5SJ1U	PUT SWO USD MSCSUS33 P 3.555% / R 1DSOFR 317U51DA9 03/01/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		857.50
S9M5SJ2U	PUT SWO USD MSCSUS33 P 3.65% / R 1DSOFR 317U51HA5 03/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,275.00
S9M5SH8U	PUT SWO USD MSCSUS33 P 3.71% / R 1DSOFR 317U51BA1 03/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,117.50
S9M5CJ9U	PUT SWO USD MSCSUS33 P 3.85% / R 1DSOFR 317U4VTA7 02/12/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,400.00
S9MXN56U	PUT SWO USD MSCSUS33 P 3.866% / R 1DSOFR 317U7D5A0 11/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,190.25
S9M6JKSU	PUT SWO USD MSCSUS33 P 3.9% / R 1DSOFR 317U5F2A0 04/11/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		755.00
S9M5URWU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U51YA6 03/05/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		971.25
S9M61CDU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U54GA0 03/11/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,227.50

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 57 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M6DDZU	PUT SWO USD MSCSUS33 P 4.024% / R 1DSOFR 317U5BQA3 04/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,110.00
S9M6DDYU	PUT SWO USD MSCSUS33 P 4.027% / R 1DSOFR 317U5BPA4 04/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,095.00
S9M8L15U	PUT SWO USD MSCSUS33 P 4.04% / R 1DSOFR 317U6FJA1 07/29/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,110.00
S9M69V9U	PUT SWO USD MSCSUS33 P 4.07% / R 1DSOFR 317U59MA2 03/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,117.50
S9M6UCJU	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U5IPA9 04/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		858.75
S9M6DDXU	PUT SWO USD MSCSUS33 P 4.088% / R 1DSOFR 317U5BOA5 04/01/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,095.00
S9M6UE2U	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U5J4A0 04/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		832.50
S9M8L16U	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U6FNA6 07/29/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		774.00
S9M62XUU	PUT SWO USD MSCSUS33 P 4.1% / R 1DSOFR 317U54VA3 03/13/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,140.00
S9M8QUUDU	PUT SWO USD MSCSUS33 P 4.115% / R 1DSOFR 317U6HVA3 08/05/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,192.50
S9M63TMU	PUT SWO USD MSCSUS33 P 4.135% / R 1DSOFR 317U56BA0 03/14/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,260.00
S9M67MQU	PUT SWO USD MSCSUS33 P 4.16% / R 1DSOFR 317U58GA1 03/21/2024				

◆ Schedule of Acquisitions and Dispositions

Page 58 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,065.00
S9M6BW9U	PUT SWO USD MSCSUS33 P 4.25% / R 1DSOFR 317U5AYA6 04/02/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,429.50
S9M7U89U	PUT SWO USD MSCSUS33 P 4.265% / R 1DSOFR 317U61MA8 07/22/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,267.50
S9M7LRRU	PUT SWO USD MSCSUS33 P 4.3% / R 1DSOFR 317U5WJA5 06/06/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		945.00
S9MXHZ5U	PUT SWO USD PNBpus33CHA P 3.435% / R 1DSOFR 317U7APA4 11/01/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,080.00
S9MXGYGU	PUT SWO USD PNBpus33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		997.50
S9MXGD3U	PUT SWO USD PNBpus33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		997.50
S9MXER0U	PUT SWO USD PNBpus33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		982.50
S9MXKXMU	PUT SWO USD PNBpus33CHA P 3.535% / R 1DSOFR 317U7BWA4 11/04/2024				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,380.00
S9M9SQRU	PUT SWO USD PNBpus33CHA P 3.56% / R 1DSOFR 317U6ZLA4 09/30/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,570.00
S9M9GRHU	PUT SWO USD PNBpus33CHA P 3.68% / R 1DSOFR 317U6UWA3 09/12/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,297.50
S9M99Z5U	PUT SWO USD PNBpus33CHA P 3.725% / R 1DSOFR 317U6RGA8 09/03/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 59 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M99G3U	PUT SWO USD PNBPUS33CHA P 3.757% / R 1DSOFR 317U6RMA1 09/03/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		790.00
S9MXRNLU	PUT SWO USD PNBPUS33CHA P 3.793% / R 1DSOFR 317U7DYA8 11/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,335.00
S9MXPNUU	PUT SWO USD PNBPUS33CHA P 3.855% / R 1DSOFR 317U7DIA6 11/08/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		747.00
S9MXPNUU	PUT SWO USD PNBPUS33CHA P 3.855% / R 1DSOFR 317U7DKA3 11/15/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		898.00
S9MXPNUU	PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317U7DDA1 11/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,170.00
S9M8XY9U	PUT SWO USD PNBPUS33CHA P 3.9% / R 1DSOFR 317U6MKA4 08/19/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,080.00
S9M95D1U	PUT SWO USD PNBPUS33CHA P 3.95% / R 1DSOFR 317U6P1A8 08/26/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,226.25
S9M5MXLU	PUT SWO USD PNBPUS33CHA P 3.952% / R 1DSOFR 317U4Z7A2 02/26/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00
S9MXUN0U	PUT SWO USD PNBPUS33CHA P 3.96% / R 1DSOFR 317U7FHA2 11/22/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,391.25
S9M8CVHU	PUT SWO USD PNBPUS33CHA P 3.986% / R 1DSOFR 317U6BXA4 07/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,117.50
S9MXVTSU	PUT SWO USD PNBPUS33CHA P 4.013% / R 1DSOFR 317U7G3A5 11/25/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,503.75
S9M6B65U	PUT SWO USD PNBPUS33CHA P 4.04% / R 1DSOFR 317U5BAA0 03/28/2024				

◆ Schedule of Acquisitions and Dispositions

Page 60 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,775.00
S9M6UP6U	PUT SWO USD PNBPU33CHA P 4.09% / R 1DSOFR 317U5J6A8 04/26/2024				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,695.00
S9MYCT1U	PUT SWO USD PNBPU33CHA P 4.093% / R 1DSOFR 317U7N7A6 12/20/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,132.50
S9M6RGEU	PUT SWO USD PNBPU33CHA P 4.105% / R 1DSOFR 317U5HLA5 04/22/2024				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,662.50
S9MYESHU	PUT SWO USD PNBPU33CHA P 4.11% / R 1DSOFR 317U7NLA0 12/23/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,044.00
S9M67QAU	PUT SWO USD PNBPU33CHA P 4.138% / R 1DSOFR 317U57ZA2 03/21/2024				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		692.50
S9M74ZYU	PUT SWO USD PNBPU33CHA P 4.193% / R 1DSOFR 317U5MSA7 05/09/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		967.50
S9M73NBU	PUT SWO USD PNBPU33CHA P 4.2% / R 1DSOFR 317U5MEA2 05/06/2024				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,180.00
S9M7379U	PUT SWO USD PNBPU33CHA P 4.222% / R 1DSOFR 317U5MKA5 05/08/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		982.50
S9M88SAU	PUT SWO USD PNBPU33CHA P 4.235% / R 1DSOFR 317U69VA1 07/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9M7PYQU	PUT SWO USD PNBPU33CHA P 4.28% / R 1DSOFR 317U5Y5A6 06/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9M7PYSU	PUT SWO USD PNBPU33CHA P 4.295% / R 1DSOFR 317U5YDA7 06/10/2024				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 61 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9M75A0U	PUT SWO USD PNBUS33CHA P 4.328% / R 1DSOFR 317U5NLA2 05/10/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,050.00
S9MXEJ7U	PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9M9PSLU	PUT SWO USD UBSWUS33 P 3.598% / R 1DSOFR 317U6XYA5 09/23/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9M58VAU	PUT SWO USD UBSWUS33 P 3.783% / R 1DSOFR 317U4U1A9 02/05/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		502.50
S9MY2YWU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,428.75
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054	Acquisitions	1,145,000.00	-1,129,164.65	
		Dispositions	-1,145,000.00		1,165,976.40
SBL9YPS2	PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		296,016.00
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054	Acquisitions	1,776,000.00	-1,781,158.00	
		Dispositions	-1,351,000.00		1,388,699.68
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	2,196,000.00	-2,215,974.00	
		Dispositions	-2,196,000.00		2,298,885.82
C05571AAU9	PVTPL BPCE SA 6.508% 18 JAN 2035	Acquisitions	1,520,000.00	-1,523,617.60	
		Dispositions	-1,520,000.00		1,551,129.60
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Acquisitions	2,310,000.00	-1,904,941.50	
		Dispositions	-3,360,000.00		2,626,347.33
C29278GBB3	PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO				

◆ Schedule of Acquisitions and Dispositions

Page 62 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,110,000.00	-1,352,979.00	
		Dispositions	-1,360,000.00		1,645,990.40
C29286DAC9	PVTPL ENGIE S A 5.875% 04-10-2054				
		Acquisitions	980,000.00	-964,790.40	
		Dispositions	-980,000.00		969,523.80
C303901BP6	PVTPL FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054				
		Acquisitions	2,282,000.00	-2,275,929.88	
		Dispositions	-760,000.00		767,053.40
C683879AH3	PVTPL FIBERCOP SPA 7.721% 06-04-2038				
		Dispositions	-400,000.00		441,000.00
		Free Receipt	1,651,000.00	1,565,602.33	
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054				
		Acquisitions	3,230,000.00	-3,208,229.80	
		Dispositions	-3,230,000.00		3,262,186.95
SBS2FMG8	PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		197,750.00
SBSKSZX7	PVTPL PINE STREET TRUST III 6.223% 05-15-2054				
		Acquisitions	1,830,000.00	-1,835,693.17	
		Dispositions	-1,830,000.00		1,886,565.30
C780153BU5	PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		198,000.00
SBPBSCD4	PVTPL RWE FINANCE US LLC 6.25% 04-16-2054				
		Acquisitions	1,660,000.00	-1,657,543.20	
		Dispositions	-1,660,000.00		1,691,058.60
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054				
		Acquisitions	913,000.00	-913,000.00	
		Dispositions	-913,000.00		921,290.04
SBQWNV05	PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054				
		Acquisitions	1,660,000.00	-1,659,751.00	
		Dispositions	-1,660,000.00		1,681,679.60
SBRXCX35	REGENCY CTRS L P 5.1% 01-15-2035				
		Acquisitions	2,069,000.00	-2,065,130.97	
		Dispositions	-2,069,000.00		2,073,717.32

**Generated by Northern Trust from periodic data on 13 Aug 25 C0703*

◆ Schedule of Acquisitions and Dispositions

Page 63 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNRQYS7	REINSURANCE GROUP AMER INC 5.75% 09-15-2034	Acquisitions	1,325,000.00	-1,315,552.75	
		Dispositions	-1,325,000.00		1,385,578.00
S9A6FXFL	REPO COLLATERAL PAYABLE TO MORGANSTANLEY	Acquisitions	26,794,326.76	-26,794,326.76	
		Dispositions	-22,111,878.63		22,111,878.63
SBN7K9J5	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034	Acquisitions	1,760,000.00	-1,761,962.40	
		Dispositions	-3,711,000.00		3,590,876.21
SBPLZ1S3	REPUBLIC SERVICES INC 5.2% 11-15-2034	Acquisitions	994,000.00	-990,978.24	
		Dispositions	-994,000.00		1,020,977.16
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	Acquisitions	17,000.00	-10,593.04	
		Dispositions	-25,000.00		16,737.25
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053	Acquisitions	32,000.00	-30,366.72	
		Dispositions	-32,000.00		31,296.32
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	Acquisitions	900,000.00	-643,371.05	
		Dispositions	-1,285,000.00		952,083.40
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	Acquisitions	2,840,000.00	-1,886,705.20	
		Dispositions	-3,045,000.00		2,003,121.26
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	Acquisitions	825,000.00	-530,695.00	
		Dispositions	-480,000.00		308,456.40
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024	Acquisitions	28,315,150.00	-28,315,150.00	
		Dispositions	-28,315,150.00		28,315,150.00
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024	Acquisitions	11,304,787.50	-11,304,787.50	
		Dispositions	-11,304,787.50		11,304,787.50
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024				

◆ Schedule of Acquisitions and Dispositions

Page 64 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,576,400.00	-10,576,400.00	
		Dispositions	-10,576,400.00		10,576,400.00
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024				
		Acquisitions	27,134,325.00	-27,134,325.00	
		Dispositions	-27,134,325.00		27,134,325.00
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024				
		Acquisitions	12,068,800.00	-12,068,800.00	
		Dispositions	-12,068,800.00		12,068,800.00
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024				
		Acquisitions	10,762,606.25	-10,762,606.25	
		Dispositions	-10,762,606.25		10,762,606.25
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024				
		Acquisitions	17,318,187.50	-17,318,187.50	
		Dispositions	-17,318,187.50		17,318,187.50
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024				
		Acquisitions	9,882,187.50	-9,882,187.50	
		Dispositions	-9,882,187.50		9,882,187.50
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.96% FROM10-16-2024 TO 11-21-2024				
		Acquisitions	27,865,125.00	-27,865,125.00	
		Dispositions	-27,865,125.00		27,865,125.00
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.9600001%FROM 10-16-2024 TO 11-21-2024				
		Acquisitions	6,344,625.00	-6,344,625.00	
		Dispositions	-6,344,625.00		6,344,625.00
C77799OCT5	SELL TO OPEN REPO W/J.P. MORG 4.9600001%FROM 10-16-2024 TO 11-21-2024				
		Acquisitions	9,455,118.75	-9,455,118.75	
		Dispositions	-9,455,118.75		9,455,118.75
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM07-16-2024 TO 10-16-2024				
		Acquisitions	27,415,687.50	-27,415,687.50	
		Dispositions	-27,415,687.50		27,415,687.50
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM07-16-2024 TO 10-16-2024				
		Acquisitions	26,689,500.00	-26,689,500.00	
		Dispositions	-26,689,500.00		26,689,500.00
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM07-16-2024 TO 10-16-2024				
		Acquisitions	6,238,881.25	-6,238,881.25	
		Dispositions	-6,238,881.25		6,238,881.25

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 65 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.44% FROM 07-16-2024 TO 10-16-2024	Acquisitions	27,863,312.50	-27,863,312.50	
		Dispositions	-27,863,312.50		27,863,312.50
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.4400001%FROM 07-16-2024 TO 10-16-2024	Acquisitions	9,317,756.25	-9,317,756.25	
		Dispositions	-9,317,756.25		9,317,756.25
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.4400001%FROM 07-16-2024 TO 10-16-2024	Acquisitions	11,886,400.00	-11,886,400.00	
		Dispositions	-11,886,400.00		11,886,400.00
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.4400001%FROM 07-16-2024 TO 10-16-2024	Acquisitions	9,726,562.50	-9,726,562.50	
		Dispositions	-9,726,562.50		9,726,562.50
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.4400001%FROM 07-16-2024 TO 10-16-2024	Acquisitions	10,412,000.00	-10,412,000.00	
		Dispositions	-10,412,000.00		10,412,000.00
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.4400001%FROM 07-16-2024 TO 10-16-2024	Acquisitions	11,160,225.00	-11,160,225.00	
		Dispositions	-11,160,225.00		11,160,225.00
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.4400001%FROM 07-16-2024 TO 10-16-2024	Acquisitions	17,102,250.00	-17,102,250.00	
		Dispositions	-17,102,250.00		17,102,250.00
C77799JUL3	SELL TO OPEN REPO W/J.P. MORG 5.4400001%FROM 07-16-2024 TO 10-16-2024	Acquisitions	10,630,387.50	-10,630,387.50	
		Dispositions	-10,630,387.50		10,630,387.50
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999% FROM 04-16-2024 TO 07-16-2024	Acquisitions	5,936,756.25	-5,936,756.25	
		Dispositions	-5,936,756.25		5,936,756.25
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024	Acquisitions	9,207,812.50	-9,207,812.50	
		Dispositions	-9,207,812.50		9,207,812.50
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024	Acquisitions	8,859,881.25	-8,859,881.25	
		Dispositions	-8,859,881.25		8,859,881.25
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024				

◆ Schedule of Acquisitions and Dispositions

Page 66 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9,864,000.00	-9,864,000.00	
		Dispositions	-9,864,000.00		9,864,000.00
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	10,101,512.50	-10,101,512.50	
		Dispositions	-10,101,512.50		10,101,512.50
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	16,238,500.00	-16,238,500.00	
		Dispositions	-16,238,500.00		16,238,500.00
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	26,432,493.75	-26,432,493.75	
		Dispositions	-26,432,493.75		26,432,493.75
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	10,581,975.00	-10,581,975.00	
		Dispositions	-10,581,975.00		10,581,975.00
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	25,917,562.50	-25,917,562.50	
		Dispositions	-25,917,562.50		25,917,562.50
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.4499999%FROM 04-16-2024 TO 07-16-2024				
		Acquisitions	11,278,400.00	-11,278,400.00	
		Dispositions	-11,278,400.00		11,278,400.00
C77799APR5	SELL TO OPEN REPO W/J.P. MORG 5.45% FROM04-16-2024 TO 07-16-2024				
		Acquisitions	25,280,887.50	-25,280,887.50	
		Dispositions	-25,280,887.50		25,280,887.50
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.46% FROM01-17-2024 TO 04-16-2024				
		Acquisitions	17,318,187.50	-17,318,187.50	
		Dispositions	-17,318,187.50		17,318,187.50
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.46% FROM01-17-2024 TO 04-16-2024				
		Acquisitions	26,986,050.00	-26,986,050.00	
		Dispositions	-26,986,050.00		26,986,050.00
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.46% FROM01-17-2024 TO 04-16-2024				
		Acquisitions	27,640,406.25	-27,640,406.25	
		Dispositions	-27,640,406.25		27,640,406.25
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.4600002%FROM 01-17-2024 TO 04-16-2024				
		Acquisitions	6,314,412.50	-6,314,412.50	
		Dispositions	-6,314,412.50		6,314,412.50

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 67 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.4600002%FROM 01-17-2024 TO 04-16-2024	Acquisitions	10,549,000.00	-10,549,000.00	
		Dispositions	-10,549,000.00		10,549,000.00
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.4600002%FROM 01-17-2024 TO 04-16-2024	Acquisitions	28,315,150.00	-28,315,150.00	
		Dispositions	-28,315,150.00		28,315,150.00
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.4600002%FROM 01-17-2024 TO 04-16-2024	Acquisitions	9,455,118.75	-9,455,118.75	
		Dispositions	-9,455,118.75		9,455,118.75
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.4600002%FROM 01-17-2024 TO 04-16-2024	Acquisitions	11,246,962.50	-11,246,962.50	
		Dispositions	-11,246,962.50		11,246,962.50
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.4600002%FROM 01-17-2024 TO 04-16-2024	Acquisitions	12,038,400.00	-12,038,400.00	
		Dispositions	-12,038,400.00		12,038,400.00
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.4600002%FROM 01-17-2024 TO 04-16-2024	Acquisitions	9,856,250.00	-9,856,250.00	
		Dispositions	-9,856,250.00		9,856,250.00
C77799JAN1	SELL TO OPEN REPO W/J.P. MORG 5.4600002%FROM 01-17-2024 TO 04-16-2024	Acquisitions	10,789,050.00	-10,789,050.00	
		Dispositions	-10,789,050.00		10,789,050.00
C77799SEP2	SELL TO OPEN REPO W/MORGAN ST 5.0400001%FROM 09-25-2024 TO 11-13-2024	Acquisitions	14,157,750.00	-14,157,750.00	
		Dispositions	-14,157,750.00		14,157,750.00
C77799SEP2	SELL TO OPEN REPO W/MORGAN ST 5.0400001%FROM 09-25-2024 TO 11-13-2024	Acquisitions	10,835,750.00	-10,835,750.00	
		Dispositions	-10,835,750.00		10,835,750.00
C77799SEP2	SELL TO OPEN REPO W/MORGAN ST 5.0400001%FROM 09-25-2024 TO 11-13-2024	Acquisitions	6,238,125.00	-6,238,125.00	
		Dispositions	-6,238,125.00		6,238,125.00
C77799SEP2	SELL TO OPEN REPO W/MORGAN ST 5.0400001%FROM 09-25-2024 TO 11-13-2024	Acquisitions	23,030,850.00	-23,030,850.00	
		Dispositions	-23,030,850.00		23,030,850.00
C77799MAY0	SELL TO OPEN REPO W/MORGAN ST 5.44% FROM05-29-2024 TO 08-22-2024				

◆ Schedule of Acquisitions and Dispositions

Page 68 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799MAY0	SELL TO OPEN REPO W/MORGAN ST 5.44% FROM05-29-2024 TO 08-22-2024				
		Acquisitions	9,886,100.00	-9,886,100.00	
		Dispositions	-9,886,100.00		9,886,100.00
C77799MAY0	SELL TO OPEN REPO W/MORGAN ST 5.44% FROM05-29-2024 TO 08-22-2024				
		Acquisitions	21,010,600.00	-21,010,600.00	
		Dispositions	-21,010,600.00		21,010,600.00
C77799MAY0	SELL TO OPEN REPO W/MORGAN ST 5.44% FROM05-29-2024 TO 08-22-2024				
		Acquisitions	5,697,487.50	-5,697,487.50	
		Dispositions	-5,697,487.50		5,697,487.50
C77799FEB1	SELL TO OPEN REPO W/MORGAN ST 5.46% FROM02-27-2024 TO 05-29-2024				
		Acquisitions	21,010,600.00	-21,010,600.00	
		Dispositions	-21,010,600.00		21,010,600.00
C77799FEB1	SELL TO OPEN REPO W/MORGAN ST 5.46% FROM02-27-2024 TO 05-29-2024				
		Acquisitions	9,886,100.00	-9,886,100.00	
		Dispositions	-9,886,100.00		9,886,100.00
C77799FEB1	SELL TO OPEN REPO W/MORGAN ST 5.46% FROM02-27-2024 TO 05-29-2024				
		Acquisitions	5,697,487.50	-5,697,487.50	
		Dispositions	-5,697,487.50		5,697,487.50
C77799FEB1	SELL TO OPEN REPO W/MORGAN ST 5.46% FROM02-27-2024 TO 05-29-2024				
		Acquisitions	12,900,000.00	-12,900,000.00	
		Dispositions	-12,900,000.00		12,900,000.00
C77799AUG3	SELL TO OPEN REPO W/MORGAN ST 5.49% FROM08-22-2024 TO 09-25-2024				
		Acquisitions	14,125,500.00	-14,125,500.00	
		Dispositions	-14,125,500.00		14,125,500.00
C77799AUG3	SELL TO OPEN REPO W/MORGAN ST 5.49% FROM08-22-2024 TO 09-25-2024				
		Acquisitions	6,224,262.50	-6,224,262.50	
		Dispositions	-6,224,262.50		6,224,262.50
C77799AUG3	SELL TO OPEN REPO W/MORGAN ST 5.49% FROM08-22-2024 TO 09-25-2024				
		Acquisitions	22,980,343.75	-22,980,343.75	
		Dispositions	-22,980,343.75		22,980,343.75
C77799AUG3	SELL TO OPEN REPO W/MORGAN ST 5.49% FROM08-22-2024 TO 09-25-2024				
		Acquisitions	10,835,750.00	-10,835,750.00	
		Dispositions	-10,835,750.00		10,835,750.00

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 69 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBR4TTY8	SHELL FIN US INC NT 4.55% 08-12-2043	Dispositions	-345,000.00		317,486.25
		Free Receipt	1,205,000.00	1,485,237.74	
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	422,000.00	-293,311.96	
		Dispositions	-422,000.00		422.00
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046	Acquisitions	650,000.00	-516,985.33	
		Dispositions	-810,000.00		129,406.80
SDBB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	800,000.00	-658,160.00	
		Dispositions	-1,480,000.00		287,746.40
SBYT1517	SOUTHERN CO 4.25% DUE 07-01-2036	Acquisitions	1,070,000.00	-955,007.10	
		Dispositions	-213,000.00		193,683.03
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045	Acquisitions	300,000.00	-302,070.00	
		Dispositions	-286,000.00		286,557.70
C85769EBB6	STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031	Acquisitions	200,000.00	-199,000.00	
		Dispositions	-1,500.00		1,500.00
SBRQPL82	STRYKER CORP 4.625% 09-11-2034	Acquisitions	100,000.00	-99,470.00	
		Dispositions	-100,000.00		100,733.00
SBS6Z6W8	SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		516,585.00
SBS6Z6Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	Acquisitions	920,000.00	-920,000.00	
		Dispositions	-920,000.00		947,830.00
SBMC9P14	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	Acquisitions	800,000.00	-596,384.00	
		Dispositions	-825,000.00		618,209.25
SBQ9D465	SW (FINANCE) I PLC 7% A/BKD 16/04/2040 GBP 'A'				

◆ Schedule of Acquisitions and Dispositions

Page 70 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	-115,148.11	
		Dispositions	-100,000.00		110,094.13
SBDF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048				
		Acquisitions	35,000.00	-31,188.85	
		Dispositions	-67,000.00		57,555.01
SBJLKT93	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049				
		Acquisitions	1,010,000.00	-950,541.30	
		Dispositions	-2,010,000.00		1,903,465.56
SBPSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054				
		Acquisitions	1,068,000.00	-1,059,456.00	
		Dispositions	-1,068,000.00		1,064,405.62
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042				
		Acquisitions	280,000.00	-212,724.40	
		Dispositions	-351,000.00		270,719.46
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				
		Acquisitions	1,070,000.00	-751,225.60	
		Dispositions	-1,025,000.00		709,412.75
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064				
		Acquisitions	2,667,000.00	-2,667,000.00	
		Dispositions	-2,067,000.00		2,079,464.01
SBQYKPK2	TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054				
		Acquisitions	2,067,000.00	-2,067,000.00	
		Dispositions	-2,067,000.00		2,078,740.56
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064				
		Acquisitions	3,503,000.00	-3,484,011.80	
		Dispositions	-870,000.00		904,686.90
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054				
		Acquisitions	1,138,000.00	-1,138,000.00	
		Dispositions	-1,138,000.00		1,143,644.48
SBF0P399	TYSON FOODS INC 4.55% DUE 06-02-2047				
		Acquisitions	810,000.00	-644,776.20	
		Dispositions	-1,390,000.00		1,215,694.00
SBQB6DJ8	UBER TECHNOLOGIES INC 5.35% 09-15-2054				
		Acquisitions	3,328,000.00	-3,295,758.74	
		Dispositions	-1,433,000.00		1,434,800.15

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 71 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPSNBB3	UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000	Acquisitions	1,005,000.00	-1,274,332.75	
		Dispositions	-1,005,000.00		1,299,970.05
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Acquisitions	270,000.00	-197,715.60	
		Dispositions	-140,000.00		110,108.30
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062	Acquisitions	2,620,000.00	-1,576,230.80	
		Dispositions	-365,000.00		236,713.45
SBRRH916	UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036	Acquisitions	1,190,000.00	-1,189,345.50	
		Dispositions	-2,145,000.00		2,206,716.89
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054	Acquisitions	5,185,000.00	-5,186,628.65	
		Dispositions	-4,150,000.00		4,068,701.50
SBMXHQN6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	Acquisitions	22,844,000.00	-20,272,957.50	
		Dispositions	-25,815,000.00		22,792,336.22
SBRJFGX9	UNITED STATES OF AMER TREAS TIPS 04-15-2029	Acquisitions	131,160,000.00	-134,530,802.76	
		Dispositions	-127,520,000.00		130,815,345.33
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	Acquisitions	1,860,000.00	-1,789,226.80	
		Dispositions	-165,000.00		161,187.85
SBSLT313	UNUM GROUP 6% 06-15-2054	Acquisitions	753,000.00	-735,030.06	
		Dispositions	-453,000.00		444,954.72
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040	Acquisitions	540,000.00	-374,754.60	
		Dispositions	-1,937,000.00		1,328,452.71
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036	Acquisitions	1,560,000.00	-1,428,757.20	
		Dispositions	-695,000.00		643,764.60
SBP6GQM0	VERIZON COMMUNICATIONS 5.5% 02-23-2054				

◆ Schedule of Acquisitions and Dispositions

Page 72 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,930,000.00	-1,905,431.10	
		Dispositions	-50,000.00		48,643.00
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	120,000.00	-74,475.60	
		Dispositions	-1,125,000.00		711,469.30
SBP5JTP4	VICI PTYS LP SR NT 5.625% 05-15-2052				
		Acquisitions	500,000.00	-469,766.50	
		Dispositions	-400,000.00		370,551.29
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054				
		Acquisitions	1,158,000.00	-1,122,230.08	
		Dispositions	-710,000.00		709,197.70
SBNZHZ56	VODAFONE GROUP PLC 5.75% 06-28-2054				
		Acquisitions	2,890,000.00	-2,852,057.40	
		Dispositions	-360,000.00		375,843.70
SBNZHZ78	VODAFONE GROUP PLC 5.875% 06-28-2064				
		Acquisitions	1,944,000.00	-1,944,362.13	
		Dispositions	-1,509,000.00		1,468,842.58
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	2,325,000.00	-1,824,405.20	
		Dispositions	-2,575,000.00		2,116,738.05
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042				
		Acquisitions	775,000.00	-641,205.48	
		Dispositions	-1,695,000.00		1,468,066.25
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	121,000.00	-95,712.21	
		Dispositions	-1,003,000.00		830,002.56
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	54,000.00	-46,712.70	
		Dispositions	-255,000.00		217,772.55
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	1,800,000.00	-1,593,294.00	
		Dispositions	-225,000.00		197,624.25
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	269,000.00	-254,522.42	
		Dispositions	-125,000.00		121,442.50

*Generated by Northern Trust from periodic data on 13 Aug 25 C0703

◆ Schedule of Acquisitions and Dispositions

Page 73 of 73

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Acquisitions	934,000.00	-869,180.40	
		Dispositions	-2,950,000.00		2,767,227.25
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	700,000.00	-700,000.00	
		Dispositions	-700,000.00		709,100.00
C95000U3F8	WELLS FARGO & COMPANY 5.557% 07-25-2034	Acquisitions	700,000.00	-709,555.00	
		Dispositions	-565,000.00		566,141.30
SB3RZKK8	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	Acquisitions	1,070,000.00	-1,122,279.00	
		Dispositions	-115,000.00		120,617.75

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

**Generated by Northern Trust from periodic data on 13 Aug 25 C0703*

Northern Trust

Table of Contents

5% Report - Part A	2
5% Report - Part B	4
5% Report - Part C Summary	38
5% Report - Part D	40

◆ 5% Report - Part A
Single Transactions in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0699

◆ 5% Report - Part A
Single Transactions in Excess of 5%

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

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 JAN 2024 AUD / USD EX.RATE 1.4688332 WITH BNP PARIBAS	65,000.000	2 Jan 24				0.00	44,252.81	43,995.25	-257.56
FX DEAL TRANSACTED ON 05 NOV 2024 USD / AUD EX.RATE 0.663103 WITH BNP PARIBAS	-23,427.730	5 Nov 24				0.00	-15,535.00	-15,402.56	132.44
FX DEAL TRANSACTED ON 06 NOV 2024 USD / AUD EX.RATE 0.65653 WITH BNP PARIBAS	-4,388.220	6 Nov 24				0.00	-2,881.00	-2,933.96	-52.96
FX DEAL TRANSACTED ON 06 NOV 2024 USD / AUD EX.RATE 0.657106 WITH BNP PARIBAS	-4,384.380	6 Nov 24				0.00	-2,881.00	-2,931.40	-50.40
FX DEAL TRANSACTED ON 06 NOV 2024 USD / AUD EX.RATE 0.65736 WITH BNP PARIBAS	-8,766.890	6 Nov 24				0.00	-5,763.00	-5,861.54	-98.54
FX DEAL TRANSACTED ON 08 JAN 2024 AUD / USD EX.RATE 1.4946689 WITH BNP PARIBAS	63,000.000	8 Jan 24				0.00	42,149.80	42,282.45	132.65
FX DEAL TRANSACTED ON 08 JAN 2024 USD / AUD EX.RATE 0.6695815 WITH BNP PARIBAS	-63,000.000	8 Jan 24				0.00	-42,183.63	-41,239.80	943.83
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	-249,000.000	11 Dec 24				0.00	-158,765.14	-158,874.46	-109.32
FX DEAL TRANSACTED ON 12 NOV 2024 USD / AUD EX.RATE 0.653983 WITH BNP PARIBAS	-23,078.580	12 Nov 24				0.00	-15,093.00	-15,001.08	91.92
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.649865 WITH BNP PARIBAS	-8,709.500	13 Nov 24				0.00	-5,660.00	-5,645.06	14.94
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.65239 WITH BNP PARIBAS	-4,337.900	13 Nov 24				0.00	-2,830.00	-2,811.61	18.39
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.65253 WITH BNP PARIBAS	-5,782.110	13 Nov 24				0.00	-3,773.00	-3,747.68	25.32
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.652621 WITH BNP PARIBAS	-11,564.140	13 Nov 24				0.00	-7,547.00	-7,495.30	51.70

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 2 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.652808 WITH BNP PARIBAS	-5,779.650	13 Nov 24				0.00	-3,773.00	-3,746.08	26.92
FX DEAL TRANSACTED ON 14 NOV 2024 AUD / USD EX.RATE 1.5491972 WITH BNP PARIBAS	72,000.000	14 Nov 24				0.00	46,475.68	46,666.80	191.12
FX DEAL TRANSACTED ON 23 DEC 2024 AUD / USD EX.RATE 1.5998321 WITH BNP PARIBAS	65,000.000	23 Dec 24				0.00	40,629.26	40,504.75	-124.51
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	397,000.000	25 Jun 24				0.00	264,523.24	264,024.86	-498.38
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	-397,000.000	25 Jun 24				0.00	-264,748.34	-259,161.61	5,586.73
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	310,000.000	29 Feb 24				0.00	201,444.20	202,523.01	1,078.81
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	-310,000.000	29 Feb 24				0.00	-201,634.42	-201,267.51	366.91
FX DEAL TRANSACTED ON 30 APR 2024 AUD / USD EX.RATE 1.5400158 WITH BNP PARIBAS	62,000.000	30 Apr 24				0.00	40,259.33	40,241.10	-18.23
Brazilian real - BRL									
FX DEAL TRANSACTED ON 16 JAN 2024 BRL / USD EX.RATE 4.9432 WITH BNP PARIBAS	3,212,226.950	16 Jan 24				0.00	649,827.43	649,046.19	-781.24
FX DEAL TRANSACTED ON 16 JAN 2024 USD / BRL EX.RATE 0.2028398 WITH BNP PARIBAS	-3,203,649.230	16 Jan 24				0.00	-649,827.43	-651,479.25	-1,651.82
FX DEAL TRANSACTED ON 29 FEB 2024 USD / BRL EX.RATE 0.2006702 WITH BNP PARIBAS	-3,212,226.950	29 Feb 24				0.00	-644,598.35	-649,046.19	-4,447.84
FX DEAL TRANSACTED ON 31 JAN 2024 BRL / USD EX.RATE 4.9535 WITH BNP PARIBAS	3,203,649.230	31 Jan 24				0.00	646,744.57	651,479.25	4,734.68

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	23,000.000	8 Mar 24				0.00	29,505.84	29,627.45	121.61
FX DEAL TRANSACTED ON 14 OCT 2024 EUR / GBP EX.RATE 1.1950694 WITH BNP PARIBAS	-25,000.000	14 Oct 24				0.00	-32,697.10	-32,686.25	10.85
FX DEAL TRANSACTED ON 14 OCT 2024 GBP / EUR EX.RATE 0.8368029 WITH BNP PARIBAS	25,000.000	14 Oct 24				0.00	32,686.25	32,641.25	-45.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	989,000.000	29 Aug 24				0.00	1,302,017.91	1,314,133.78	12,115.87
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	-989,000.000	29 Aug 24				0.00	-1,301,672.35	-1,300,782.30	890.05
FX DEAL TRANSACTED ON 29 FEB 2024 GBP / USD EX.RATE 0.7907576 WITH BNP PARIBAS	358,527.000	29 Feb 24				0.00	453,396.83	453,662.18	265.35
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.2648482 WITH BNP PARIBAS	-358,527.000	29 Feb 24				0.00	-453,482.23	-450,399.54	3,082.69
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	2,333,000.000	30 Jul 24				0.00	3,000,046.90	2,984,490.37	-15,556.53
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	-2,333,000.000	30 Jul 24				0.00	-3,000,870.45	-3,068,478.36	-67,607.91
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.27272 WITH BNP PARIBAS	-86,000.000	31 Jan 24				0.00	-109,453.92	-109,078.10	375.82
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7727617 WITH BNP PARIBAS	708,000.000	31 Oct 24				0.00	916,194.48	917,461.87	1,267.39
FX DEAL TRANSACTED ON 31 OCT 2024 USD / GBP EX.RATE 1.2940042 WITH BNP PARIBAS	-708,000.000	31 Oct 24				0.00	-916,154.97	-894,097.89	22,057.08

Canadian dollar - CAD

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 4 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	831,537.460	27 Nov 24				0.00	591,989.08	590,517.67	-1,471.41
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-830,236.860	27 Nov 24				0.00	-591,989.08	-577,545.47	14,443.61
Euro - EUR									
FX DEAL TRANSACTED ON 02 FEB 2024 USD / EUR EX.RATE 1.080191 WITH BNP PARIBAS	-8,000.000	2 Feb 24				0.00	-8,641.53	-8,580.40	61.13
FX DEAL TRANSACTED ON 05 MAR 2024 EUR / USD EX.RATE 0.9207304 WITH BNP PARIBAS	418,000.000	5 Mar 24				0.00	453,987.42	449,120.12	-4,867.30
FX DEAL TRANSACTED ON 05 MAR 2024 USD / EUR EX.RATE 1.0848985 WITH BNP PARIBAS	-418,000.000	5 Mar 24				0.00	-453,487.57	-454,428.73	-941.16
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	-124,500.000	10 May 24				0.00	-134,273.56	-135,331.50	-1,057.94
FX DEAL TRANSACTED ON 14 OCT 2024 EUR / GBP EX.RATE 1.1950694 WITH BNP PARIBAS	29,876.730	14 Oct 24				0.00	32,697.10	32,697.10	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 EUR / USD EX.RATE 0.9141911 WITH BNP PARIBAS	2,705,000.000	14 Oct 24				0.00	2,958,899.96	2,934,654.63	-24,245.33
FX DEAL TRANSACTED ON 14 OCT 2024 GBP / EUR EX.RATE 0.8368029 WITH BNP PARIBAS	-29,875.610	14 Oct 24				0.00	-32,686.25	-32,609.23	77.02
FX DEAL TRANSACTED ON 14 OCT 2024 USD / EUR EX.RATE 1.0929172 WITH BNP PARIBAS	-2,705,000.000	14 Oct 24				0.00	-2,956,341.03	-2,952,507.53	3,833.50
FX DEAL TRANSACTED ON 15 OCT 2024 EUR / USD EX.RATE 0.9163056 WITH BNP PARIBAS	174,000.000	15 Oct 24				0.00	189,892.99	188,772.61	-1,120.38
FX DEAL TRANSACTED ON 15 OCT 2024 USD / EUR EX.RATE 1.0903954 WITH BNP PARIBAS	-174,000.000	15 Oct 24				0.00	-189,728.80	-189,921.00	-192.20

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 5 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 19 NOV 2024 EUR / USD EX.RATE 0.9465405 WITH BNP PARIBAS	234,000.000	19 Nov 24				0.00	247,216.04	247,724.11	508.07
FX DEAL TRANSACTED ON 19 NOV 2024 USD / EUR EX.RATE 1.0570222 WITH BNP PARIBAS	-234,000.000	19 Nov 24				0.00	-247,343.19	-244,986.31	2,356.88
FX DEAL TRANSACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	-1,666,000.000	22 Feb 24				0.00	-1,802,725.29	-1,802,861.92	-136.63
FX DEAL TRANSACTED ON 27 JUN 2024 EUR / USD EX.RATE 0.9349289 WITH BNP PARIBAS	4,301,948.000	27 Jun 24				0.00	4,601,363.58	4,615,775.50	14,411.92
FX DEAL TRANSACTED ON 27 JUN 2024 USD / EUR EX.RATE 1.071162 WITH BNP PARIBAS	-4,301,948.000	27 Jun 24				0.00	-4,608,083.22	-4,642,877.76	-34,794.54
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	3,995,000.000	29 Apr 24				0.00	4,280,003.30	4,268,058.43	-11,944.87
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	-3,995,000.000	29 Apr 24				0.00	-4,285,634.65	-4,342,565.01	-56,930.36
FX DEAL TRANSACTED ON 30 OCT 2024 EUR / USD EX.RATE 0.9230462 WITH BNP PARIBAS	445,000.000	30 Oct 24				0.00	482,099.38	483,425.77	1,326.39
FX DEAL TRANSACTED ON 30 OCT 2024 USD / EUR EX.RATE 1.0835806 WITH BNP PARIBAS	-445,000.000	30 Oct 24				0.00	-482,193.37	-482,780.52	-587.15
FX DEAL TRANSACTED ON 31 MAY 2024 EUR / USD EX.RATE 0.9211403 WITH BNP PARIBAS	41,000.000	31 May 24				0.00	44,510.05	44,567.00	56.95
FX DEAL TRANSACTED ON 31 OCT 2024 EUR / USD EX.RATE 0.9207764 WITH BNP PARIBAS	1,204,202.000	31 Oct 24				0.00	1,307,811.54	1,306,438.81	-1,372.73
FX DEAL TRANSACTED ON 31 OCT 2024 USD / EUR EX.RATE 1.0873215 WITH BNP PARIBAS	-1,204,202.000	31 Oct 24				0.00	-1,309,354.72	-1,260,739.35	48,615.37

HK offshore Chinese Yuan Renminbi - CNH

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 6 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	288,750.390	6 Dec 24				0.00	39,781.00	39,621.61	-159.39
FX DEAL TRANSACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	-287,911.010	6 Dec 24				0.00	-39,781.00	-39,241.22	539.78
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	576,979.610	9 Dec 24				0.00	79,359.00	79,171.70	-187.30
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	-575,241.650	9 Dec 24				0.00	-79,359.00	-78,403.33	955.67
FX DEAL TRANSACTED ON 10 OCT 2024 USD / CNH EX.RATE 0.1411845 WITH BNP PARIBAS	-7,437,076.500	10 Oct 24				0.00	-1,050,000.00	-1,048,331.95	1,668.05
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	350,184.640	13 Dec 24				0.00	48,097.00	48,051.46	-45.54
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	-348,075.580	13 Dec 24				0.00	-48,097.00	-47,631.65	465.35
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	217,253.290	16 Dec 24				0.00	29,813.00	29,810.95	-2.05
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	518,047.500	16 Dec 24				0.00	71,054.96	71,085.19	30.23
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	-517,599.150	16 Dec 24				0.00	-71,054.96	-70,511.38	543.58
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	-217,083.360	16 Dec 24				0.00	-29,813.00	-29,572.78	240.22
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	464,278.230	18 Dec 24				0.00	63,687.00	63,247.59	-439.41
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	-461,991.870	18 Dec 24				0.00	-63,687.00	-63,220.28	466.72

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 7 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	3,639,920.740	18 Nov 24				0.00	502,286.66	503,039.83	753.17
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	-3,635,098.790	18 Nov 24				0.00	-502,286.66	-495,201.42	7,085.24
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	466,540.680	19 Dec 24				0.00	63,824.00	63,555.80	-268.20
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	-464,408.950	19 Dec 24				0.00	-63,824.00	-63,551.04	272.96
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	943,470.910	24 Oct 24				0.00	132,729.00	130,388.40	-2,340.60
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	-941,665.800	24 Oct 24				0.00	-132,729.00	-129,213.03	3,515.97
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	-2,402,286.790	2 Dec 24				0.00	-28,368.60	-28,364.39	4.21
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	6,258,963.300	9 Oct 24				0.00	74,357.00	73,901.12	-455.88
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	-6,246,843.110	9 Oct 24				0.00	-74,357.00	-74,295.32	61.68
FX DEAL TRANSACTED ON 10 OCT 2024 INR / USD EX.RATE 84.104 WITH BNP PARIBAS	88,309,200.000	10 Oct 24				0.00	1,050,000.00	1,046,271.05	-3,728.95
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	2,356,115.810	12 Nov 24				0.00	27,845.00	27,483.99	-361.01
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	-2,351,983.620	12 Nov 24				0.00	-27,845.00	-27,770.45	74.55

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 8 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 13 MAR 2024 INR / USD EX.RATE 83.113 WITH BNP PARIBAS	7,934,631.880	13 Mar 24				0.00	95,468.00	95,073.92	-394.08
FX DEAL TRANSACTED ON 13 MAR 2024 USD / INR EX.RATE 0.0120671 WITH BNP PARIBAS	-7,911,433.160	13 Mar 24				0.00	-95,468.00	-95,271.12	196.88
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118475 WITH BNP PARIBAS	-88,309,200.000	13 Nov 24				0.00	-1,046,239.44	-1,046,271.05	-31.61
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	-7,934,631.880	18 Jun 24				0.00	-95,046.36	-95,073.92	-27.56
FX DEAL TRANSACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH BNP PARIBAS	7,911,433.160	18 Mar 24				0.00	95,424.47	95,271.12	-153.35
FX DEAL TRANSACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BNP PARIBAS	-46,632,893.410	18 Mar 24				0.00	-562,466.90	-561,563.00	903.90
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	880,089.820	18 Oct 24				0.00	10,447.41	10,391.44	-55.97
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	-878,483.010	18 Oct 24				0.00	-10,447.41	-10,448.03	-0.62
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	7,125,326.120	22 Oct 24				0.00	84,752.87	84,743.34	-9.53
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	2,389,994.350	25 Nov 24				0.00	28,278.00	27,879.19	-398.81
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	-2,384,782.710	25 Nov 24				0.00	-28,278.00	-28,157.72	120.28
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	6,837,144.390	30 Dec 24				0.00	79,329.00	79,290.55	-38.45
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	-6,801,985.780	30 Dec 24				0.00	-79,329.00	-79,344.88	-15.88

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 9 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 DEC 2024 IDR / USD EX.RATE 15985.75 WITH BNP PARIBAS	787,010,444.000	3 Dec 24				0.00	49,232.00	48,633.43	-598.57
FX DEAL TRANSACTED ON 03 DEC 2024 USD / IDR EX.RATE 0.0000627 WITH BNP PARIBAS	-785,644,256.000	3 Dec 24				0.00	-49,232.00	-49,365.02	-133.02
FX DEAL TRANSACTED ON 03 OCT 2024 IDR / USD EX.RATE 15430.0 WITH BNP PARIBAS	72,752,450.000	3 Oct 24				0.00	4,715.00	4,669.61	-45.39
FX DEAL TRANSACTED ON 03 OCT 2024 USD / IDR EX.RATE 0.0000647 WITH BNP PARIBAS	-72,856,180.000	3 Oct 24				0.00	-4,715.00	-4,602.41	112.59
FX DEAL TRANSACTED ON 05 DEC 2024 USD / IDR EX.RATE 0.0000629 WITH BNP PARIBAS	-2,377,165,500.000	5 Dec 24				0.00	-149,582.53	-149,978.90	-396.37
FX DEAL TRANSACTED ON 06 NOV 2024 IDR / USD EX.RATE 15847.77 WITH BNP PARIBAS	2,377,165,500.000	6 Nov 24				0.00	150,000.00	149,978.90	-21.10
FX DEAL TRANSACTED ON 10 DEC 2024 IDR / USD EX.RATE 15874.0 WITH BNP PARIBAS	785,644,256.000	10 Dec 24				0.00	49,492.52	49,365.02	-127.50
FX DEAL TRANSACTED ON 10 JUN 2024 IDR / USD EX.RATE 16326.2 WITH BNP PARIBAS	15,137,015,428.000	10 Jun 24				0.00	927,160.97	931,508.64	4,347.67
FX DEAL TRANSACTED ON 10 JUN 2024 USD / IDR EX.RATE 0.0000613 WITH BNP PARIBAS	-15,122,922,582.000	10 Jun 24				0.00	-927,160.97	-924,101.59	3,059.38
FX DEAL TRANSACTED ON 10 OCT 2024 IDR / USD EX.RATE 15672.5 WITH BNP PARIBAS	115,686,629.000	10 Oct 24				0.00	7,381.50	7,425.33	43.83
FX DEAL TRANSACTED ON 10 OCT 2024 IDR / USD EX.RATE 15691.37 WITH BNP PARIBAS	66,850,781.000	10 Oct 24				0.00	4,260.35	4,236.43	-23.92
FX DEAL TRANSACTED ON 10 OCT 2024 IDR / USD EX.RATE 15696.09 WITH BNP PARIBAS	149,164,627.000	10 Oct 24				0.00	9,503.30	9,422.91	-80.39
FX DEAL TRANSACTED ON 11 NOV 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-66,850,781.000	11 Nov 24				0.00	-4,264.26	-4,236.43	27.83

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 10 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH BNP PARIBAS	331,416,327.000	11 Sep 24				0.00	21,499.60	21,478.70	-20.90
FX DEAL TRANSACTED ON 12 DEC 2024 USD / IDR EX.RATE 0.0000627 WITH BNP PARIBAS	-387,021,962.000	12 Dec 24				0.00	-24,281.45	-24,197.19	84.26
FX DEAL TRANSACTED ON 12 NOV 2024 IDR / USD EX.RATE 15781.6784 WITH BNP PARIBAS	43,652,122.000	12 Nov 24				0.00	2,766.00	2,729.20	-36.80
FX DEAL TRANSACTED ON 12 NOV 2024 IDR / USD EX.RATE 15783.8362 WITH BNP PARIBAS	260,812,109.000	12 Nov 24				0.00	16,524.00	16,306.36	-217.64
FX DEAL TRANSACTED ON 13 NOV 2024 IDR / USD EX.RATE 15782.9 WITH BNP PARIBAS	1,740,617,127.000	13 Nov 24				0.00	110,285.00	109,956.86	-328.14
FX DEAL TRANSACTED ON 13 NOV 2024 IDR / USD EX.RATE 15809.6 WITH BNP PARIBAS	82,557,731.000	13 Nov 24				0.00	5,222.00	5,161.63	-60.37
FX DEAL TRANSACTED ON 13 NOV 2024 USD / IDR EX.RATE 0.0000632 WITH BNP PARIBAS	-1,745,249,097.000	13 Nov 24				0.00	-110,285.00	-107,847.93	2,437.07
FX DEAL TRANSACTED ON 14 JUN 2024 IDR / USD EX.RATE 16374.0 WITH BNP PARIBAS	15,122,922,582.000	14 Jun 24				0.00	923,593.66	924,101.59	507.93
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	-188,439,079.000	14 Oct 24				0.00	-12,094.16	-12,094.93	-0.77
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16183.0 WITH BNP PARIBAS	161,603,438.000	18 Jul 24				0.00	9,986.00	9,944.83	-41.17
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000617 WITH BNP PARIBAS	-161,788,179.000	18 Jul 24				0.00	-9,986.00	-10,485.30	-499.30
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	-15,481,935,000.000	18 Jun 24				0.00	-945,000.00	-952,734.46	-7,734.46
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-158,212,284.000	18 Mar 24				0.00	-10,095.22	-10,067.60	27.62

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 18 NOV 2024 USD / IDR EX.RATE 0.0000631 WITH BNP PARIBAS	-1,816,925,574.000	18 Nov 24				0.00	-114,646.99	-114,777.36	-130.37
FX DEAL TRANSACTED ON 19 DEC 2024 IDR / USD EX.RATE 16377.8 WITH BNP PARIBAS	3,088,574,657.000	19 Dec 24				0.00	188,583.00	189,971.05	1,388.05
FX DEAL TRANSACTED ON 19 DEC 2024 USD / IDR EX.RATE 0.0000612 WITH BNP PARIBAS	-3,079,239,799.000	19 Dec 24				0.00	-188,583.00	-191,005.03	-2,422.03
FX DEAL TRANSACTED ON 19 JUL 2024 IDR / USD EX.RATE 16209.0 WITH BNP PARIBAS	169,432,677.000	19 Jul 24				0.00	10,453.00	10,426.63	-26.37
FX DEAL TRANSACTED ON 19 JUL 2024 USD / IDR EX.RATE 0.0000616 WITH BNP PARIBAS	-169,628,148.000	19 Jul 24				0.00	-10,453.00	-10,993.40	-540.40
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	13,883,457.000	24 Jul 24				0.00	855.74	854.37	-1.37
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 NOV 2024 JPY / USD EX.RATE 151.652227 WITH BNP PARIBAS	3,795,096.000	5 Nov 24				0.00	25,025.00	24,589.19	-435.81
FX DEAL TRANSACTED ON 05 NOV 2024 JPY / USD EX.RATE 151.737665 WITH BNP PARIBAS	1,998,536.000	5 Nov 24				0.00	13,171.00	12,948.92	-222.08
FX DEAL TRANSACTED ON 07 NOV 2024 JPY / USD EX.RATE 153.184269 WITH BNP PARIBAS	1,478,075.000	7 Nov 24				0.00	9,649.00	9,605.06	-43.94
FX DEAL TRANSACTED ON 08 NOV 2024 JPY / USD EX.RATE 152.373641 WITH BNP PARIBAS	882,395.000	8 Nov 24				0.00	5,791.00	5,734.12	-56.88
FX DEAL TRANSACTED ON 08 NOV 2024 JPY / USD EX.RATE 152.423171 WITH BNP PARIBAS	588,505.000	8 Nov 24				0.00	3,861.00	3,824.32	-36.68
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	-94,315,803.000	11 Apr 24				0.00	-615,432.00	-616,644.68	-1,212.68

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 12 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066466 WITH BNP PARIBAS	-92,979,280.000	22 Feb 24				0.00	-618,000.00	-619,345.75	-1,345.75
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	15,184,892.340	4 Jun 24				0.00	855,000.00	864,718.68	9,718.68
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4580201 WITH BNP PARIBAS	303,000.000	5 Apr 24				0.00	18,410.48	18,375.89	-34.59
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600637 WITH BNP PARIBAS	-303,000.000	5 Apr 24				0.00	-18,199.31	-16,462.47	1,736.84
FX DEAL TRANSACTED ON 05 NOV 2024 MXN / USD EX.RATE 20.268528 WITH BNP PARIBAS	180,349.360	5 Nov 24				0.00	8,898.00	8,921.56	23.56
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	2,047,696.320	9 Sep 24				0.00	102,920.00	106,182.16	3,262.16
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	-2,073,951.210	9 Sep 24				0.00	-102,920.00	-102,241.89	678.11
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	17,090.030	11 Jul 24				0.00	948.54	886.19	-62.35
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	-17,090.030	11 Jul 24				0.00	-958.05	-965.51	-7.46
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	5,516,887.810	16 Sep 24				0.00	286,394.00	286,075.15	-318.85
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	-5,595,359.110	16 Sep 24				0.00	-286,394.00	-276,436.89	9,957.11
New Israeli shekel - ILS									

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 13 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 05 NOV 2024 ILS / USD EX.RATE 3.741207 WITH BNP PARIBAS	29,503.160	5 Nov 24				0.00	7,886.00	7,893.19	7.19
FX DEAL TRANSACTED ON 05 NOV 2024 ILS / USD EX.RATE 3.746644 WITH BNP PARIBAS	39,392.220	5 Nov 24				0.00	10,514.00	10,538.88	24.88
FX DEAL TRANSACTED ON 06 NOV 2024 ILS / USD EX.RATE 3.731963 WITH BNP PARIBAS	2,086.170	6 Nov 24				0.00	559.00	560.81	1.81
FX DEAL TRANSACTED ON 06 NOV 2024 ILS / USD EX.RATE 3.734544 WITH BNP PARIBAS	10,430.580	6 Nov 24				0.00	2,793.00	2,803.96	10.96
FX DEAL TRANSACTED ON 06 NOV 2024 ILS / USD EX.RATE 3.736876 WITH BNP PARIBAS	10,437.090	6 Nov 24				0.00	2,793.00	2,805.71	12.71
FX DEAL TRANSACTED ON 10 OCT 2024 USD / ILS EX.RATE 0.2647765 WITH BNP PARIBAS	-377,677.000	10 Oct 24				0.00	-100,000.00	-100,408.62	-408.62
FX DEAL TRANSACTED ON 13 DEC 2024 ILS / USD EX.RATE 3.5873749 WITH BNP PARIBAS	78,000.000	13 Dec 24				0.00	21,742.92	21,640.52	-102.40
FX DEAL TRANSACTED ON 13 DEC 2024 USD / ILS EX.RATE 0.2794668 WITH BNP PARIBAS	-78,000.000	13 Dec 24				0.00	-21,798.41	-21,448.38	350.03
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	2,183,499.000	18 Dec 24				0.00	67,313.00	66,483.69	-829.31
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	-2,170,844.000	18 Dec 24				0.00	-67,313.00	-66,385.39	927.61
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 05 NOV 2024 USD / NZD EX.RATE 0.599812 WITH BNP PARIBAS	-23,490.690	5 Nov 24				0.00	-14,090.00	-13,978.14	111.86
FX DEAL TRANSACTED ON 05 NOV 2024 USD / NZD EX.RATE 0.600092 WITH BNP PARIBAS	-12,748.050	5 Nov 24				0.00	-7,650.00	-7,585.73	64.27

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 14 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 06 NOV 2024 USD / NZD EX.RATE 0.593921 WITH BNP PARIBAS	-9,880.100	6 Nov 24				0.00	-5,868.00	-5,961.16	-93.16
FX DEAL TRANSACTED ON 06 NOV 2024 USD / NZD EX.RATE 0.594939 WITH BNP PARIBAS	-16,436.980	6 Nov 24				0.00	-9,779.00	-9,917.25	-138.25
FX DEAL TRANSACTED ON 06 NOV 2024 USD / NZD EX.RATE 0.599609 WITH BNP PARIBAS	-30,236.370	6 Nov 24				0.00	-18,130.00	-17,992.15	137.85
FX DEAL TRANSACTED ON 07 NOV 2024 USD / NZD EX.RATE 0.603069 WITH BNP PARIBAS	-23,320.710	7 Nov 24				0.00	-14,064.00	-13,895.65	168.35
FX DEAL TRANSACTED ON 07 NOV 2024 USD / NZD EX.RATE 0.603106 WITH BNP PARIBAS	-14,574.550	7 Nov 24				0.00	-8,790.00	-8,684.25	105.75
FX DEAL TRANSACTED ON 08 NOV 2024 USD / NZD EX.RATE 0.599324 WITH BNP PARIBAS	-14,669.860	8 Nov 24				0.00	-8,792.00	-8,741.04	50.96
FX DEAL TRANSACTED ON 08 NOV 2024 USD / NZD EX.RATE 0.600357 WITH BNP PARIBAS	-14,644.620	8 Nov 24				0.00	-8,792.00	-8,726.00	66.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / NZD EX.RATE 0.593242 WITH BNP PARIBAS	-55,400.660	12 Nov 24				0.00	-32,866.00	-32,691.93	174.07
FX DEAL TRANSACTED ON 13 NOV 2024 USD / NZD EX.RATE 0.590118 WITH BNP PARIBAS	-13,924.330	13 Nov 24				0.00	-8,217.00	-8,184.72	32.28
FX DEAL TRANSACTED ON 13 NOV 2024 USD / NZD EX.RATE 0.592639 WITH BNP PARIBAS	-6,931.710	13 Nov 24				0.00	-4,108.00	-4,074.46	33.54
FX DEAL TRANSACTED ON 13 NOV 2024 USD / NZD EX.RATE 0.593202 WITH BNP PARIBAS	-13,851.940	13 Nov 24				0.00	-8,217.00	-8,142.17	74.83
FX DEAL TRANSACTED ON 13 NOV 2024 USD / NZD EX.RATE 0.593777 WITH BNP PARIBAS	-11,069.810	13 Nov 24				0.00	-6,573.00	-6,506.83	66.17
Singapore dollar - SGD									

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 05 NOV 2024 SGD / USD EX.RATE 1.313913 WITH BNP PARIBAS	3,274.270	5 Nov 24				0.00	2,492.00	2,454.75	-37.25
FX DEAL TRANSACTED ON 05 NOV 2024 SGD / USD EX.RATE 1.314234 WITH BNP PARIBAS	5,459.330	5 Nov 24				0.00	4,154.00	4,092.91	-61.09
FX DEAL TRANSACTED ON 05 NOV 2024 SGD / USD EX.RATE 1.316121 WITH BNP PARIBAS	10,935.650	5 Nov 24				0.00	8,309.00	8,198.56	-110.44
FX DEAL TRANSACTED ON 06 NOV 2024 SGD / USD EX.RATE 1.333661 WITH BNP PARIBAS	4,034.320	6 Nov 24				0.00	3,025.00	3,057.23	32.23
FX DEAL TRANSACTED ON 06 NOV 2024 SGD / USD EX.RATE 1.333723 WITH BNP PARIBAS	6,052.430	6 Nov 24				0.00	4,538.00	4,586.56	48.56
FX DEAL TRANSACTED ON 07 NOV 2024 SGD / USD EX.RATE 1.31923 WITH BNP PARIBAS	3,075.130	7 Nov 24				0.00	2,331.00	2,304.59	-26.41
FX DEAL TRANSACTED ON 07 NOV 2024 SGD / USD EX.RATE 1.320625 WITH BNP PARIBAS	3,693.790	7 Nov 24				0.00	2,797.00	2,768.23	-28.77
FX DEAL TRANSACTED ON 12 NOV 2024 SGD / USD EX.RATE 1.338284 WITH BNP PARIBAS	8,087.250	12 Nov 24				0.00	6,043.00	6,032.11	-10.89
FX DEAL TRANSACTED ON 12 NOV 2024 SGD / USD EX.RATE 1.338451 WITH BNP PARIBAS	19,412.890	12 Nov 24				0.00	14,504.00	14,479.67	-24.33
FX DEAL TRANSACTED ON 13 NOV 2024 SGD / USD EX.RATE 1.335636 WITH BNP PARIBAS	11,300.820	13 Nov 24				0.00	8,461.00	8,416.49	-44.51
FX DEAL TRANSACTED ON 22 NOV 2024 SGD / USD EX.RATE 1.3475 WITH BNP PARIBAS	42,027.180	22 Nov 24				0.00	31,189.00	31,178.59	-10.41
FX DEAL TRANSACTED ON 22 NOV 2024 USD / SGD EX.RATE 0.7435027 WITH BNP PARIBAS	-41,948.740	22 Nov 24				0.00	-31,189.00	-30,766.00	423.00
FX DEAL TRANSACTED ON 27 NOV 2024 SGD / USD EX.RATE 1.34324 WITH BNP PARIBAS	33,093.400	27 Nov 24				0.00	24,637.00	24,550.91	-86.09

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 16 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Singapore dollar - SGD									
FX DEAL TRANACTED ON 27 NOV 2024 USD / SGD EX.RATE 0.7458451 WITH BNP PARIBAS	-33,032.330	27 Nov 24				0.00	-24,637.00	-24,226.54	410.46
South African rand - ZAR									
FX DEAL TRANACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	-25,834,609.610	12 Dec 24				0.00	-1,460,473.60	-1,367,208.62	93,264.98
FX DEAL TRANACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	25,761,001.740	12 Dec 24				0.00	1,460,473.60	1,441,578.16	-18,895.44
FX DEAL TRANACTED ON 13 DEC 2024 USD / ZAR EX.RATE 0.0556143 WITH BNP PARIBAS	-7,687,231.190	13 Dec 24				0.00	-427,519.67	-406,820.50	20,699.17
FX DEAL TRANACTED ON 13 DEC 2024 ZAR / USD EX.RATE 17.93 WITH BNP PARIBAS PARIS	7,665,427.680	13 Dec 24				0.00	427,519.67	428,955.10	1,435.43
FX DEAL TRANACTED ON 14 OCT 2024 USD / ZAR EX.RATE 0.057011 WITH BNP PARIBAS	-12,282,000.000	14 Oct 24				0.00	-700,209.51	-699,428.53	780.98
FX DEAL TRANACTED ON 14 OCT 2024 ZAR / USD EX.RATE 17.6329396 WITH BNP PARIBAS	12,282,000.000	14 Oct 24				0.00	696,537.29	687,297.15	-9,240.14
FX DEAL TRANACTED ON 16 JAN 2024 USD / ZAR EX.RATE 0.0528043 WITH BNP PARIBAS	-2,236,827.160	16 Jan 24				0.00	-118,114.18	-117,836.28	277.90
FX DEAL TRANACTED ON 16 JAN 2024 ZAR / USD EX.RATE 18.8832225 WITH BNP PARIBAS	2,230,376.340	16 Jan 24				0.00	118,114.18	117,597.12	-517.06
Turkish lira - TRY									
FX DEAL TRANACTED ON 10 OCT 2024 USD / TRY EX.RATE 0.0292309 WITH BNP PARIBAS	-7,257,000.000	10 Oct 24				0.00	-212,128.35	-212,203.84	-75.49
FX DEAL TRANACTED ON 13 JUN 2024 TRY / USD EX.RATE 32.508 WITH BNP PARIBAS	8,358,912.070	13 Jun 24				0.00	257,134.00	257,058.88	-75.12

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 17 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 13 JUN 2024 USD / TRY EX.RATE 0.0309665 WITH BNP PARIBAS	-8,303,628.260	13 Jun 24				0.00	-257,134.00	-256,849.65	284.35
FX DEAL TRANSACTED ON 14 OCT 2024 TRY / USD EX.RATE 34.27 WITH BNP PARIBAS PARIS	24,658,973.020	14 Oct 24				0.00	719,549.84	719,707.35	157.51
FX DEAL TRANSACTED ON 14 OCT 2024 USD / TRY EX.RATE 0.0278272 WITH BNP PARIBAS	-25,857,743.050	14 Oct 24				0.00	-719,549.84	-747,333.61	-27,783.77
FX DEAL TRANSACTED ON 22 AUG 2024 TRY / USD EX.RATE 34.1044 WITH BNP PARIBAS	6,489,874.970	22 Aug 24				0.00	190,294.36	190,693.59	399.23
FX DEAL TRANSACTED ON 22 AUG 2024 USD / TRY EX.RATE 0.0293583 WITH BNP PARIBAS	-6,481,787.460	22 Aug 24				0.00	-190,294.36	-190,653.99	-359.63
FX DEAL TRANSACTED ON 22 MAR 2024 TRY / USD EX.RATE 32.051409 WITH BNP PARIBAS	8,621,700.490	22 Mar 24				0.00	268,995.99	269,110.67	114.68
FX DEAL TRANSACTED ON 29 JUL 2024 TRY / USD EX.RATE 35.0693 WITH BNP PARIBAS	2,905,323.170	29 Jul 24				0.00	82,845.20	85,147.03	2,301.83
FX DEAL TRANSACTED ON 29 JUL 2024 USD / TRY EX.RATE 0.0302894 WITH BNP PARIBAS	-2,735,125.990	29 Jul 24				0.00	-82,845.20	-82,827.39	17.81
FX DEAL TRANSACTED ON 31 JUL 2024 TRY / USD EX.RATE 33.121 WITH BNP PARIBAS	6,000.000	31 Jul 24				0.00	181.15	181.34	0.19
United States dollar - USD									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	28,368.600	2 Dec 24				0.00	28,368.60	28,368.60	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 USD / EUR EX.RATE 1.080191 WITH BNP PARIBAS	8,641.530	2 Feb 24				0.00	8,641.53	8,641.53	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 AUD / USD EX.RATE 1.4688332 WITH BNP PARIBAS	-44,252.810	2 Jan 24				0.00	-44,252.81	-44,252.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 18 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 DEC 2024 IDR / USD EX.RATE 15985.75 WITH BNP PARIBAS	-49,232.000	3 Dec 24				0.00	-49,232.00	-49,232.00	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 USD / IDR EX.RATE 0.0000627 WITH BNP PARIBAS	49,232.000	3 Dec 24				0.00	49,232.00	49,232.00	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 IDR / USD EX.RATE 15430.0 WITH BNP PARIBAS	-4,715.000	3 Oct 24				0.00	-4,715.00	-4,715.00	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 USD / IDR EX.RATE 0.0000647 WITH BNP PARIBAS	4,715.000	3 Oct 24				0.00	4,715.00	4,715.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	-855,000.000	4 Jun 24				0.00	-855,000.00	-855,000.00	0.00
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4580201 WITH BNP PARIBAS	-18,410.480	5 Apr 24				0.00	-18,410.48	-18,410.48	0.00
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600637 WITH BNP PARIBAS	18,199.310	5 Apr 24				0.00	18,199.31	18,199.31	0.00
FX DEAL TRANSACTED ON 05 DEC 2024 USD / IDR EX.RATE 0.0000629 WITH BNP PARIBAS	149,582.530	5 Dec 24				0.00	149,582.53	149,582.53	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 EUR / USD EX.RATE 0.9207304 WITH BNP PARIBAS	-453,987.420	5 Mar 24				0.00	-453,987.42	-453,987.42	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 USD / EUR EX.RATE 1.0848985 WITH BNP PARIBAS	453,487.570	5 Mar 24				0.00	453,487.57	453,487.57	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 ILS / USD EX.RATE 3.741207 WITH BNP PARIBAS	-7,886.000	5 Nov 24				0.00	-7,886.00	-7,886.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 ILS / USD EX.RATE 3.746644 WITH BNP PARIBAS	-10,514.000	5 Nov 24				0.00	-10,514.00	-10,514.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 JPY / USD EX.RATE 151.652227 WITH BNP PARIBAS	-25,025.000	5 Nov 24				0.00	-25,025.00	-25,025.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 NOV 2024 JPY / USD EX.RATE 151.737665 WITH BNP PARIBAS	-13,171.000	5 Nov 24				0.00	-13,171.00	-13,171.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 MXN / USD EX.RATE 20.268528 WITH BNP PARIBAS	-8,898.000	5 Nov 24				0.00	-8,898.00	-8,898.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 SGD / USD EX.RATE 1.313913 WITH BNP PARIBAS	-2,492.000	5 Nov 24				0.00	-2,492.00	-2,492.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 SGD / USD EX.RATE 1.314234 WITH BNP PARIBAS	-4,154.000	5 Nov 24				0.00	-4,154.00	-4,154.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 SGD / USD EX.RATE 1.316121 WITH BNP PARIBAS	-8,309.000	5 Nov 24				0.00	-8,309.00	-8,309.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / AUD EX.RATE 0.663103 WITH BNP PARIBAS	15,535.000	5 Nov 24				0.00	15,535.00	15,535.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / NZD EX.RATE 0.599812 WITH BNP PARIBAS	14,090.000	5 Nov 24				0.00	14,090.00	14,090.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / NZD EX.RATE 0.600092 WITH BNP PARIBAS	7,650.000	5 Nov 24				0.00	7,650.00	7,650.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	-39,781.000	6 Dec 24				0.00	-39,781.00	-39,781.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	39,781.000	6 Dec 24				0.00	39,781.00	39,781.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 IDR / USD EX.RATE 15847.77 WITH BNP PARIBAS	-150,000.000	6 Nov 24				0.00	-150,000.00	-150,000.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 ILS / USD EX.RATE 3.731963 WITH BNP PARIBAS	-559.000	6 Nov 24				0.00	-559.00	-559.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 ILS / USD EX.RATE 3.734544 WITH BNP PARIBAS	-2,793.000	6 Nov 24				0.00	-2,793.00	-2,793.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 NOV 2024 ILS / USD EX.RATE 3.736876 WITH BNP PARIBAS	-2,793.000	6 Nov 24				0.00	-2,793.00	-2,793.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 SGD / USD EX.RATE 1.333661 WITH BNP PARIBAS	-3,025.000	6 Nov 24				0.00	-3,025.00	-3,025.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 SGD / USD EX.RATE 1.333723 WITH BNP PARIBAS	-4,538.000	6 Nov 24				0.00	-4,538.00	-4,538.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / AUD EX.RATE 0.65653 WITH BNP PARIBAS	2,881.000	6 Nov 24				0.00	2,881.00	2,881.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / AUD EX.RATE 0.657106 WITH BNP PARIBAS	2,881.000	6 Nov 24				0.00	2,881.00	2,881.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / AUD EX.RATE 0.65736 WITH BNP PARIBAS	5,763.000	6 Nov 24				0.00	5,763.00	5,763.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / NZD EX.RATE 0.593921 WITH BNP PARIBAS	5,868.000	6 Nov 24				0.00	5,868.00	5,868.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / NZD EX.RATE 0.594939 WITH BNP PARIBAS	9,779.000	6 Nov 24				0.00	9,779.00	9,779.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / NZD EX.RATE 0.599609 WITH BNP PARIBAS	18,130.000	6 Nov 24				0.00	18,130.00	18,130.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 JPY / USD EX.RATE 153.184269 WITH BNP PARIBAS	-9,649.000	7 Nov 24				0.00	-9,649.00	-9,649.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 SGD / USD EX.RATE 1.31923 WITH BNP PARIBAS	-2,331.000	7 Nov 24				0.00	-2,331.00	-2,331.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 SGD / USD EX.RATE 1.320625 WITH BNP PARIBAS	-2,797.000	7 Nov 24				0.00	-2,797.00	-2,797.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 USD / NZD EX.RATE 0.603069 WITH BNP PARIBAS	14,064.000	7 Nov 24				0.00	14,064.00	14,064.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 21 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 NOV 2024 USD / NZD EX.RATE 0.603106 WITH BNP PARIBAS	8,790.000	7 Nov 24				0.00	8,790.00	8,790.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 AUD / USD EX.RATE 1.4946689 WITH BNP PARIBAS	-42,149.800	8 Jan 24				0.00	-42,149.80	-42,149.80	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 USD / AUD EX.RATE 0.6695815 WITH BNP PARIBAS	42,183.630	8 Jan 24				0.00	42,183.63	42,183.63	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-29,505.840	8 Mar 24				0.00	-29,505.84	-29,505.84	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 JPY / USD EX.RATE 152.373641 WITH BNP PARIBAS	-5,791.000	8 Nov 24				0.00	-5,791.00	-5,791.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 JPY / USD EX.RATE 152.423171 WITH BNP PARIBAS	-3,861.000	8 Nov 24				0.00	-3,861.00	-3,861.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 USD / NZD EX.RATE 0.599324 WITH BNP PARIBAS	8,792.000	8 Nov 24				0.00	8,792.00	8,792.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 USD / NZD EX.RATE 0.600357 WITH BNP PARIBAS	8,792.000	8 Nov 24				0.00	8,792.00	8,792.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	-79,359.000	9 Dec 24				0.00	-79,359.00	-79,359.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	79,359.000	9 Dec 24				0.00	79,359.00	79,359.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	-74,357.000	9 Oct 24				0.00	-74,357.00	-74,357.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	74,357.000	9 Oct 24				0.00	74,357.00	74,357.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	-102,920.000	9 Sep 24				0.00	-102,920.00	-102,920.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 22 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	102,920.000	9 Sep 24				0.00	102,920.00	102,920.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 IDR / USD EX.RATE 15874.0 WITH BNP PARIBAS	-49,492.520	10 Dec 24				0.00	-49,492.52	-49,492.52	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 IDR / USD EX.RATE 16326.2 WITH BNP PARIBAS	-927,160.970	10 Jun 24				0.00	-927,160.97	-927,160.97	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / IDR EX.RATE 0.0000613 WITH BNP PARIBAS	927,160.970	10 Jun 24				0.00	927,160.97	927,160.97	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	134,273.560	10 May 24				0.00	134,273.56	134,273.56	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 IDR / USD EX.RATE 15672.5 WITH BNP PARIBAS	-7,381.500	10 Oct 24				0.00	-7,381.50	-7,381.50	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 IDR / USD EX.RATE 15691.37 WITH BNP PARIBAS	-4,260.350	10 Oct 24				0.00	-4,260.35	-4,260.35	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 IDR / USD EX.RATE 15696.09 WITH BNP PARIBAS	-9,503.300	10 Oct 24				0.00	-9,503.30	-9,503.30	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 INR / USD EX.RATE 84.104 WITH BNP PARIBAS	-1,050,000.000	10 Oct 24				0.00	-1,050,000.00	-1,050,000.00	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 USD / CNH EX.RATE 0.1411845 WITH BNP PARIBAS	1,050,000.000	10 Oct 24				0.00	1,050,000.00	1,050,000.00	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 USD / ILS EX.RATE 0.2647765 WITH BNP PARIBAS	100,000.000	10 Oct 24				0.00	100,000.00	100,000.00	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 USD / TRY EX.RATE 0.0292309 WITH BNP PARIBAS	212,128.350	10 Oct 24				0.00	212,128.35	212,128.35	0.00
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	615,432.000	11 Apr 24				0.00	615,432.00	615,432.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	158,765.140	11 Dec 24				0.00	158,765.14	158,765.14	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	-948.540	11 Jul 24				0.00	-948.54	-948.54	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	958.050	11 Jul 24				0.00	958.05	958.05	0.00
FX DEAL TRANSACTED ON 11 NOV 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	4,264.260	11 Nov 24				0.00	4,264.26	4,264.26	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH BNP PARIBAS	-21,499.600	11 Sep 24				0.00	-21,499.60	-21,499.60	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / IDR EX.RATE 0.0000627 WITH BNP PARIBAS	24,281.450	12 Dec 24				0.00	24,281.45	24,281.45	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	1,460,473.600	12 Dec 24				0.00	1,460,473.60	1,460,473.60	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	-1,460,473.600	12 Dec 24				0.00	-1,460,473.60	-1,460,473.60	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 IDR / USD EX.RATE 15781.6784 WITH BNP PARIBAS	-2,766.000	12 Nov 24				0.00	-2,766.00	-2,766.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 IDR / USD EX.RATE 15783.8362 WITH BNP PARIBAS	-16,524.000	12 Nov 24				0.00	-16,524.00	-16,524.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	-27,845.000	12 Nov 24				0.00	-27,845.00	-27,845.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 SGD / USD EX.RATE 1.338284 WITH BNP PARIBAS	-6,043.000	12 Nov 24				0.00	-6,043.00	-6,043.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 SGD / USD EX.RATE 1.338451 WITH BNP PARIBAS	-14,504.000	12 Nov 24				0.00	-14,504.00	-14,504.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 24 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 NOV 2024 USD / AUD EX.RATE 0.653983 WITH BNP PARIBAS	15,093.000	12 Nov 24				0.00	15,093.00	15,093.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	27,845.000	12 Nov 24				0.00	27,845.00	27,845.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / NZD EX.RATE 0.593242 WITH BNP PARIBAS	32,866.000	12 Nov 24				0.00	32,866.00	32,866.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	-48,097.000	13 Dec 24				0.00	-48,097.00	-48,097.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 ILS / USD EX.RATE 3.5873749 WITH BNP PARIBAS	-21,742.920	13 Dec 24				0.00	-21,742.92	-21,742.92	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	48,097.000	13 Dec 24				0.00	48,097.00	48,097.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / ILS EX.RATE 0.2794668 WITH BNP PARIBAS	21,798.410	13 Dec 24				0.00	21,798.41	21,798.41	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / ZAR EX.RATE 0.0556143 WITH BNP PARIBAS	427,519.670	13 Dec 24				0.00	427,519.67	427,519.67	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 ZAR / USD EX.RATE 17.93 WITH BNP PARIBAS PARIS	-427,519.670	13 Dec 24				0.00	-427,519.67	-427,519.67	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 TRY / USD EX.RATE 32.508 WITH BNP PARIBAS	-257,134.000	13 Jun 24				0.00	-257,134.00	-257,134.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 USD / TRY EX.RATE 0.0309665 WITH BNP PARIBAS	257,134.000	13 Jun 24				0.00	257,134.00	257,134.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 INR / USD EX.RATE 83.113 WITH BNP PARIBAS	-95,468.000	13 Mar 24				0.00	-95,468.00	-95,468.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / INR EX.RATE 0.0120671 WITH BNP PARIBAS	95,468.000	13 Mar 24				0.00	95,468.00	95,468.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 NOV 2024 IDR / USD EX.RATE 15782.9 WITH BNP PARIBAS	-110,285.000	13 Nov 24				0.00	-110,285.00	-110,285.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 IDR / USD EX.RATE 15809.6 WITH BNP PARIBAS	-5,222.000	13 Nov 24				0.00	-5,222.00	-5,222.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 SGD / USD EX.RATE 1.335636 WITH BNP PARIBAS	-8,461.000	13 Nov 24				0.00	-8,461.00	-8,461.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.649865 WITH BNP PARIBAS	5,660.000	13 Nov 24				0.00	5,660.00	5,660.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.65239 WITH BNP PARIBAS	2,830.000	13 Nov 24				0.00	2,830.00	2,830.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.65253 WITH BNP PARIBAS	3,773.000	13 Nov 24				0.00	3,773.00	3,773.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.652621 WITH BNP PARIBAS	7,547.000	13 Nov 24				0.00	7,547.00	7,547.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / AUD EX.RATE 0.652808 WITH BNP PARIBAS	3,773.000	13 Nov 24				0.00	3,773.00	3,773.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / IDR EX.RATE 0.0000632 WITH BNP PARIBAS	110,285.000	13 Nov 24				0.00	110,285.00	110,285.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118475 WITH BNP PARIBAS	1,046,239.440	13 Nov 24				0.00	1,046,239.44	1,046,239.44	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / NZD EX.RATE 0.590118 WITH BNP PARIBAS	8,217.000	13 Nov 24				0.00	8,217.00	8,217.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / NZD EX.RATE 0.592639 WITH BNP PARIBAS	4,108.000	13 Nov 24				0.00	4,108.00	4,108.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / NZD EX.RATE 0.593202 WITH BNP PARIBAS	8,217.000	13 Nov 24				0.00	8,217.00	8,217.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 26 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 13 NOV 2024 USD / NZD EX.RATE 0.593777 WITH BNP PARIBAS	6,573.000	13 Nov 24				0.00	6,573.00	6,573.00	0.00
FX DEAL TRANSACTED ON 14 JUN 2024 IDR / USD EX.RATE 16374.0 WITH BNP PARIBAS	-923,593.660	14 Jun 24				0.00	-923,593.66	-923,593.66	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 AUD / USD EX.RATE 1.5491972 WITH BNP PARIBAS	-46,475.680	14 Nov 24				0.00	-46,475.68	-46,475.68	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 EUR / USD EX.RATE 0.9141911 WITH BNP PARIBAS	-2,958,899.960	14 Oct 24				0.00	-2,958,899.96	-2,958,899.96	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 TRY / USD EX.RATE 34.27 WITH BNP PARIBAS PARIS	-719,549.840	14 Oct 24				0.00	-719,549.84	-719,549.84	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / EUR EX.RATE 1.0929172 WITH BNP PARIBAS	2,956,341.030	14 Oct 24				0.00	2,956,341.03	2,956,341.03	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	12,094.160	14 Oct 24				0.00	12,094.16	12,094.16	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / TRY EX.RATE 0.0278272 WITH BNP PARIBAS	719,549.840	14 Oct 24				0.00	719,549.84	719,549.84	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / ZAR EX.RATE 0.057011 WITH BNP PARIBAS	700,209.510	14 Oct 24				0.00	700,209.51	700,209.51	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 ZAR / USD EX.RATE 17.6329396 WITH BNP PARIBAS	-696,537.290	14 Oct 24				0.00	-696,537.29	-696,537.29	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 EUR / USD EX.RATE 0.9163056 WITH BNP PARIBAS	-189,892.990	15 Oct 24				0.00	-189,892.99	-189,892.99	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 USD / EUR EX.RATE 1.0903954 WITH BNP PARIBAS	189,728.800	15 Oct 24				0.00	189,728.80	189,728.80	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	-29,813.000	16 Dec 24				0.00	-29,813.00	-29,813.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 27 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	-71,054.960	16 Dec 24				0.00	-71,054.96	-71,054.96	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	71,054.960	16 Dec 24				0.00	71,054.96	71,054.96	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	29,813.000	16 Dec 24				0.00	29,813.00	29,813.00	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 BRL / USD EX.RATE 4.9432 WITH BNP PARIBAS	-649,827.430	16 Jan 24				0.00	-649,827.43	-649,827.43	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / BRL EX.RATE 0.2028398 WITH BNP PARIBAS	649,827.430	16 Jan 24				0.00	649,827.43	649,827.43	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / ZAR EX.RATE 0.0528043 WITH BNP PARIBAS	118,114.180	16 Jan 24				0.00	118,114.18	118,114.18	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 ZAR / USD EX.RATE 18.8832225 WITH BNP PARIBAS	-118,114.180	16 Jan 24				0.00	-118,114.18	-118,114.18	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	-286,394.000	16 Sep 24				0.00	-286,394.00	-286,394.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	286,394.000	16 Sep 24				0.00	286,394.00	286,394.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	-63,687.000	18 Dec 24				0.00	-63,687.00	-63,687.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	-67,313.000	18 Dec 24				0.00	-67,313.00	-67,313.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	63,687.000	18 Dec 24				0.00	63,687.00	63,687.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	67,313.000	18 Dec 24				0.00	67,313.00	67,313.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16183.0 WITH BNP PARIBAS	-9,986.000	18 Jul 24				0.00	-9,986.00	-9,986.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000617 WITH BNP PARIBAS	9,986.000	18 Jul 24				0.00	9,986.00	9,986.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	945,000.000	18 Jun 24				0.00	945,000.00	945,000.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	95,046.360	18 Jun 24				0.00	95,046.36	95,046.36	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH BNP PARIBAS	-95,424.470	18 Mar 24				0.00	-95,424.47	-95,424.47	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	10,095.220	18 Mar 24				0.00	10,095.22	10,095.22	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BNP PARIBAS	562,466.900	18 Mar 24				0.00	562,466.90	562,466.90	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	-502,286.660	18 Nov 24				0.00	-502,286.66	-502,286.66	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	502,286.660	18 Nov 24				0.00	502,286.66	502,286.66	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / IDR EX.RATE 0.0000631 WITH BNP PARIBAS	114,646.990	18 Nov 24				0.00	114,646.99	114,646.99	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	-10,447.410	18 Oct 24				0.00	-10,447.41	-10,447.41	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	10,447.410	18 Oct 24				0.00	10,447.41	10,447.41	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	-63,824.000	19 Dec 24				0.00	-63,824.00	-63,824.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 29 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 DEC 2024 IDR / USD EX.RATE 16377.8 WITH BNP PARIBAS	-188,583.000	19 Dec 24				0.00	-188,583.00	-188,583.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	63,824.000	19 Dec 24				0.00	63,824.00	63,824.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / IDR EX.RATE 0.0000612 WITH BNP PARIBAS	188,583.000	19 Dec 24				0.00	188,583.00	188,583.00	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 IDR / USD EX.RATE 16209.0 WITH BNP PARIBAS	-10,453.000	19 Jul 24				0.00	-10,453.00	-10,453.00	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / IDR EX.RATE 0.0000616 WITH BNP PARIBAS	10,453.000	19 Jul 24				0.00	10,453.00	10,453.00	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 EUR / USD EX.RATE 0.9465405 WITH BNP PARIBAS	-247,216.040	19 Nov 24				0.00	-247,216.04	-247,216.04	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 USD / EUR EX.RATE 1.0570222 WITH BNP PARIBAS	247,343.190	19 Nov 24				0.00	247,343.19	247,343.19	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 TRY / USD EX.RATE 34.1044 WITH BNP PARIBAS	-190,294.360	22 Aug 24				0.00	-190,294.36	-190,294.36	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / TRY EX.RATE 0.0293583 WITH BNP PARIBAS	190,294.360	22 Aug 24				0.00	190,294.36	190,294.36	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	1,802,725.290	22 Feb 24				0.00	1,802,725.29	1,802,725.29	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066466 WITH BNP PARIBAS	618,000.000	22 Feb 24				0.00	618,000.00	618,000.00	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 TRY / USD EX.RATE 32.051409 WITH BNP PARIBAS	-268,995.990	22 Mar 24				0.00	-268,995.99	-268,995.99	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 SGD / USD EX.RATE 1.3475 WITH BNP PARIBAS	-31,189.000	22 Nov 24				0.00	-31,189.00	-31,189.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 22 NOV 2024 USD / SGD EX.RATE 0.7435027 WITH BNP PARIBAS	31,189.000	22 Nov 24				0.00	31,189.00	31,189.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	-84,752.870	22 Oct 24				0.00	-84,752.87	-84,752.87	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 AUD / USD EX.RATE 1.5998321 WITH BNP PARIBAS	-40,629.260	23 Dec 24				0.00	-40,629.26	-40,629.26	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	-855.740	24 Jul 24				0.00	-855.74	-855.74	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	-132,729.000	24 Oct 24				0.00	-132,729.00	-132,729.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	132,729.000	24 Oct 24				0.00	132,729.00	132,729.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	-264,523.240	25 Jun 24				0.00	-264,523.24	-264,523.24	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	264,748.340	25 Jun 24				0.00	264,748.34	264,748.34	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	-28,278.000	25 Nov 24				0.00	-28,278.00	-28,278.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	28,278.000	25 Nov 24				0.00	28,278.00	28,278.00	0.00
FX DEAL TRANSACTED ON 27 JUN 2024 EUR / USD EX.RATE 0.9349289 WITH BNP PARIBAS	-4,601,363.580	27 Jun 24				0.00	-4,601,363.58	-4,601,363.58	0.00
FX DEAL TRANSACTED ON 27 JUN 2024 USD / EUR EX.RATE 1.071162 WITH BNP PARIBAS	4,608,083.220	27 Jun 24				0.00	4,608,083.22	4,608,083.22	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-591,989.080	27 Nov 24				0.00	-591,989.08	-591,989.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 31 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 NOV 2024 SGD / USD EX.RATE 1.34324 WITH BNP PARIBAS	-24,637.000	27 Nov 24				0.00	-24,637.00	-24,637.00	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	591,989.080	27 Nov 24				0.00	591,989.08	591,989.08	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / SGD EX.RATE 0.7458451 WITH BNP PARIBAS	24,637.000	27 Nov 24				0.00	24,637.00	24,637.00	0.00
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	-4,280,003.300	29 Apr 24				0.00	-4,280,003.30	-4,280,003.30	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	4,285,634.650	29 Apr 24				0.00	4,285,634.65	4,285,634.65	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	-1,302,017.910	29 Aug 24				0.00	-1,302,017.91	-1,302,017.91	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	1,301,672.350	29 Aug 24				0.00	1,301,672.35	1,301,672.35	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	-201,444.200	29 Feb 24				0.00	-201,444.20	-201,444.20	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 GBP / USD EX.RATE 0.7907576 WITH BNP PARIBAS	-453,396.830	29 Feb 24				0.00	-453,396.83	-453,396.83	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	201,634.420	29 Feb 24				0.00	201,634.42	201,634.42	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / BRL EX.RATE 0.2006702 WITH BNP PARIBAS	644,598.350	29 Feb 24				0.00	644,598.35	644,598.35	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.2648482 WITH BNP PARIBAS	453,482.230	29 Feb 24				0.00	453,482.23	453,482.23	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 TRY / USD EX.RATE 35.0693 WITH BNP PARIBAS	-82,845.200	29 Jul 24				0.00	-82,845.20	-82,845.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 32 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 29 JUL 2024 USD / TRY EX.RATE 0.0302894 WITH BNP PARIBAS	82,845.200	29 Jul 24				0.00	82,845.20	82,845.20	0.00
FX DEAL TRANSACTED ON 30 APR 2024 AUD / USD EX.RATE 1.5400158 WITH BNP PARIBAS	-40,259.330	30 Apr 24				0.00	-40,259.33	-40,259.33	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	-79,329.000	30 Dec 24				0.00	-79,329.00	-79,329.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	79,329.000	30 Dec 24				0.00	79,329.00	79,329.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	-3,000,046.900	30 Jul 24				0.00	-3,000,046.90	-3,000,046.90	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	3,000,870.450	30 Jul 24				0.00	3,000,870.45	3,000,870.45	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 EUR / USD EX.RATE 0.9230462 WITH BNP PARIBAS	-482,099.380	30 Oct 24				0.00	-482,099.38	-482,099.38	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / EUR EX.RATE 1.0835806 WITH BNP PARIBAS	482,193.370	30 Oct 24				0.00	482,193.37	482,193.37	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 BRL / USD EX.RATE 4.9535 WITH BNP PARIBAS	-646,744.570	31 Jan 24				0.00	-646,744.57	-646,744.57	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.27272 WITH BNP PARIBAS	109,453.920	31 Jan 24				0.00	109,453.92	109,453.92	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 TRY / USD EX.RATE 33.121 WITH BNP PARIBAS	-181.150	31 Jul 24				0.00	-181.15	-181.15	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 EUR / USD EX.RATE 0.9211403 WITH BNP PARIBAS	-44,510.050	31 May 24				0.00	-44,510.05	-44,510.05	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 EUR / USD EX.RATE 0.9207764 WITH BNP PARIBAS	-1,307,811.540	31 Oct 24				0.00	-1,307,811.54	-1,307,811.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part B

Page 33 of 34

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7727617 WITH BNP PARIBAS	-916,194.480	31 Oct 24				0.00	-916,194.48	-916,194.48	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / EUR EX.RATE 1.0873215 WITH BNP PARIBAS	1,309,354.720	31 Oct 24				0.00	1,309,354.72	1,309,354.72	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / GBP EX.RATE 1.2940042 WITH BNP PARIBAS	916,154.970	31 Oct 24				0.00	916,154.97	916,154.97	0.00
Total BNP PARIBAS PARIS							-0.00	1,356.04	1,356.04

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

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

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

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPLH

Account Name CONSTELLATION PENSION LH

◆ 5% Report - Part C Summary

Page 1 of 2

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES OF AMER TREAS NOTES 4.625% 04-30-2029 SEDOL: BLDCKH6	Total acquisitions	42	241,612,904.15			0.00	241,612,904.15	241,612,904.15
	Total dispositions	42		241,682,918.14		0.00	241,612,904.15	241,682,918.14
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	50	134,530,802.76			0.00	134,530,802.76	134,530,802.76
	Total dispositions	39		130,815,345.33		0.00	130,797,172.99	130,815,345.33
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	Total acquisitions	39	165,061,364.14			0.00	165,061,364.14	165,061,364.14
	Total dispositions	40		165,882,318.06		0.00	165,883,932.50	165,882,318.06
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	1,223	819,747,624.47			0.00	819,747,624.47	819,747,624.47
	Total dispositions	1,055		857,611,956.17		0.00	857,611,956.17	857,611,956.17

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

*Generated by Northern Trust from periodic data on 13 Aug 25 C0073

◆ 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	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

◆ 5% Report - Part D
Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 2,639,710,879.64

CONSTELLATION PENSION MASTER TRUST- TRADITIONAL LIABILITY HEDGE FIXED INCOME POOL

(EIN: 87-1210716, PLAN # 315)

Schedule H, line 4i - Schedule of Assets (Held at End of Year)

As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	<u>INTEREST-BEARING CASH</u>			
*	NT COLLECTIVE GOVT SHORT TERM INVT FD		42,099,539	42,099,539
	CF JPMCB LIQUIDITY FD		597,449	601,124
	TOTAL INTEREST-BEARING CASH		42,696,988	42,700,663
	<u>CORPORATE STOCK - PREFERRED</u>			
	MORGAN STANLEY DEP SHS REPTG 1/1000 SH NON-CUMULATIVE PFD STK SER P %		235,000	241,768
	TOTAL CORPORATE STOCK - PREFERRED		235,000	241,768
	<u>CORPORATE STOCK - COMMON</u>			
	PVTPL NORDIC AVIATION CAPITAL 29 DAC COMMON STOCK		737,586	402,048
	INTERSERVE GROUP LIMITED		-	21,066
	PVTPL FORESEA HLDGS S A		-	2,938
	PVTPL FORESEA HOLDING S A SHS CL C		-	26,438
	TOTAL CORPORATE STOCK - COMMON		737,586	452,490
	<u>CORPORATE DEBT INSTRUMENTS - OTHER</u>			
	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG		99,879	80,647
	BHP BILLITON FIN 5% DUE 09-30-2043		528,486	472,265
	BHP BILLITON FIN USA LTD 5.25% 09-08-2033		207,925	211,078
	BHP BILLITON FIN USA LTD 5.5% 09-08-2053		1,549,138	1,534,828
	PACIFIC NATIONAL FINANCE 4.75% 22/03/2028		289,242	288,338
	PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034		99,552	96,486
	PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033		298,782	318,521
	RIO TINTO FIN USA LTD 2.75% 11-02-2051		743,889	510,164
	WESTPAC BANKING CORPORATION 3.133% 11-18-2041		1,516,439	1,435,828
	WESTPAC BKG 2.963% DUE 11-16-2040		1,565,727	1,379,585
	WOODSIDE FIN LTD 5.7% 09-12-2054		797,152	747,448
	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039		721,900	711,876
	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048		1,137,566	890,222
	ANHEUSER-BUSCH 4.95% DUE 01-15-2042		512,286	451,234
	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036		3,870,616	3,720,779
	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		7,123,988	6,198,957
	PETROBRAS INTL FIN 6.75% DUE 01-27-2041		507,020	426,976
	PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028		612,963	607,302
	RIO OIL FIN TR 9.75% 01-06-2027		912,890	912,605
	BROOKFIELD FIN INC 3.5% DUE 03-30-2051		397,252	276,210
	BROOKFIELD FIN INC 5.968% 03-04-2054		654,409	657,910
	BROOKFIELD FIN INC FIXED 4.7% 09-20-2047		304,713	258,709
	BROOKFIELD FIN INC NT 3.625% 02-15-2052		99,908	69,695
	BROOKFIELD FINANCE INC 5.675% 01-15-2035		1,103,298	1,058,057
	CANADIAN NATL RY CO 3.65% 02-03-2048		697,767	531,238
	CANADIAN PAC RY CO 4.2% 11-15-2069		1,749,464	1,313,075
	CANADIAN PAC RY CO 4.3% 05-15-2043		99,159	84,419
	CANADIAN PAC RY CO 4.95% 08-15-2045		222,732	181,342
	CANADIAN PAC RY CO NEW 3.1% 12-02-2051		2,793,976	2,149,087
	CDN NAT RES LTD 6.25% DUE 03-15-2038		832,316	701,047
	CDN NATL RY CO 4.5% DUE 11-07-2043		962,576	842,535
	CDN PAC RY CO NEW 4.8% DUE 08-01-2045		343,323	287,690
	CDN PAC RY CO NEW 5.75% DUE 01-15-2042		367,276	342,144
	CENOVUS ENERGY INC 6.75% DUE 11-15-2039		49,938	48,252
	EMERA US FIN LP 4.75% DUE 06-15-2046		2,530,420	2,018,400
	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO		826,701	643,215
	ENBRIDGE INC 6.7% 11-15-2053		2,276,135	2,228,957
	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044		995,798	767,380
	FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054		1,517,951	1,573,101
	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055		697,095	691,646
	MANULIFE FINL CORP 5.375% DUE 03-04-2046		398,580	390,181
	PETRO-CDA 6.8% DUE 05-15-2038		939,025	863,622
	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG		1,809,894	1,366,046
	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042		1,043,965	1,098,657
	ROYAL BK CDA 7.5% 05-02-2084		200,000	207,415
	THOMSON REUTERS 0% DUE 04-15-2040		299,408	294,285
	THOMSON REUTERS CORP FORMERLY THOMSON 5.65 DUE 11-23-2043		822,518	794,366
	TRANSCANADA 6.2% DUE 10-15-2037		3,126,711	2,634,011
	TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077		1,631,872	1,583,576
	TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079		1,645,875	1,585,604
	TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076		1,666,156	1,726,678
	TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/08-20-2025 REG		919,508	917,577
	TRANSCANADA TRUST 5.6% DUE 03-07-2082		150,000	142,237
	ALIBABA GROUP HLDG 5.25% DUE 05-26-2035		143,495	141,061
	PROSUS N V 4.987% 01-19-2052		4,107,632	3,997,705
	PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO		821,133	538,085
	NOKIA CORP 6.625% DUE 05-15-2039		1,072,515	1,112,657
	PVTPL SPA HOLDINGS 3 4.875% DUE 02-04-2028 BEO		200,000	190,000
	BNP PARIBAS 7.375%-FRN PERP EUR200000		704,320	673,345
	ALTICE FRANCE S A 5.125% DUE 07-15-2029		139,500	149,773
	LAFARGE S A 7.125% DUE 07-15-2036		1,496,140	1,659,595
	PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO		1,606,700	1,420,259
	PVTPL BNP PARIBAS 5.738% 02-20-2035		200,000	200,608
	PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035		1,574,612	1,633,083
	PVTPL BPCE SA 5.936% 05-30-2035		1,330,000	1,318,396
	PVTPL BPCE SA 7.003% 10-19-2034		250,000	266,501
	PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048		339,682	304,943
	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG		1,531,563	1,030,099
	TOTALENERGIES CAP 5.425% 09-10-2064		600,000	557,090
	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064		2,614,012	2,522,642

INTERSERVE GROUP HLDGS LTD	GBP FAC A1 LN 31/12/2025	32,980	30,727
INTERSERVE GROUP HLDGS LTD	GBP FAC B1 LN 31/12/2025	21,987	20,485
INTERSERVE GROUP HLDGS LTD	GBP FAC C1 LN 31/12/2025	23,169	21,586
INTERSERVE GROUP HLDGS LTD	GBP FAC D1 LN 31/12/2025	7,000	6,522
BAYER US FIN II 4.875% DUE 06-25-2048		3,605,133	2,945,194
DEUTSCHE BK AG N Y BRANCH 5.403%	09-11-2035	200,000	189,730
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038		550,344	479,065
PVTPL BAYER US FIN LLC 6.5% 11-21-2033		797,912	813,754
PVTPL BAYER US FIN LLC 6.875% 11-21-2033		426,007	429,165
PVTPL SIEMENS FINANCIERINGSMAT 2.875%	03-11-2041	900,759	708,185
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO		1,245,524	1,336,589
NAC AVIATION 29 DESIGNATED ACTIVITY CO 4.75% 06-30-2026		1,019,777	981,306
PVTPL AIB GROUP PLC 5.871%	03-28-2035	1,143,866	1,140,376
INTESA SANPAOLO 7.75%-FRN PERP EUR200000		313,807	219,390
ENI S P A 5.7% DUE 10-01-2040		927,019	898,170
INTESA SANPAOLO S FLTGT RT 7.778% DUE 06-20-2054		447,980	427,784
PVTPL ENEL FIN INTL N V 5.5%	06-26-2034	393,516	395,886
PVTPL ENEL FIN INTL N V 5.5% 06-15-2052		511,749	485,418
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8% DUE 09-15-2037/09-20-2007 BEO		472,213	456,841
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO		950,150	1,179,505
PVTPL FIBERCOP SPA 7.721%	06-04-2038	1,186,292	1,315,077
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO		1,413,236	1,545,494
PVTPL I ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO		1,681,652	1,501,733
UNICREDIT SPA 7.296% DUE 04-02-2034		1,031,299	1,070,649
TAKEDA PHARMACEUTICAL 5.8%	07-05-2064	667,737	650,781
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040		752,899	702,623
PVTPL DRILLCO HLDG LUX S A 7.5%	06-01-2030	81,625	15,091
GRUPO TELEVISIA S A 6.125% DUE 01-31-2046		598,609	483,043
GRUPO TELEVISIA S A FIXAED 5.25%	05-24-2049	302,411	258,023
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049		114,864	114,998
KONINKLIJKE 6.875% DUE 03-11-2038		1,709,432	1,481,619
KONINKLIJKE NT 5 DUE 03-15-2042		781,696	720,426
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042		231,283	211,878
EQUINOR ASA FIXED 3.7% DUE 04-06-2050		268,016	200,294
PVTPL AKER BP ASA 5.8% 10-01-2054		149,535	136,144
STATOIL ASA 3.95 DUE 05-15-2043		744,901	623,130
SOUTHN COPPER CORP 5.25% DUE 11-08-2042		1,419,000	1,356,235
SOUTHN COPPER CORP 5.875% DUE 04-23-2045		302,070	292,915
SOUTHN COPPER CORP 7.5% DUE 07-27-2035		2,896,356	2,824,031
GREENSAIF PLINE NT 144A 6.129%	02-23-2038	200,000	200,399
PVTPL PRUSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO		1,276,230	840,418
BANCO BILBAO VISCAYA ARG 6.033%	03-13-2035	200,000	199,921
TELEFONICA 7.045% DUE 06-20-2036		2,898,815	2,612,690
TELEFONICA EMISIONES S A U 4.895% 03-06-2048		883,841	793,715
TELEFONICA EMISIONES S A U 5.213%	03-08-2047 REG	784,458	721,354
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO		746,648	793,295
PVTPL UBS GROUP AG 5.699%	02-08-2035	574,954	578,910
PVTPL UBS GROUP AG 5.959% 01-12-2034		329,615	332,380
PVTPL UBS GROUP AG 6.301% 09-22-2034		500,000	523,085
PVTPL UBS GROUP AG 6.537%	08-12-2033	724,581	742,602
UBS GROUP AG 6.85% DUE 12-31-2049		400,200	395,644
UBS GROUP AG 9.25% 12-31-2049		220,000	229,186
LORCA TELECOM BIDCO SA FACILITY B3 RETIRED SENIOR SECURED TL 25/03/2031		328,509	312,599
MONTANA FINCO LTD CORP 3.84263%	31/03/2026	117,390	91,316
TESCO PPTY FIN 5 5.6611% 13/10/2041		115,241	111,945
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000		208,534	207,882
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP		108,016	104,132
TESCO PROPERTY FIN 4 PLC 5.8006%	13/10/2040	131,875	110,179
THAMES WTR UTL FIN 6.5% A/BKD 09/02/2034GBP		113,941	100,931
AON PLC 4.6% DUE 06-14-2044		902,595	867,884
ASTRAZENECA PLC 4.375% DUE 11-16-2045		394,408	343,315
ASTRAZENECA PLC 6.45% DUE 09-15-2037		1,849,823	1,684,288
B A T CAP CORP 4.54%	08-15-2047	1,151,294	1,139,417
B A T CAP CORP 4.758% DUE 09-06-2049		502,674	453,974
B A T CAP CORP NT 5.65% 03-16-2052		1,514,691	1,489,903
BARCLAYS PLC 3.564% DUE 09-23-2035		316,168	353,224
BARCLAYS PLC 4.836% 05-09-2028		1,196,950	1,178,720
BARCLAYS PLC 5.088% 06-20-2030		331,478	340,863
BARCLAYS PLC 6.036% 03-12-2055		456,000	456,614
BARCLAYS PLC 7.119%	06-27-2034	598,290	636,898
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053		300,000	329,223
GLAXOSMITHKLINE 6.375% DUE 05-15-2038		1,189,272	1,083,910
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG		400,000	339,948
HSBC HLDGS PLC 6.5% DUE 05-02-2036		4,529,274	4,235,731
HSBC HLDGS PLC 6.8% DUE 06-01-2038		870,366	861,864
HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033		2,091,312	1,948,065
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036		1,797,538	1,902,531
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037		2,648,933	2,531,534
HSBC HLDGS PLC SUB NT 6.8% 06-01-2038		570,534	555,899
LLOYDS BANKING GROUP PLC 5.59%	11-26-2035	1,760,000	1,744,734
LLOYDS BKG GROUP 4.344% DUE 01-09-2048		714,060	668,372
LLOYDS BKG GROUP 5.3% DUE 12-01-2045		601,195	520,714
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033		960,290	1,004,865
LLOYDS BKG GROUP PLC 5.679%	01-05-2035	200,310	199,221
NATWEST GROUP PLC 5.778% 03-01-2035		600,000	603,958
PVTPL ASHTEAD CAP INC 5.8%	04-15-2034	208,946	200,203
PVTPL BAE SYS PLC NT 5.8 DUE 10-11-2041 BEO		149,219	151,074
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054		1,642,295	1,628,344
PVTPL IMPERIAL BRANDS FIN PLC 5.875%	07-01-2034	1,323,350	1,325,784
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045		2,019,787	1,847,135
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG		199,248	155,537
VODAFONE GROUP PLC 5.125% DUE 06-19-2059		197,054	173,318
VODAFONE GROUP PLC 5.625% DUE 02-10-2053		995,830	952,380
VODAFONE GROUP PLC 5.75%	06-28-2054	2,494,614	2,442,510
VODAFONE GROUP PLC 5.875%	06-28-2064	448,008	421,791
VODAFONE GROUP PLC 7% DUE 04-04-2079		1,086,438	1,126,478
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG		578,930	560,675
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081		1,385,038	1,158,752

#REORG/ DISCOVER FINL SVCS STOCK MERGER CAPITAL ONE FINL CORP 481LA6Z 05-19-2025	400,000	389,374
#REORG/ENLINK MIDSTREAM EXCHANGE ONEOK INC 4A12BS1 06-16-2025	199,962	179,921
&&& ROSALES SOLAR HLDGS LLC SR SECD NT 4.09% CONSTELLATION ONLY 12-31-2049	978,358	912,806
&&& VISTA PASS THRU TR CTF SER 2022-1A CONSTELLATION ONLY 04-05-2032	2,977,397	2,943,632
ABBVIE INC 4.05% DUE 11-21-2039 REG	1,544,169	1,347,111
ABBVIE INC 4.25% DUE 11-21-2049 REG	3,790,266	3,179,680
ABBVIE INC 4.4% DUE 11-06-2042	1,413,225	1,300,345
ABBVIE INC 4.85% DUE 06-15-2044 REG	98,448	90,770
ABBVIE INC 5.4% 03-15-2054	3,174,075	3,066,793
ABBVIE INC 5.5% 03-15-2064	428,392	411,496
ABBVIE INC FIXED 4.7% DUE 05-14-2045	3,619,368	3,136,381
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032	200,000	199,082
AEP TRANSMISSION CO LLC 2.75% 08-15-2051	896,526	541,064
AES CORP 7.6% 01-15-2055	400,608	410,795
ALABAMA POWER CO 3.7% 12-01-2047	2,322,841	2,125,343
ALABAMA POWER CO SR NT 3% 03-15-2052	776,876	578,730
ALABAMA PWR CO 4.15% DUE 08-15-2044	188,488	156,309
ALEXANDRIA REAL 4% DUE 02-01-2050	220,760	148,651
ALEXANDRIA REAL 4.85% DUE 04-15-2049	99,949	85,962
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	298,725	204,497
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	597,000	535,794
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	1,154,342	1,107,404
ALLY FINANCIAL INC 6.184% 07-26-2035	2,324,922	2,298,088
ALTRIA GROUP INC 3.4% DUE 02-04-2041	250,481	216,059
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	3,176,002	3,131,098
ALTRIA GROUP INC 4.25% DUE 08-09-2042	799,750	640,977
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	148,797	116,481
ALTRIA GROUP INC 4.5% DUE 05-02-2043	759,358	567,663
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,609,636	1,495,446
AMAZON COM INC 4.05% 08-22-2047	455,519	384,668
AMAZON COM INC FIXED 3.875% DUE 08-22-2037	245,719	234,123
AMAZON COM INC NT 2.875% 05-12-2041	2,059,527	1,895,751
AMAZON COM INC NT 3.25% 05-12-2061	3,057,460	2,298,280
AMEREN ILL CO 3.7% 12-01-2047	997,979	776,582
AMEREN ILL CO 5.55% DUE 07-01-2054	299,430	296,113
AMERICAN EXPRESS CO 3.55% 12-31-2049	400,000	384,561
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	7,625	7,799
AMERICAN HOMES 4 RENT 5.25% 03-15-2035	1,537,028	1,503,795
AMERN FINL GROUP 4.5% DUE 06-15-2047	609,582	497,183
AMERN INTL GROUP 4.75% DUE 04-01-2048	901,625	858,988
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,423,521	915,189
AMGEN INC 2.77% 09-01-2053	683,507	571,644
AMGEN INC 3.375% 02-21-2050	799,696	547,583
AMGEN INC 4.4% 05-01-2045	2,455,667	1,934,138
AMGEN INC 4.663% DUE 06-15-2051	837,448	763,746
AMGEN INC 5.15% DUE 11-15-2041	1,579,073	1,434,550
AMGEN INC 5.65% 03-02-2053	2,377,340	2,242,761
AMGEN INC 5.75% DUE 03-02-2063	2,156,056	2,040,022
AMGEN INC FIXED 3.15% 02-21-2040	1,966,265	1,525,422
AMPHENOL CORP 5.375% 11-15-2054	2,793,977	2,705,110
ANALOG DEVICES INC 2.95% 10-01-2051	2,198,790	1,469,647
ANTHEM INC 4.375% 12-01-2047	4,319,936	3,537,943
ANTHEM INC 4.55% 03-01-2048	1,302,417	1,093,715
ANTHEM INC FIXED 4.625% DUE 05-15-2042	784,225	648,345
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	743,569	555,033
AON NORTH AMER INC 5.75% 03-01-2054	765,318	753,370
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	2,048,274	1,988,323
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	1,295,088	1,022,873
APPALACHIAN PWR CO 7% DUE 04-01-2038	1,634,124	1,512,218
APPLE INC 2.65% DUE 05-11-2050 REG	85,647	84,158
APPLE INC 2.7% 08-05-2051	1,007,590	668,526
APPLE INC 2.8% DUE 02-08-2061	781,654	723,669
APPLE INC 3.85% DUE 05-04-2043	1,977,810	1,653,141
APPLE INC 3.85% DUE 08-04-2046	1,029,942	855,715
APPLE INC 4.1% DUE 08-08-2062 BEO	2,080,961	1,897,768
APPLE INC 4.375% DUE 05-13-2045	313,850	278,467
APPLE INC 4.5% DUE 02-23-2036	1,384,994	1,263,339
APPLE INC 4.65% DUE 02-23-2046	735,730	678,237
APPLE INC FIXED 3.75% 11-13-2047	84,987	79,453
APPLOVIN CORP NT 5.95% 12-01-2054	1,298,501	1,290,956
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052	199,566	142,453
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050	300,614	214,105
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	195,566	140,256
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054	99,239	95,222
ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO	99,944	68,644
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	1,426,046	1,385,057
AT&T INC 3.5% DUE 06-01-2041	2,476,493	2,266,474
AT&T INC 3.5% DUE 09-15-2053 REG	1,091,421	960,055
AT&T INC 3.55% DUE 09-15-2055	8,931,569	7,654,565
AT&T INC 3.65% DUE 09-15-2059	6,457,284	5,802,379
AT&T INC 3.8% 12-01-2057	2,404,357	2,056,740
AT&T INC 3.85% DUE 06-01-2060	1,515,720	1,386,362
AT&T INC 4.5% DUE 03-09-2048	1,653,838	1,401,170
AT&T INC CORP 4.65% 06-01-2044	111,840	104,625
ATMOS ENERGY CORP 4.125% DUE 03-15-2049	682,301	538,467
ATMOS ENERGY CORP 5.0% 12-15-2054	925,364	842,301
ATMOS ENERGY CORP 6.2% 11-15-2053	102,579	100,311
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	298,071	183,669
AUTOZONE INC 6.55% 11-01-2033	967,449	1,043,986
AVALONBAY CMNTYS 5.35% 06-01-2034	508,455	512,392
AVALONBAY CMNTYS INC MEDIUM TERM 4.35% 04-15-2048	107,369	70,418
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	262,774	242,636
BAE SYS HLDGS INC 4.75% DUE 10-07-2044	138,890	129,269
BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047	533,905	507,747
BANK AMER CORP 2.572% DUE 10-20-2032 BEO	659,284	654,387
BANK AMER CORP 3.311% DUE 04-22-2042	2,449,052	1,863,799
BANK AMER CORP 4.083% 03-20-2051	2,934,287	2,368,424
BANK AMER CORP 4.875% DUE 04-01-2044	599,436	549,451

BANK AMER CORP 5.518% 10-25-2035	1,710,000	1,669,393
BANK AMER CORP 5.875% DUE 12-31-2049	1,559,231	1,505,098
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,835,682	1,303,743
BANK OF AMERICA CORPORATION 4.244% 04-24-2038	4,574,032	4,019,244
BANK OF AMERICA CORPORATION 5.288% 04-25-2034	825,104	819,435
BANK OF AMERICA CORPORATION 6.11% 01-29-2037	2,747,100	2,541,328
BANK ONE CORP FIXED 8.75% DUE 09-01-2030	294,256	263,874
BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050	400,000	306,530
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,212,332	1,028,400
BECTON DICKINSON & 4.685% DUE 12-15-2044	568,509	493,997
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	1,877,195	1,583,632
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	3,098,648	2,484,429
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	2,863,235	2,372,014
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	554,482	427,495
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	2,000,854	1,501,472
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	3,323,725	3,258,252
BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051	735,000	448,749
BIOGEN INC SR NT 3.25% 02-15-2051	859,080	713,659
BK NEW YORK MELLON FLTG RT 5.225% DUE 11-20-2035	1,150,000	1,143,974
BLACKROCK FDG INC 4.9% 01-08-2035	748,984	737,347
BLACKROCK FUNDING INC 5.25% 03-14-2054	715,871	676,523
BLACKROCK FUNDING INC 5.35% 01-08-2055	3,386,329	3,248,090
BOEING CO 3.625% DUE 02-01-2031	899,424	817,033
BOEING CO 3.85% DUE 11-01-2048	410,665	302,103
BOEING CO 5.93% DUE 05-01-2060	400,000	370,701
BOEING CO 6.858% 05-01-2054	426,719	452,590
BOEING CO FIXED 3.95% DUE 08-01-2059	396,260	265,399
BOEING CO FIXED 5.705% DUE 05-01-2040	1,065,000	1,014,147
BOEING CO FIXED 5.805% DUE 05-01-2050	5,504,157	5,012,568
BOSTON PPTY'S LTD PARTNERSHIP 6.5% 01-15-2034	598,182	628,889
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005	613,720	632,569
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	1,631,334	1,556,275
BP CAP MKTS AMER INC 3.379% 02-08-2061	2,116,714	1,401,722
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033	924,633	887,815
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	2,414,556	1,909,970
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	939,710	851,275
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	1,194,900	1,157,604
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	1,523,242	1,625,758
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	1,038,958	801,881
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	2,396,646	2,125,267
BROWN & BROWN INC SR NT 4.95% 03-17-2052	1,198,133	1,218,693
BSTN SCIENTIFIC 4.7% DUE 03-01-2049	1,261,773	1,103,580
BURL NORTHN SANTA 4.375% DUE 09-01-2042	2,293,045	1,940,417
BURL NORTHN SANTA 5.4% DUE 06-01-2041	707,193	565,778
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	1,526,865	1,512,573
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,326,862	1,231,067
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	2,585,984	2,060,241
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO	64,086	59,556
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	789,635	701,618
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	429,884	404,620
BX COML MTG TR VAR RT 5.59078% DUE 11-13-2046	593,775	585,047
CAMDEN PPTY TR 3.35% DUE 11-01-2049	968,837	699,306
CAMPBELL SOUP CO 4.8% 03-15-2048	859,556	837,216
CAMPBELL SOUP CO 5.25% 10-13-2054	779,230	710,318
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	1,076,466	1,130,564
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	968,450	986,789
CAPITAL ONE FINL CORP 6.051% 02-01-2035	275,000	279,485
CARNIVAL CORPORATION 2024 REPRICING ADVANCE RETIRED TR LN SEN SEC 08-08-2027	159,501	161,153
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	73,807	73,443
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	1,169,063	941,857
CARRIER GLOBAL CORP 5.9% 03-15-2034	345,332	336,601
CATERPILLAR INC 3.803% DUE 08-15-2042	1,102,606	996,273
CDW LLC / CDW FIN CORP 5.55% 08-22-2034	199,484	197,703
CENTERPOINT ENERGY 3.7% DUE 09-01-2049	1,932,640	1,920,443
CF INDS INC 4.95% DUE 06-01-2043	610,000	440,796
CHARLES SCHWAB CORP 5.853% 05-19-2034	470,000	484,232
CHARTER 5.375% 05-01-2047	594,378	493,004
CHARTER 5.375% DUE 04-01-2038	1,590,443	1,361,411
CHARTER 6.384% DUE 10-23-2035	106,950	99,858
CHARTER 6.484% DUE 10-23-2045	1,929,395	1,697,627
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	1,367,460	1,366,432
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	597,571	616,241
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	1,275,737	1,305,439
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	2,972,413	2,753,874
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	914,413	920,182
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	2,116,795	1,550,694
CHARTER FIXED 3.85% DUE 04-01-2061	1,677,791	1,032,124
CHARTER FIXED 5.75% DUE 04-01-2048	3,590,843	3,422,513
CHENIERE ENERGY 5.65% DUE 04-15-2034	598,734	605,613
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	1,487,759	987,675
CHOICE HOTELS INTL INC 5.85% 08-01-2034	98,929	100,229
CHUBB CORP 6% DUE 05-11-2037	722,872	674,865
CHUBB INA HLDGS INC 5.0% 03-15-2034	348,383	345,954
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052	497,100	452,717
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,254,788	1,177,846
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,145,030	1,047,433
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,705,240	1,429,324
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	85,320	59,265
CIGNA GROUP 5.6% 02-15-2054	87,972	84,400
CISCO SYS INC 5.3% 02-26-2054	1,827,623	1,785,038
CISCO SYS INC 5.5% DUE 01-15-2040	610,886	585,218
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	906,143	808,799
CITIGROUP INC 4.75% DUE 05-18-2046	1,861,822	1,662,331
CITIGROUP INC 5.316% 09-26-2020 REG	1,815,285	1,763,204
CITIGROUP INC 5.875 DUE 01-30-2042	337,127	291,436
CITIGROUP INC 6.174% DUE 05-25-2034	1,804,076	1,758,737
CITIGROUP INC 6.625 DUE 06-15-2032 BEO	1,105,508	1,015,412
CITIGROUP INC 7.0% 12-31-2049	1,290,000	1,360,402

COCA COLA CO 2.5%	03-15-2051	949,136	560,864
COCA COLA CO 5.4% 05-13-2064		3,288,892	3,177,339
COCA-COLA CO/THE 5.2%	01-14-2055	754,343	717,977
COMCAST CORP 5.5%	DUE 05-15-2064	836,052	784,738
COMCAST CORP NEW 2.887% 11-01-2051	BEO	499,410	301,301
COMCAST CORP NEW 2.937% 11-01-2056		394,823	309,597
COMCAST CORP NEW 2.987% 11-01-2063		3,363,463	2,600,461
COMCAST CORP NEW 3.4% DUE 07-15-2046		270,924	210,893
COMCAST CORP NEW 3.75% DUE 04-01-2040		1,070,942	917,762
COMCAST CORP NEW 4% DUE 03-01-2048		1,065,394	825,219
COMCAST CORP NEW 4% DUE 08-15-2047		499,259	381,838
COMCAST CORP NEW 4.049% DUE 11-01-2052		4,682,539	3,712,763
COMCAST CORP NEW 4.65% DUE 07-15-2042		3,483,981	2,755,311
COMCAST CORP NEW FIXED 3.999% DUE	11-01-2049	839,766	636,221
COMMONSPIRIT HEALTH 5.548%	12-01-2054	1,290,000	1,233,861
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049		200,000	156,747
COMMONWEALTH EDISON CO 1ST MTG BD SER	130 3.125% 03-15-2051	558,607	454,177
COMWLTH EDISON CO 5.875% DUE 02-01-2033		492,624	463,433
CONAGRA BRANDS INC 5.4%	11-01-2048	94,050	90,839
CONAGRA BRANDS INC FIXED 5.3%	11-01-2038	101,027	94,220
CONNECTICUT LIGHT & POWER CO 4.0%	04-01-2048	951,236	757,627
CONOCOPHILLIPS CO 3.99%	03-15-2052	2,454,633	2,157,110
CONOCOPHILLIPS CO FIXED 4.025% DUE	03-15-2062	1,944,023	1,602,512
CONS EDISON CO N Y 3.95% DUE 03-01-2043		2,598,368	2,158,370
CONS EDISON CO N Y 4.5% DUE 05-15-2058		895,827	724,377
CONS EDISON CO N Y 4.5% DUE 12-01-2045		1,716,811	1,410,006
CONS EDISON CO N Y 5.5% DUE 12-01-2039		863,832	826,203
CONS EDISON CO N Y INC 4.45 DUE	03-15-2044 REG	1,326,742	1,012,246
CONSOLIDATED EDISON CO N Y INC 5.7%	05-15-2054	849,611	851,819
CONSOLIDATED EDISON CO N Y INC 5.9%	11-15-2053	1,674,537	1,714,738
CONSTELLATION 4.1% 02-15-2048		199,312	155,315
CONSTELLATION 4.5% DUE 05-09-2047		868,101	744,189
CONSUMERS ENERGY 4.2% DUE 09-01-2052		239,830	193,655
CORNING INC 4.375% 11-15-2057		766,142	759,453
CORNING INC 5.45% DUE 11-15-2079		1,117,228	978,152
CORNING INC 5.75% DUE 08-15-2040		1,230,915	1,247,451
COTERRA ENERGY INC 5.9% 02-15-2055		2,050,687	1,952,825
COX COMMUNICATIONS INC 144A 4.5 DUE	06-30-2043 BEO	508,426	420,385
CRH AMER INC 5.125% DUE 05-18-2045		1,595,701	1,431,767
CROWN CASTLE INC 5.2%	09-01-2034	595,992	584,884
CROWN CASTLE INTL 4% DUE 11-15-2049		307,528	223,318
CROWN CASTLE INTL CORP NEW 4.75%	05-15-2047	94,898	84,801
CSX CORP 3.35%	09-15-2049	198,612	138,956
CSX CORP 3.8% DUE 11-01-2046		522,013	404,287
CSX CORP 4.25% DUE 11-01-2066		155,676	93,877
CSX CORP 4.5%	11-15-2052	203,333	190,050
CSX CORP 4.75% DUE 05-30-2042		3,244,276	2,826,035
CSX CORP 4.75% DUE 11-15-2048		3,144,540	2,644,550
CSX CORP 6.22 DUE 04-30-2040		1,839,428	1,659,363
CSX CORP FIXED 4.3% DUE 03-01-2048		1,485,363	1,372,699
CVS HEALTH CORP 4.125% DUE 04-01-2040	REG	256,374	208,645
CVS HEALTH CORP 4.78% DUE 03-25-2038		1,478,676	1,353,421
CVS HEALTH CORP 5.05% DUE 03-25-2048		5,919,512	4,898,801
CVS HEALTH CORP 5.125% DUE 07-20-2045		3,969,690	3,321,301
CVS HEALTH CORP 5.625% 02-21-2053		295,158	266,473
CVS HEALTH CORP 5.875%	06-01-2053	546,575	527,517
CVS HEALTH CORP 6.0%	06-01-2044	1,192,740	1,135,628
CVS HEALTH CORP 6.75% 12-10-2054		1,935,000	1,897,341
CVS HLTH FIXED 6.05% 06-01-2054		207,850	188,138
DANAHER CORP 2.6% DUE 10-01-2050		400,829	241,345
DELL INTL L L C / EMC CORP SR NT 3.45%	12-15-2051	35,165	25,143
DELL INTL L L C /EMC CORP 4.85%	02-01-2035	1,645,547	1,619,577
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD		63,630	59,314
DEVON ENERGY CORP 5.75%	09-15-2054	2,966,454	2,713,856
DIAMONDBACK ENERGY FIXED 6.25% DUE	03-15-2053	921,147	868,739
DIAMONDBACK ENERGY INC 4.25% DUE	03-15-2052 BEO	199,428	151,285
DIAMONDBACK ENERGY INC 5.75% 04-18-2054		1,394,649	1,316,367
DIAMONDBACK ENERGY INC 5.9%	04-18-2064	319,853	300,487
DIRECTV FING LLC TERM LOAN SENIOR	SECURED TL 08-02-2029	-	-
DISCOVERY 6.35% DUE 06-01-2040		506,981	475,932
DISCOVERY COMMUNICATIONS LLC 5.2%	09-20-2047	827,338	796,562
DISNEY WALT CO 2.75% DUE 09-01-2049		1,833,732	1,468,563
DISNEY WALT CO 3.5% DUE 05-13-2040 REG		593,960	589,877
DISNEY WALT CO 3.6% DUE 01-13-2051 REG		3,098,490	2,364,685
DISNEY WALT CO 4.625% DUE	03-23-2040	399,068	369,758
DISNEY WALT CO SR NT 6.65% 11-15-2037		818,764	724,954
DOMINION ENERGY 4.6% DUE 03-15-2049		2,235,796	1,752,899
DOMINION ENERGY 4.85% DUE 08-15-2052		3,466,476	3,035,622
DOMINION ENERGY INC 6.625%	05-15-2055	1,790,000	1,819,814
DOMINION RES INC 4.7% DUE 12-01-2044		137,934	106,176
DOMINION RESOURCES INC 4.9% 08-01-2041		1,047,021	859,999
DOW CHEM CO NT 9.4 DUE 05-15-2039		585,920	497,260
DOW CHEMICAL CO 3.6%	11-15-2050	2,069,981	1,681,539
DOW CHEMICAL CO 4.375% DUE 11-15-2042		1,628,124	1,374,926
DOW CHEMICAL CO FIXED 5.55% DUE	11-30-2048	561,849	445,435
DOW CHEMICAL CO NT 4.8% 05-15-2049		99,403	84,192
DOWDUPONT INC 5.319% DUE 11-15-2038		959,640	917,023
DOWDUPONT INC 5.419% DUE	11-15-2048	215,000	214,335
DTE ELEC CO 4.05% 05-15-2048		1,139,195	925,185
DUKE ENERGY 3.95% 03-15-2048		99,527	76,722
DUKE ENERGY CORP 3.75% DUE 09-01-2046		2,152,281	1,882,445
DUKE ENERGY CORP 3.95% DUE 08-15-2047		1,456,284	1,606,554
DUKE ENERGY CORP 4.8% DUE 12-15-2045		1,520,208	1,274,452
DUKE ENERGY CORP 5.8%	06-15-2054	1,729,175	1,695,538
DUKE ENERGY CORP 6.45% 09-01-2054		390,000	395,948
DUKE ENERGY CORP NEW SR NT 3.5%	06-15-2051	649,760	439,270
DUKE ENERGY FLA 4.2% DUE 07-15-2048		99,861	80,190
DUKE ENERGY IND 6.45% DUE 04-01-2039		342,087	313,300

DUKE ENERGY OHIO INC 5.6%	03-15-2054	588,460	570,311
DUKE ENERGY PROGRESS LLC 2.5% DUE	08-15-2050	1,010,792	631,825
EATON CORP OHIO 4.15 DUE 11-02-2042 REG		176,410	130,847
EATON CORP OHIO 4.7% 08-23-2052		71,882	66,102
EL PASO PIPELN 4.7% DUE 11-01-2042		301,259	294,363
ELEVANCE HEALTH INC 5.125% DUE	02-15-2053	1,691,254	1,582,309
ELEVANCE HEALTH INC 5.375% 06-15-2034		324,766	322,217
ELI LILLY & CO 4.875% 02-27-2053		1,160,404	1,038,675
ELI LILLY & CO 4.95% 02-27-2063		761,016	709,984
ELI LILLY & CO 5.05% 08-14-2054		1,278,704	1,192,405
ELI LILLY & CO 5.1% 02-09-2064		2,560,103	2,372,425
ELI LILLY AND COMPANY 5.0%	02-09-2054	422,582	390,840
ELI LILLY AND COMPANY 5.2% 08-14-2064		1,033,648	963,842
EMERSON ELEC CO 2.8% DUE	12-21-2051/12-21-2021 BEO	612,626	411,684
EMERSON ELEC CO FIXED 2.75% DUE	10-15-2050	339,585	212,051
ENABLE MIDSTREAM PARTNERS LP STEP	05-15-2044	97,551	86,277
ENERGY TRANSFER 4.9% DUE 03-15-2035		99,810	94,189
ENERGY TRANSFER 5.15% DUE 03-15-2045		293,064	263,002
ENERGY TRANSFER 6.25% DUE 04-15-2049		299,550	301,118
ENERGY TRANSFER 7.5% DUE 07-01-2038		234,770	226,446
ENERGY TRANSFER FIXED 5.3% DUE	04-15-2047	201,698	177,138
ENERGY TRANSFER L P 6.05%	09-01-2054	200,069	195,741
ENERGY TRANSFER L P 6.55% 12-01-2033		903,968	963,459
ENERGY TRANSFER LP 5.55% 05-15-2034		199,320	198,976
ENERGY TRANSFER LP 5.95% 05-15-2054		3,536,605	3,463,856
ENERGY TRANSFER OPER L P 5.0%	05-15-2050	199,828	169,910
ENTERGY ARK LLC 5.75% 06-01-2054		870,843	856,757
ENTERGY MISS LLC 5.85% 06-01-2054		469,784	474,406
ENTERGY TEXAS INC 5.55% 09-15-2054		829,021	810,696
ENTERPRISE PRODS 4.2% DUE 01-31-2050		454,226	370,342
ENTERPRISE PRODS 4.45 DUE 02-15-2043		1,252,291	1,137,767
ENTERPRISE PRODS 4.85% DUE 03-15-2044		3,435,302	3,073,669
ENTERPRISE PRODS 4.95% DUE 10-15-2054		1,455,669	1,294,527
ENTERPRISE PRODS 5.1% DUE 02-15-2045		954,810	860,728
ENTERPRISE PRODS 5.95% DUE 02-01-2041		225,781	205,555
ENTERPRISE PRODS FIXED 3.2%	02-15-2052	198,466	130,126
ENTERPRISE PRODS FIXED 4.9% DUE	05-15-2046	1,990,380	1,860,578
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048		46,451	44,991
ENTERPRISE PRODS OPER LLC 4.8%	02-01-2049	695,730	603,280
ENTERPRISE PRODS OPER LLC 5.55%	02-16-2055	2,082,957	2,013,906
EOG RESOURCES INC 5.65% 12-01-2054		1,058,727	1,044,351
EQT CORP 5.75%	02-01-2034	99,922	99,550
EQUINIX INC 3.0% DUE	07-15-2050/06-22-2020 REG	98,344	63,116
EQUINIX INC FIXED 2.95% 09-15-2051		1,159,763	761,938
ERP OPER LTD 4.5% DUE 06-01-2045		474,360	423,640
ERP OPER LTD 4.5% DUE 07-01-2044		1,151,528	972,094
ESSENTIAL PPTY'S LP GTD SR NT 2.95%	07-15-2031	299,400	255,451
EXELON CORP 4.1% DUE 03-15-2052		2,377,674	2,055,717
EXELON CORP 5.3% DUE 03-15-2033		834,644	823,295
EXELON CORP 5.6% DUE 03-15-2053		366,311	361,475
EXXON MOBIL CORP 3.095% DUE 08-16-2049		701,926	627,271
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG		275,472	249,231
EXXON MOBIL CORP 4.114% DUE 03-01-2046		1,362,989	1,035,275
EXXON MOBIL CORP 4.227% DUE	03-19-2040	545,715	408,328
EXXON MOBIL CORP FIXED 4.327% DUE	03-19-2050	3,918,094	2,948,089
FEDEX CORP 4.05% DUE 02-15-2048		1,152,886	1,068,885
FEDEX CORP 4.1% DUE 02-01-2045		298,296	234,906
FEDEX CORP 4.4% DUE 01-15-2047		796,515	652,120
FEDEX CORP 4.75% DUE 11-15-2045		1,402,670	1,137,711
FEDEX CORP 5.25% DUE 05-15-2050		1,764,018	1,489,631
FIRSTENERGY CORP 3.4% DUE	03-01-2050	507,978	339,518
FISERV INC 4.4% DUE 07-01-2049		1,271,630	1,224,066
FL PWR & LT CO 3.15% DUE 10-01-2049		511,719	347,787
FL PWR & LT CO 5.95% DUE 02-01-2038		708,468	560,092
FLORIDA POWER & LIGHT COMPANY 5.3% DUE	04-01-2053	2,009,600	1,914,305
FLORIDA POWER & LIGHT COMPANY 5.6%	06-15-2054	723,412	724,874
FORD FNDTN 2.415% DUE 06-01-2050		200,000	117,251
FORD MOTOR CREDIT CO LLC 7.35% DUE	11-04-2027 BEO	325,000	340,262
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO		203,500	196,866
FORD MTR CR CO LLC 5.125% DUE 06-16-2025		213,250	199,877
FOX CORP 5.476% DUE 01-25-2039		2,798,105	2,857,586
FOX CORP 5.576% DUE 01-25-2049		1,831,871	1,795,197
GATX CORP 4.5%	03-30-2045	103,621	80,907
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052		2,226,845	2,367,396
GEN DYNAMICS CORP FIXED 4.25% DUE	04-01-2040	618,294	502,333
GENERAL ELEC CO 4.5% DUE 03-11-2044		2,169,921	1,822,638
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO		678,341	686,205
GENERAL MOTORS FINANCIAL CO 5.95%	04-04-2034	920,865	929,653
GENERAL MTRS CO 5.2% DUE 04-01-2045		565,482	560,153
GENERAL MTRS CO 6.75% DUE 04-01-2046		27,634	28,204
GENERAL MTRS FINL CO INC 6.4%	01-09-2033	369,782	362,827
GEORGIA PWR CO 3.7%	01-30-2050	1,371,119	1,066,267
GILEAD SCIENCES 4.15% DUE 03-01-2047		141,642	88,277
GILEAD SCIENCES 4.5% DUE 02-01-2045		1,477,924	1,291,300
GILEAD SCIENCES 4.75% DUE 03-01-2046		521,395	440,968
GILEAD SCIENCES 4.8% DUE 04-01-2044		642,486	564,378
GILEAD SCIENCES 5.1% DUE 06-15-2035		1,029,854	1,018,384
GILEAD SCIENCES 5.5% DUE 11-15-2054		1,030,991	1,007,618
GILEAD SCIENCES 5.6% DUE 11-15-2064		1,026,659	999,558
GILEAD SCIENCES INC 2.6% DUE	10-01-2040	1,652,645	1,210,830
GILEAD SCIENCES INC 2.8% DUE	10-01-2050/09-30-2020 REG	1,065,760	985,133
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO		199,116	194,149
GLP CAP L P / GLP FING II INC 5.3%	01-15-2029	299,955	297,812
GLP CAP L P/GLP FING II INC 6.25%	09-15-2054	1,293,346	1,307,775
GOLDMAN SACHS 4.8% DUE 07-08-2044		728,513	561,811
GOLDMAN SACHS 6.25% DUE 02-01-2041		2,100,777	2,031,773
GOLDMAN SACHS 6.75% DUE 10-01-2037		1,601,967	1,585,390
GOLDMAN SACHS FIXED 7.5% 12-31-2049		200,000	210,936

GOLDMAN SACHS GROUP INC	3.436% 02-24-2043	770,800	633,153
GOLDMAN SACHS GROUP INC 2.908% DUE	07-21-2042 BEO	661,509	625,979
GOLDMAN SACHS GROUP INC 3.21% DUE	04-22-2042 BEO	383,520	364,824
GOLDMAN SACHS GROUP INC 4.017%	10-31-2038	5,359,325	5,180,029
GOLDMAN SACHS GROUP INC 4.411%	04-23-2039	1,225,011	1,141,800
GOLDMAN SACHS GROUP INC 5.016%	10-23-2035	1,020,000	976,810
GOLDMAN SACHS GROUP INC 5.33%	07-23-2035	835,000	820,481
GOLDMAN SACHS GROUP INC 5.561%	11-19-2045	1,065,000	1,029,454
GOLDMAN SACHS GROUP INC 6.125%	12-31-2049	400,000	395,500
GRAINGER W W INC FIXED 4.6% DUE	06-15-2045	439,644	393,120
HALEON US CAPITAL LLC	3.625% 03-24-2032	390,942	407,532
HALEON US CAPITAL LLC 4.0%	03-24-2052	304,308	239,562
HALLIBURTON CO 7.45% DUE 09-15-2039		267,633	233,836
HARRIS CORP DEL 5.054% DUE 04-27-2045		207,080	183,471
HCA INC 5.25% DUE 06-15-2049		3,009,385	2,709,862
HCA INC 5.5% DUE 06-15-2047		2,327,322	2,219,689
HCA INC 5.9% 06-01-2053		96,718	94,388
HCA INC 5.95%	09-15-2054	199,870	190,522
HCA INC 6.1% 04-01-2064		397,520	382,121
HCA INC 7.5% DUE 11-06-2033		210,000	221,857
HCA INC SR SECD NT 4.625% 03-15-2052		1,863,715	1,679,089
HOME DEPOT INC 3.125% DUE 12-15-2049		691,012	469,401
HOME DEPOT INC 3.3% DUE 04-15-2040 REG		1,218,202	986,467
HOME DEPOT INC 3.35% DUE 04-15-2050 REG		1,167,641	865,914
HOME DEPOT INC 3.5% DUE 09-15-2056		170,491	163,832
HOME DEPOT INC 3.9% DUE 06-15-2047		1,726,070	1,675,375
HOME DEPOT INC 4.2% DUE 04-01-2043		692,448	677,106
HOME DEPOT INC 4.25% DUE 04-01-2046		1,487,411	1,306,464
HOME DEPOT INC 4.5% DUE 12-06-2048		341,662	215,520
HOME DEPOT INC 4.875 DUE 02-15-2044		79,384	55,847
HOME DEPOT INC 5.3% 06-25-2054		1,400,378	1,362,055
HOME DEPOT INC 5.4% 06-25-2064		1,283,720	1,253,852
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054		1,931,203	1,838,725
HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064		1,521,249	1,432,557
HOST HOTELS & RESORTS L P 5.7%	07-01-2034	97,991	99,862
HSBC BK USA N A 7 DUE 01-15-2039		1,679,866	1,565,862
HUMANA INC 4.95% DUE 10-01-2044		1,164,858	990,602
HUMANA INC 5.75% 04-15-2054		299,847	278,451
IMB INTERNAT CAPITAL 5.3% 02-05-2054		4,099,214	3,879,257
INDIANA MICHIGAN POWER CO 5.625%	04-01-2053	1,602,050	1,556,382
INTEGRIS BAPTIST 3.875% DUE 08-15-2050		100,000	72,592
INTEL CORP 3.25% DUE	11-15-2049	1,628,270	1,455,804
INTEL CORP 4.1% DUE 05-11-2047		477,211	341,368
INTEL CORP 4.9% 08-05-2052		3,386,220	2,834,765
INTEL CORP 5.82%	02-10-2053	754,532	686,398
INTEL CORP 6.02% 02-10-2063		999,540	903,649
INTERCONTINENTAL 4.25% DUE 09-21-2048		658,577	662,000
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000		1,504,762	1,500,332
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052		191,855	196,026
INTERNATIONAL PAPER CO 4.35% DUE	08-15-2048	99,898	80,590
INTL BUSINESS 3.43% DUE 02-09-2052		1,352,005	1,216,922
INVITATION HOMES OPER PARTNERSHIP	4.875% 02-01-2035	197,710	189,255
JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031		198,982	198,619
JEFFERIES GROUP 6.25% DUE 01-15-2036		1,265,792	1,264,013
JETBLUE AIRWAYS CORPORATION INITIAL TERMLOAN SENIOR SECURED 08-27-2029		391,020	401,578
JETBLUE AIRWAYS/LOYALTY 9.875%	09-20-2031	198,726	212,477
JOHNSON & JOHNSON 3.55% DUE 03-01-2036		909,347	856,045
JOHNSON & JOHNSON 3.625% DUE 03-03-2037		7,053,971	6,559,206
JOHNSON CTLIS INTL 4.5% DUE 02-15-2047		872,262	812,091
JPMORGAN CHASE & CO 3.109%	DUE 04-22-2051	2,480,962	2,073,195
JPMORGAN CHASE & CO 3.882% 07-24-2038		1,222,231	1,174,052
JPMORGAN CHASE & CO 3.897%	01-23-2049	1,392,655	1,308,698
JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG		400,000	395,976
JPMORGAN CHASE & CO 4.032% 07-24-2048		874,380	710,581
JPMORGAN CHASE & CO 4.6% DUE 12-31-2049		565,906	597,322
JPMORGAN CHASE & CO 5.4 SNR NTS DUE	01-06-2042 USD1000	1,567,106	1,466,678
JPMORGAN CHASE & CO 5.53% 07-22-2035		601,530	593,597
JPMORGAN CHASE & CO 5.534% 11-29-2045		6,148,236	5,970,177
JPMORGAN CHASE & CO. 5.35%	06-01-2034	1,811,188	1,800,792
JPMORGAN CHASE & CO. 5.717% DUE	09-14-2033 BEO	305,859	306,482
JPMORGAN CHASE & FLTGT RT 2.525% DUE	11-19-2041	927,045	654,371
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049		675,000	468,564
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047		1,429,688	983,857
KENVUE INC 5.2% 03-22-2063		2,467,696	2,281,755
KEURIG DR PEPPER INC SR NT 4.5%	04-15-2052	768,376	658,723
KILROY REALTY CORP 2.5% DUE 11-15-2032		98,421	77,674
KILROY REALTY LP 3.05% DUE 02-15-2030		199,756	175,365
KIMCO RLTY OP LLC 4.85% 03-01-2035		199,630	190,524
KINDER MORGAN 5.4% DUE 09-01-2044		713,636	639,274
KINDER MORGAN 5.5 DUE 03-01-2044		2,365,835	2,285,476
KINDER MORGAN 5.625% DUE 09-01-2041		1,612,391	1,537,917
KINDER MORGAN 6.375% DUE 03-01-2041		1,367,270	1,329,297
KINDER MORGAN 6.5% DUE 09-01-2039		461,844	418,410
KINDER MORGAN 6.95% DUE 01-15-2038		2,773,092	2,541,995
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042		1,835,717	1,712,869
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043		445,480	436,192
KINDER MORGAN INC 5.2% 03-01-2048		325,091	318,331
KINDER MORGAN INC 5.45% DUE 08-01-2052		364,870	402,154
KINDER MORGAN INC 5.55% DUE 06-01-2045		5,404,822	4,853,974
KRAFT FOODS GROUP 5% DUE 06-04-2042		191,816	179,944
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046		889,320	866,467
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045		3,474,891	3,097,772
KRAFT HEINZ FOODS CO GTD SR NT 4.875%	10-01-2049	990,808	941,672
KRAFT HEINZ FOODS CO GTD SR NT 5.5%	06-01-2050	99,396	93,947
KROGER CO 4.45% DUE 02-01-2047		1,561,202	1,289,120
LAS VEGAS SANDS 3.9% DUE 08-08-2029		1,105,815	1,022,629
LAZARD GROUP LLC 6.0%	03-15-2031	99,960	102,675
LOCKHEED MARTIN 4.7% DUE 05-15-2046		507,227	447,549

LOCKHEED MARTIN CORP 4.09%	09-15-2052	920,545	732,614
LOCKHEED MARTIN CORP 5.2%	02-15-2055	812,224	754,012
LOCKHEED MARTIN CORP 5.2%	02-15-2064	3,297,847	3,101,399
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054		590,267	596,213
LOCKHEED MARTIN CORP SR NT 4.15%	06-15-2053	44,501	43,225
LOCKHEED MARTIN CORP SR NT 4.3%	06-15-2062	1,270,237	1,232,175
LOCKHEED MARTIN FIXED 2.8% DUE	06-15-2050	21,378	20,705
LOWE'S COMPANIES INC 5.625% DUE	04-15-2053 BEO	808,188	842,158
LOWES COS INC 3% DUE 10-15-2050		1,833,509	1,188,622
LOWES COS INC 3.7% DUE 04-15-2046		266,567	259,330
LOWES COS INC 4.05% DUE 05-03-2047		727,302	577,356
LOWES COS INC 4.45%	04-01-2062	2,961,217	2,773,824
LOWES COS INC FIXED 4.55% 04-05-2049		130,366	86,805
MA INST TECH 3.067% DUE 04-01-2052		785,000	527,672
MARKEL GROUP INC 6.0%	05-16-2054	1,055,198	1,051,942
MARKEL GROUP INC SR NT 3.45% 05-07-2052		1,452,868	1,373,273
MARRIOTT INTERNATIONAL 5.35%	03-15-2035	1,080,413	1,074,069
MARSH & MCLENNAN 4.9% DUE 03-15-2049		279,700	250,971
MARSH & MCLENNAN COMPANIES INC 5.45%	03-15-2053	308,227	299,784
MARSH & MCLENNAN COS INC 4.2% 03-01-2048		871,471	722,498
MARSH & MCLENNAN COS INC 5.35%	11-15-2044	2,309,677	2,243,759
MARSH & MCLENNAN FIXED 6.25% DUE	11-01-2052	2,265,640	2,138,709
MASSACHUSETTS MUT LIFE INS CO 5.672%	12-01-2052	100,000	95,721
MASTERCARD INC 3.65% DUE 06-01-2049		294,758	207,782
MASTERCARD INC 3.85% DUE 03-26-2050 REG		652,756	515,364
MASTERCARD INC 4.55% 01-15-2035		3,207,798	3,072,359
MATTEL INC 5.45 DUE 11-01-2041		207,891	222,843
MCDONALDS CORP 4.45% DUE 03-01-2047 REG		3,186,778	2,923,882
MCDONALDS CORP 4.2% 04-01-2050		345,221	323,563
MCDONALDS CORP 4.875% DUE 12-09-2045		3,828,243	3,401,223
MCDONALDS CORP 5.15%	DUE 09-09-2052 BEO	699,710	676,190
MCDONALDS CORP FIXED 4.6%	DUE 05-26-2045	890,994	752,552
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049		1,814,507	1,519,698
MERCK & CO INC 2.9% DUE	12-10-2061	6,214,718	4,652,114
MERCK & CO INC 2.75% DUE 12-10-2051 BEO		450,688	424,999
MERCK & CO INC NEW 3.7% DUE	02-10-2045	686,033	534,925
MERCK & CO INC NEW 5.0%	05-17-2053	517,915	473,979
MERRILL LYNCH & CO 7.75% DUE 05-14-2038		744,087	736,157
META PLATFORMS INC 4.65%	08-15-2062	880,780	852,027
META PLATFORMS INC 5.4% 08-15-2054		3,570,270	3,496,272
META PLATFORMS INC 5.55%	08-15-2064	3,681,029	3,619,428
META PLATFORMS INC 5.6% DUE	05-15-2053	3,054,216	2,935,062
META PLATFORMS INC 5.75%	05-15-2063	598,212	606,892
META PLATFORMS INC FIXED 4.45% DUE	08-15-2052	1,623,719	1,593,917
METLIFE INC 4.875% DUE 11-13-2043		3,751,215	3,247,983
METLIFE INC 5.25% DUE	01-15-2054	366,584	375,061
METLIFE INC 5.875% DUE 02-06-2041		1,957,913	1,874,810
METLIFE INC 9.25% DUE	04-08-2068	130,375	117,598
METLIFE INC FIXED 10.75% DUE 08-01-2069		304,000	266,909
METLIFE INC SR NT 5.3% 12-15-2034		1,901,059	1,902,894
MGM RESORTS INTL 6.5%	04-15-2032	400,000	398,583
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO		652,437	648,118
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO		1,059,718	861,399
MICROSOFT CORP 2.921% 03-17-2052 USD		784,386	573,404
MICROSOFT CORP 3.5% DUE 02-12-2035		3,377,164	3,162,137
MICROSOFT CORP 4.2% DUE 11-03-2035		694,092	621,494
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043		1,308,564	1,187,393
MIDAMERICAN ENERGY 5.858% 09-15-2054		639,258	651,860
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037		135,795	134,470
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036		1,682,496	1,484,091
MIDAMERICAN ENERGY CO 5.3% 02-01-2055		2,170,514	2,086,303
MOLSON COORS 4.2% DUE 07-15-2046		2,530,250	2,237,908
MOODY'S CORPORATION 4.875%	12-17-2048 BEO	1,836,866	1,409,320
MOODY'S CORP 5.25% DUE 07-15-2044		203,326	189,512
MOODY'S CORP SR NT 2.75% 08-19-2041		473,132	465,287
MORGAN STANLEY 2.239%	07-21-2032	503,042	547,035
MORGAN STANLEY 2.511% 10-20-2032		349,684	322,626
MORGAN STANLEY 2.802%	01-25-2052	200,000	122,358
MORGAN STANLEY 3.971% 07-22-2038		3,690,093	3,220,355
MORGAN STANLEY 4.3% DUE 01-27-2045		472,772	408,371
MORGAN STANLEY 4.457%	04-22-2039	1,359,850	1,433,348
MORGAN STANLEY 5.32% 07-19-2035		1,930,406	1,889,215
MORGAN STANLEY 5.831% 04-19-2035		353,010	357,304
MORGAN STANLEY 5.948% 01-19-2038		200,000	200,545
MORGAN STANLEY FIXED 3.217% DUE	04-22-2042	380,436	274,140
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044		923,556	909,711
MPLX LP 4.7% 04-15-2048		122,329	116,517
MPLX LP 5.5% DUE 02-15-2049		1,907,309	1,931,664
MPLX LP 5.65% 03-01-2053		1,364,257	1,282,579
MPLX LP FIXED 4.9% DUE 04-15-2058		420,873	404,478
MPLX LP FIXED 5.2% 12-01-2047		46,898	45,137
MPLX LP FIXED 5.2% DUE 03-01-2047		2,338,015	2,246,327
MPLX LP SR NT 4.95% 03-14-2052		1,784,118	1,831,056
NASDAQ INC 5.95% 08-15-2053		1,313,196	1,211,866
NASDAQ INC 6.1%	06-28-2063	1,910,330	2,019,923
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043		196,816	170,506
NEUBERGER BERMAN 4.875% DUE 04-15-2045		85,608	82,575
NEW ISSUE HOME DEPOT 30YR USD 3.625%	04-15-2052	578,370	428,883
NEW YORK LIFE INS 6.75% DUE 11-15-2039		1,028,550	937,145
NEXTERA ENERGY CAP 5.38% 02-28-2053		2,853,621	2,826,611
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052		2,979,043	2,245,273
NEXTERA ENERGY CAP HLDGS INC 5.05%	02-28-2033	667,940	661,893
NEXTERA ENERGY CAP HLDGS INC 5.55%	03-15-2054	1,018,491	983,183
NIKE INC FIXED 3.25% DUE 03-27-2040		1,066,041	937,886
NISOURCE FIN CORP 3.95% DUE 03-30-2048		99,892	76,328
NISOURCE FIN CORP 4.375% 05-15-2047		199,836	163,690
NORDSTROM INC 5% DUE 01-15-2044		1,713,928	1,513,914
NORFOLK SOUTHN 3.05% DUE 05-15-2050		2,496,447	2,120,719

NORFOLK SOUTHN 4.65% DUE 01-15-2046	198,654	173,784
NORFOLK SOUTHN 4.8 DUE 08-15-2043	788,378	702,767
NORFOLK SOUTHN 4.837% DUE 10-01-2041	1,200,467	1,141,353
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	503,368	443,308
NORFOLK SOUTHN CORP 5.95% 03-15-2064	1,700,243	1,752,830
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	396,824	246,578
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	362,624	304,007
NORTHERN STATES POWER CO WISCONSIN 5.65%06-15-2054	498,170	500,071
NORTHN STS PWR CO 2.9% DUE 03-01-2050	411,898	269,160
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	1,031,508	789,569
NORTHROP GRUMMAN 4.75% DUE 06-01-2043	1,215,095	1,044,964
NORTHROP GRUMMAN CORP 4.95% 03-15-2053	1,529,152	1,439,239
NORTHROP GRUMMAN CORP 5.2% 06-01-2054	1,176,671	1,097,599
NOVANT HEALTH INC 3.168% DUE 11-01-2051	820,000	542,581
NOVARTIS CAP CORP 4.7% 09-18-2054	1,838,822	1,626,591
NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO	298,098	251,593
NVIDIA CORP 3.5% DUE 04-01-2040	600,633	517,228
NYO COML MTG TR FLTG RT 5.55148% DUE 11-15-2038	450,938	490,000
OCCIDENTAL PETE 4.2% DUE 03-15-2048	1,546,092	1,484,097
OCCIDENTAL PETE 4.4% DUE 04-15-2046	202,723	207,765
OCCIDENTAL PETE 6.125% DUE 01-01-2031	101,910	102,322
OCCIDENTAL PETE 6.2% DUE 03-15-2040	36,625	36,469
OCCIDENTAL PETE CORP 6.05% 10-01-2054	714,292	678,385
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	1,855,023	1,835,523
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	2,931,584	2,641,859
OLD REP INTL CORP SR NT 3.85% 06-11-2051	775,122	751,476
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	1,623,052	1,428,479
ONCOR ELEC FIXED 2.7% DUE 11-15-2051	436,452	262,790
ONCOR ELEC FIXED 3.8% DUE 09-30-2047	924,383	705,920
ONEMAIN FIN CORP 7.875% 03-15-2030	198,826	208,631
ONEOK INC 5.7% 11-01-2054	203,114	193,925
ONEOK INC 5.85% 11-01-2064	2,093,343	1,973,046
ONEOK INC NEW 4.95% DUE 07-13-2047	1,179,864	1,105,055
ONEOK INC NEW 5.05% 11-01-2034	1,295,827	1,243,792
ONEOK INC NEW 5.2% DUE 07-15-2048	497,388	440,957
ONEOK INC NEW 7.15% DUE 01-15-2051 REG	698,242	804,384
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	108,871	99,672
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	617,892	599,256
ONEOK PARTNERS L P 6.85% DUE 10-15-2037	120,340	107,733
ORACLE CORP 3.6% DUE 04-01-2050 REG	2,391,697	2,082,626
ORACLE CORP 3.95% DUE 03-25-2051	4,921,690	4,066,099
ORACLE CORP 4% 11-15-2047	731,553	560,728
ORACLE CORP 4% DUE 07-15-2046	4,247,581	3,362,806
ORACLE CORP 4.375% DUE 05-15-2055	3,111,814	2,551,454
ORACLE CORP 5.5% 09-27-2064	298,845	274,997
ORACLE CORP 5.55% 02-06-2053	1,187,226	1,136,253
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,272,350	1,854,262
ORACLE CORP FIXED 4.1% DUE 03-25-2061	2,403,941	2,045,251
ORACLE CORP FIXED 6.9% DUE 11-09-2052	692,579	706,995
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	569,728	471,672
OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	361,836	248,128
OWENS CORNING 5.95% 06-15-2054	1,175,708	1,157,893
OWENS CORNING NEW 4.4% DUE 01-30-2048	98,540	80,437
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	591,549	411,824
PAC GAS & ELEC CO 5.9% DUE 10-01-2054	806,104	800,843
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	3,245,879	3,320,645
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	292,206	224,347
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	919,609	834,431
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	218,964	216,751
PACIFICORP 2.9% 06-15-2052 USD	694,631	417,037
PACIFICORP 5.5% 05-15-2054	399,824	374,014
PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049	689,242	496,465
PARKER-HANNIFIN CORP 4.45% 11-21-2044	574,241	493,061
PARTNERS HEALTHCARE SYS INC 3.192% DUE 07-01-2049	919,968	621,306
PECO ENERGY CO 5.25% 09-15-2054	2,583,758	2,454,679
PEPSICO INC 5.25% 07-17-2054	1,607,702	1,559,985
PFIZER INC 4.3% DUE 06-15-2043	613,119	554,269
PFIZER INVESTMENT ENTER 5.11% 05-19-2043	3,017,588	2,895,459
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	6,429,685	5,992,536
PG&E CORP 7.375% 03-15-2055	300,000	307,870
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	867,313	711,718
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	1,996,800	1,728,264
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,526,503	2,130,572
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	1,440,001	1,354,173
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	2,920,242	2,602,725
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	255,765	224,110
PHILIP MORRIS INTL INC 5.25% 02-13-2034	753,641	766,273
PHILLIPS 66 4.65% DUE 11-15-2034	468,797	447,605
PHILLIPS 66 4.875% DUE 11-15-2044	1,245,882	1,093,930
PHILLIPS 66 CO 4.9% DUE 10-01-2046	1,383,299	1,381,584
PHILLIPS EDISON GROCERY 4.95% 01-15-2035	795,364	780,705
PHILLIPS EDISON GROCERY 5.75% 07-15-2034	197,152	200,415
PLAINS ALL AMERN 4.3% DUE 01-31-2043	822,085	871,550
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,869,847	3,026,083
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	164,074	133,422
PRIN FINL GROUP 6.05% DUE 10-15-2036	1,346,398	1,361,782
PROLOGIS L P 5.25% 03-15-2054	416,859	401,706
PROLOGIS LP 3.0% DUE 04-15-2050	1,108,661	722,001
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033	300,000	299,787
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,258,609	1,204,221
PRUDENTIAL FINL INC 6.5% 03-15-2054	2,182,475	2,242,219
PUBLIC SERVICE ELECTRIC 5.3% 08-01-2054	243,871	233,595
PUBLIC STORAGE 5.35% 08-01-2053	2,147,687	2,071,032
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	160,364	133,072
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	154,577	121,081
PUGET ENERGY INC SR NT 2.893% 09-15-2051	1,077,091	694,098
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	200,000	160,451
PVTP &&& CORVIAS CAMPUS LIVING SR SECD NT EXELON ONLY BOND IN DEFAULT	2,245,975	1,451,691

PVTPL &&& CORVIAS CAMPUS NT EXELON ONLY 5.15 11-30-2047 BOND IN DEFAULT	3,600,195	1,401,367
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031	199,988	205,378
PVTPL BACARDI LTD 5.3% 05-15-2048	178,536	179,333
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO	634,447	587,869
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	797,688	523,133
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,165,042	951,232
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	320,162	367,572
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	1,867,832	1,825,176
PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO	718,102	579,392
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028	399,224	418,047
PVTPL CARLYLE FIN L L C SR NT 144A 5.65% DUE 09-15-2048	299,742	284,974
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054	99,995	94,178
PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030	199,864	194,418
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054	1,313,317	1,219,800
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15	1,976,961	1,514,404
PVTPL COX COMMUNICATIONS INC NEW NT 144A 8.375% DUE 03-01-2039 BEO	981,714	849,608
PVTPL DT MIDSTREAM INC 5.8% 12-15-2034	125,001	126,040
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT 144A 5.45% DUE 07-15-2044/05-19-2014 BEO	99,560	95,834
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030	198,666	210,503
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	2,289,908	2,299,408
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO	428,560	363,627
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043	441,915	426,929
PVTPL HUNT OIL CO SER B SR NT 4.08% DUE 11-12-2026 REG	2,325,000	2,193,447
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051	698,661	457,820
PVTPL LAFARGEHOLCIM FIN US LLC GTD NT SER B 4.75% DUE 09-22-2046	1,593,324	1,498,796
PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054	600,000	598,837
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050	169,300	113,663
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070	587,920	494,741
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO	117,063	109,069
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054	996,800	943,157
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	188,839	138,347
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037	122,375	112,034
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	1,744,326	1,473,313
PVTPL PACIFIC LIFE CORP SR NT 3.35% 09-15-2050	744,240	498,800
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	1,031,596	951,958
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030	410,000	405,992
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028	95,250	104,029
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031	387,875	417,171
PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029	775,750	773,686
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE 10-15-2033 BEO	102,177	107,589
PVTPL WYNN RESORTS FIN LLC / WYNN RESORTS CAP CORP 6.25% 03-15-2033	100,000	98,249
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031	618,750	624,846
QUALCOMM INC 6% 05-20-2053	1,312,413	1,302,475
REALTY INCOME CORP 5.975% 09-01-2054	1,196,360	1,139,982
REGENCY CTRS L P 4.4% DUE 02-01-2047	297,330	247,203
REGENERON FIXED 2.8% DUE 09-15-2050	1,121,987	1,062,858
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	206,796	200,068
RTX CORPORATION 3.03% 03-15-2052	10,593	10,772
RTX CORPORATION 3.125% 07-01-2050	448,661	433,026
RTX CORPORATION 3.75% 11-01-2046	763,789	783,717
RTX CORPORATION 4.35% DUE 04-15-2047	1,904,968	1,648,550
RTX CORPORATION 4.45% 11-16-2038	2,076,081	1,869,222
RTX CORPORATION 4.5% 06-01-2042	4,021,126	3,548,029
RTX CORPORATION 4.625% 11-16-2048	1,695,531	1,361,292
RTX CORPORATION 5.375% 02-27-2053	254,546	242,514
RTX CORPORATION 6.4% 03-15-2054	597,750	653,630
S&P GLOBAL INC 3.7% 03-01-2052	1,719,470	1,356,957
S&P GLOBAL INC 3.9% 03-01-2062	2,642,947	2,239,728
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	144,276	140,856
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO	305,552	293,580
SEMPRA 4% DUE 02-01-2048	1,614,470	1,555,969
SEMPRA 6.55% 04-01-2055	1,806,219	1,781,351
SEMPRA ENERGY 3.8% DUE 02-01-2038	707,264	591,209
SHELL FIN US INC 4.0% 05-10-2046	1,203,747	1,164,274
SHELL FIN US INC NT 3.25% 04-06-2050	292,906	284,316
SHELL FINANCE US INC 3.75% 09-12-2046	516,342	488,874
SHELL INTL FIN B V 3.125% DUE 11-07-2049	303,622	290,292
SHELL INTL FIN B V 6.375% DUE 12-15-2038	407,531	364,732
SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040	2,177,928	2,025,969
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,762,431	1,515,609
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	166,400	167,542
SIERRA PAC PWR CO 5.9% 03-15-2054	1,490,550	1,502,648
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	758,691	548,337
SOUTHERN CAL EDISON 3.65% 06-01-2051	299,298	212,631
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	198,694	143,086
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	185,033	155,875
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	99,664	67,736
SOUTHERN CO 4.25% DUE 07-01-2036	955,007	961,687
SOUTHERN CO 4.4% DUE 07-01-2046	3,516,442	3,035,962
SOUTHERN CO 4.85% 03-15-2035	1,223,187	1,169,048
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	186,904	138,093
SOUTHN CAL EDISON 4% DUE 04-01-2047	898,497	693,414
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	1,797,326	1,493,413
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	1,369,616	1,137,472
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	200,273	204,475
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	1,237,796	1,084,400
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	466,513	475,647
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE 05-01-2050	944,777	600,096
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	396,432	297,973
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	1,154,687	1,028,599
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	909,986	819,549
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,916,668	2,376,146
SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028	992,030	948,261
STARBUCKS CORP 3.5% DUE 11-15-2050	1,039,913	754,703
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	156,325	110,369
STARBUCKS CORP FIXED 4.45% 08-15-2049	600,904	504,121
STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031	197,508	198,595
STERIS PLC FIXED 3.75% DUE 03-15-2051	917,578	717,688

STRYKER CORP 4.1 DUE 04-01-2043	394,324	328,189
STRYKER CORP 4.375 DUE 05-15-2044 REG	249,203	210,723
STRYKER CORP 4.625% DUE 03-15-2046	577,611	520,138
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	1,425,591	1,602,521
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	372,491	337,948
SUNOCO LOGISTICS 6.1% DUE 02-15-2042	200,680	197,368
SYSCO CORP FIXED 6.6% DUE 04-01-2050	1,109,692	861,693
T-MOBILE US INC 5.5% 01-15-2055	164,828	155,446
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	1,341,591	1,021,206
T-MOBILE USA INC 3.4% 10-15-2052	3,862,334	3,051,893
T-MOBILE USA INC 3.6% 11-15-2060	3,127,873	2,652,434
T-MOBILE USA INC 4.5% DUE 04-15-2050	1,790,859	1,601,097
T-MOBILE USA INC 5.25% 06-15-2055	813,032	759,521
T-MOBILE USA INC 6.0% 06-15-2054	219,528	233,597
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	933,914	785,058
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	831,674	824,534
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062	2,745,343	2,658,701
T-MOBILE USA INC TMUS 3.3% 02-15-2051	2,695,484	2,378,353
TAPESTRY INC 5.5% 03-11-2035	531,895	517,295
TARGA RES FIXED 6.25% DUE 07-01-2052	698,411	699,532
TEXAS INSTRS INC FIXED 5% 03-14-2053	2,409,803	2,218,472
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	5,147,158	4,851,054
THERMO FISHER 4.1% DUE 08-15-2047	380,476	312,848
TIME WARNER CABLE 4.5% DUE 09-15-2042	498,035	441,778
TIME WARNER CABLE 5.5% DUE 09-01-2041	1,354,931	1,211,540
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,720,032	2,488,029
TIME WARNER CABLE 6.55% DUE 05-01-2037	1,247,179	1,057,377
TIME WARNER CABLE 6.75% DUE 06-15-2039	795,043	711,053
TIME WARNER CABLE 7.3% DUE 07-01-2038	30,906	25,465
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	1,127,963	888,403
TRAVELERS COS INC 4.05% DUE 03-07-2048	1,444,941	1,242,140
TRAVELERS COS INC 5.45% DUE 05-25-2053	1,852,634	1,812,461
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	480,000	488,805
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	845,000	809,056
UBER TECHNOLOGIES INC 5.35% 09-15-2054	1,866,266	1,762,178
UDR INC 5.125% 09-01-2034	197,954	194,126
UNION PAC CORP 3.25% DUE 02-05-2050	1,349,222	1,162,351
UNION PAC CORP 3.799% DUE 10-01-2051	3,889,144	2,973,555
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	3,092,073	2,408,150
UNION PAC CORP 3.95% DUE 08-15-2059	698,945	460,256
UNION PAC CORP 4.1% DUE 09-15-2067	2,234,463	1,785,083
UNION PAC CORP 4.3% 03-01-2049	845,634	639,733
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	1,576,231	1,510,409
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	823,883	641,692
UNION PAC CORP FIXED 4% DUE 04-15-2047	1,292,381	1,036,629
UNITED PARCEL SVC INC 5.05% 03-03-2053	258,643	238,736
UNITED PARCEL SVC INC 5.5% 05-22-2054	1,043,310	1,010,515
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	435,143	313,269
UNITEDHEALTH GROUP 3.75% 10-15-2047	297,228	223,870
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	1,930,507	1,569,175
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	393,377	348,322
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	1,089,650	950,615
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	1,329,105	1,296,967
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036	794,387	748,187
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,415,865	2,361,906
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	1,374,119	1,036,594
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,405,329	1,008,359
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	3,238,887	2,815,174
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	2,116,273	1,785,980
UNITEDHEALTH GROUP INC 5.2% 04-15-2063	3,613,710	3,370,153
UNITEDHEALTH GROUP INC 5.375% 04-15-2054	423,814	399,087
UNITEDHEALTH GROUP INC 5.5% 04-15-2064	1,219,420	1,146,565
UNITEDHEALTH GROUP INC 5.625% 07-15-2054	2,534,468	2,470,211
UNITEDHEALTH GROUP INC 5.778% 07-15-2044	198,162	194,366
UNUM GROUP 4.5% DUE 12-15-2049	1,426,185	1,293,953
UNUM GROUP 6% 06-15-2054	291,534	297,140
UTD PARCEL SVC INC 3.75% 11-15-2047	887,766	674,160
UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040	597,404	560,578
VA ELEC & PWR CO 4.45 02-15-2044	338,142	284,925
VA ELEC & PWR CO 4.6% DUE 12-01-2048	280,035	253,403
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	861,985	746,309
VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050	177,857	112,350
VERISK ANALYTICS INC 5.5% DUE 06-15-2045	479,729	388,920
VERIZON 2.65% DUE 11-20-2040	2,409,414	2,074,213
VERIZON 3.85% DUE 11-01-2042	709,273	657,740
VERIZON 4% DUE 03-22-2050	175,000	133,027
VERIZON 4.272% DUE 01-15-2036	1,428,757	1,403,426
VERIZON 4.862% DUE 08-21-2046	3,870,012	3,136,274
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	2,392,652	1,911,086
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	5,024,015	3,704,971
VERIZON COMMUNICATIONS 4.522% 09-15-2048	100,100	96,070
VERIZON COMMUNICATIONS 5.5% 02-23-2054	1,856,068	1,804,023
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	793,549	516,886
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,506,425	1,230,218
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	1,187,388	889,162
VIATRIS INC 4.0% 06-22-2050	683,153	498,122
VIATRIS INC SR NT 3.85% 06-22-2040	766,670	779,799
VICI PPTYS LP SR NT 5.625% 05-15-2052	2,207,144	2,163,169
VICI PROPERTIES LP 6.125% 04-01-2054	425,067	445,118
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	1,183,356	1,011,401
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043	1,971,886	1,733,622
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	398,260	387,244
VISA INC 4.15% DUE 12-14-2035	4,784,642	4,519,223
VISA INC 4.3% DUE 12-14-2045	1,145,132	950,585
VOYA FINL INC 5.346% 09-20-2034	99,836	94,834
VULCAN MATERIALS CO 5.7% 12-01-2054	2,268,472	2,215,906
WA GAS LT CO FIXED 3.65% DUE 09-15-2049	497,470	359,280
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	1,723,185	1,609,087

WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	2,089,057	1,836,759
WACHOVIA CORP NEW 5.5% DUE 08-01-2035	293,728	231,924
WALMART INC 5.25% DUE 09-01-2035	4,116,404	3,834,703
WALMART INC NT 2.65% 09-22-2051	592,799	368,606
WARNERMEDIA HLDGS INC 5.141% 03-15-2052	3,977,837	3,572,184
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	1,922,278	1,888,852
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	828,501	696,185
WASTE MANAGEMENT INC 2.95% DUE 06-01-2041	283,541	207,078
WELLS FARGO & CO 4.4% DUE 06-14-2046	3,634,107	3,594,287
WELLS FARGO & CO 4.75% DUE 12-07-2046	2,219,117	1,778,647
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,534,644	2,299,392
WELLS FARGO & CO 5.375% DUE 11-02-2043	395,853	280,236
WELLS FARGO & CO 5.606% DUE 01-15-2044	669,696	554,539
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	869,180	830,253
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034	100,000	106,251
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	1,102,340	1,117,978
WELLS FARGO & CO NEW 7.625% 12-31-2049	150,000	159,169
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,408,304	1,067,326
WELLS FARGO & COMPANY 5.389% 04-24-2034	1,326,563	1,360,029
WELLS FARGO & COMPANY 5.557% 07-25-2034	709,555	698,925
WELLS FARGO & COMPANY 6.85% 12-31-2049	300,000	309,645
WELLS FARGO BK 5.95% DUE 08-26-2036	2,742,973	2,604,037
WESTN GAS PARTNERS 5.3% 03-01-2048	1,323,722	1,305,251
WESTN GAS PARTNERS 5.5% DUE 08-15-2048	1,673,535	1,651,725
WEYERHAEUSER CO SR NT 4% 03-09-2052	467,940	452,811
WILLIAMS COS INC 5.3% DUE 08-15-2052	274,874	251,785
WILLIAMS COS INC 5.8% 11-15-2054	2,673,609	2,614,596
WILLIAMS PARTNERS 4.9% DUE 01-15-2045	648,452	493,917
WILLIAMS PARTNERS 5.4% DUE 03-04-2044	316,620	281,309
WILLIAMS PARTNERS 6.3% DUE 04-15-2040	1,122,279	1,115,181
WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044	444,033	388,583
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,163,603	1,086,049
WYNDHAM 4.625% DUE 03-01-2030	200,500	185,610
ZOETIS INC 4.7 02-01-2043	1,308,138	1,134,478
ZOETIS INC 3.95% 09-12-2047	2,128,474	1,789,077
ZOETIS INC FIXED 3% DUE 05-15-2050	311,551	202,463
PVTPL ELECTRICITE DE FRANCE SA 4.95% 10-13-2045	299,256	264,208
TOTAL CORPORATE DEBT INSTRUMENTS - OTHER	1,237,058,862	1,108,641,711
<u>CORPORATE DEBT INSTRUMENTS - PREFERRED</u>		
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	306,000	262,862
ALABAMA PWR CO 4.3% 07-15-2048	409,598	320,432
ALABAMA PWR CO 6.125% DUE 05-15-2038	424,616	391,736
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	397,256	367,977
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050	199,012	136,518
BALT GAS & ELEC CO 6.35% DUE 10-01-2036	485,864	456,465
BURL NORTHN SANTA 4.95% DUE 09-15-2041	274,645	256,180
CAROLINA PWR & LT 4.1 DUE 05-15-2042	696,528	575,978
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	498,015	342,838
CONSUMERS ENERGY 4.35% DUE 04-15-2049	562,842	470,117
DUKE ENERGY 3.7% DUE 10-15-2046	299,235	222,554
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	299,559	218,509
FRANKLIN RESOURCES INC 2.95% 08-12-2051	198,736	124,216
GEORGIA PWR CO 4.3% DUE 03-15-2043	195,076	154,717
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	1,500,527	1,038,747
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	731,022	513,158
PPL ELEC UTILS 3% DUE 10-01-2049	885,926	637,850
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	199,854	147,680
PUB SVC ELEC GAS 4 DUE 06-01-2044	1,896,192	1,356,257
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	1,202,412	951,272
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	1,626,362	1,299,621
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048	299,685	236,207
ABBOTT LABS 4.9% DUE 11-30-2046	2,258,357	2,079,096
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,191,672	919,579
ALABAMA PWR CO 4.3% DUE 01-02-2046	690,241	722,914
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050	553,857	383,720
ANTHEM INC 4.65% DUE 01-15-2043	969,128	855,904
BURL NORTHN 4.4 DUE 03-15-2042	759,525	664,166
BURL NORTHN SANTA 5.75% DUE 05-01-2040	589,167	590,772
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	393,993	314,994
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	501,935	407,985
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	953,123	810,232
DTE ELEC CO 2.95% DUE 03-01-2050	199,920	130,140
DUKE ENERGY 3.75% DUE 06-01-2045	910,759	689,009
DUKE ENERGY 4 DUE 09-30-2042	2,305,725	1,930,781
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	596,184	430,955
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	199,622	159,079
FL PWR & LT CO 3.8% DUE 12-15-2042	1,692,507	1,375,895
FLORIDA PWR CORP 6.4% DUE 06-15-2038	1,524,487	1,308,528
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	1,105,992	978,792
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	2,105,925	1,740,983
HOME DEPOT INC 5.4% DUE 09-15-2040	460,158	386,617
JPMORGAN CHASE & 5.6% DUE 07-15-2041	4,013,976	3,776,010
PPL ELEC UTILS CORP 3.95% 06-01-2047	391,011	310,397
PUB SVC ELEC GAS 3.8% DUE 03-01-2046	298,668	232,606
SHELL FIN US INC 4.375% 05-11-2045	4,326,504	3,622,145
SHELL FIN US INC NT 4.55% 08-12-2043	1,094,522	752,224
ST PAUL TRAVELERS COS INC FORMERLY ST P ST PAUL TRAVELERS 6.75 06-20-2036 BEO	204,624	167,179
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	169,677	137,913
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	1,360,678	1,232,083
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	705,117	562,435
WALMART INC 4% DUE 04-11-2043	769,140	763,230
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED	46,885,064	38,918,256
<u>VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES</u>		
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT	8,164,013	8,096,584
MFO PIMCO FDS PIMCO SECTOR FD SER I	14,000,685	13,822,638
MFO PIMCO LONG DURATION CREDIT BOND PORT	194,161,511	165,527,108

MFO PIMCO SHORT TERM FLOATING NAV II
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES

5,242	5,242
216,331,450	187,451,571

VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS

Long Duration Fund LLC	101,437,500	108,524,532
CF JPMCB LONG CREDIT FUND	1,671,886	1,706,035
CF JPMCB MORTGAGE PRIV PLACEMENT FD	36,323,353	38,768,731
CF METLIFE PRIVATE PLACEMENTS COLLECTIVE TRUST	11,042,515	11,431,941
CF VOYA PRIVATE CREDIT TRUST FUND	213,247,713	215,666,725
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS	363,722,967	376,097,965

U.S. GOVERNMENT SECURITIES

FANNIE MAE BS8074 5.03% 04-01-2053	911,813	833,625
FANNIE MAE FN CB3166 3% 03-01-2052	904,216	887,654
FEDERAL HOME LN MTG CORP 2.5% 10-25-2051	1,022,852	642,650
FEDERAL HOME LN MTG CORP MULTICLASS 07-15-2042 REG	85,194	57,915
FEDERAL HOME LN MTG CORP POOL #S0-7141 0% 03-15-2044 BEO	328,557	269,029
FEDERAL HOME LN MTG CORP POOL #SD7512 3.0% 02-01-2050	935,896	882,340
FEDERAL HOME LN MTG CORP POOL #SD7555 3%08-01-2052 BEO	1,136,975	1,123,296
FEDERAL HOME LN MTG CORP SER 004839 CL WO 0% 08-15-2056	394,693	340,238
FEDERAL HOME LN MTG CORP SER 005139 CL ZG 3% 09-25-2051	805,669	962,519
FEDERAL HOME LN MTG CORP SER 005150 CL AZ 2% 10-25-2051	852,034	445,094
FEDERAL HOME LN MTG CORP SER 5319 CL PO 0% 08-25-2050	403,443	378,596
FEDERAL HOME LOAN MORTGAGE CORP 5% 11-01-2053	0	0
FEDERAL HOME LOAN MORTGAGE CORP 6% 01-01-2054	119,755	118,809
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD7553 3.0% DUE 03-01-2052 REG	900,936	891,522
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2051	952,326	885,197
FEDERAL NATIONAL MORTGAGE ASSOC 3% 05-01-2052	963,964	903,724
FHLMC MULTICLASS SER 004573 CL DZ 3 04-15-2046	1,617,572	1,325,708
FHLMC MULTICLASS SER 4119 CL SC 10-15-2042	125,654	88,440
FHLMC MULTICLASS SER 4375 CL KB 2 03-15-2043	206,480	187,650
FHLMC MULTICLASS SER 4427 CL ZG 3 01-15-2045	929,767	836,069
FHLMC MULTICLASS SR K1522 CL A2 2.383% 10-25-2036	2,755,965	3,040,553
FHLMC POOL #SD2879 3.0% 08-01-2052	1,218,241	1,175,476
FNMA 2% MBS 01/03/2051 USD#BR5566F POOL#BR5566 2% DUE 03-01-2051 BEO	1,118,967	1,102,059
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY	3,150,375	3,154,518
FNMA POOL #BL1873 4.08% 04-01-2049	965,202	828,696
FNMA POOL #BS5591 3.85% DUE 09-01-2037 BEO	3,570,697	3,504,280
FNMA POOL #BW1374 4.5% 11-01-2052 BEO	55,883	56,188
FNMA POOL #BZ1178 5.81% 06-01-2031	944,739	926,218
FNMA POOL #FS0176 2.5% 01-01-2052 BEO	1,197,009	1,147,468
FNMA POOL #FS3826 3% 01-01-2052 BEO	951,183	892,787
FNMA POOL #FS5984 3% 12-01-2050 BEO	846,110	835,006
FNMA POOL #FS8304 3% 05-01-2052 BEO	884,307	889,647
FNMA POOL #FS8746 3% 03-01-2052 BEO	929,309	900,623
FNMA POOL# BS8438 4.98% 06-01-2053	955,905	869,452
FNMA REMIC TR 2013-70 CL-JZ PRIN ONLY 3 07-25-2043	658,641	615,352
FNMA REMIC TR 2016-68 CL-LZ PRIN ONLY 3 10-25-2046	2,477,982	1,860,599
FNMA REMIC TR 2021-72 CL-ZC 2% 10-25-2051	670,629	509,103
FNMA REMIC TR 2021-93 CL-Z 3% 08-25-2051	847,361	906,604
FNMA REMIC TR 2022-3 CL-NZ 2% 02-25-2052	1,259,262	790,736
FNMA REMIC TR 2022-71 CL-PO PRIN 0% 05-25-2051	1,356,149	1,157,454
FNMA SER 19-68 CLS ZL 2.5 11-25-2049	1,725,554	1,204,078
FNMA SER 2013-1 CL JZ 3 DUE 02-25-2043	31,436	27,433
FNMA SER 2018-21 CLASS PO 0.0% DUE 12-31-2040	203,563	181,489
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY	1,639,828	1,645,011
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	1,704,698	1,673,478
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	295,594	289,433
FNMA SR 22-4 CL NW 1.5% 01-25-2052	623,265	667,425
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039	3,116,838	2,951,822
FREDDIE MAC SEASONED CR RISK SER 2018-4 CL MB 3.5% 03-25-2058	555,263	423,237
FREDDIE MAC SEASONED CR RISK TRANSFER SER 2018-3 CLS HZ 3.0% 08-25-2057 REG	1,557,413	942,337
GNMA 2% 04-20-2052	1,045,519	857,489
GNMA 2016-108 MTG PASSTHRU SECS 1.58487%08-20-2046	76,666	47,584
GNMA 2017-078 REMIC PASSTHRU CTF CL AZ FIXED 3.0% DUE 05-20-2047	857,753	566,710
GNMA 2017-134 REMIC PASSTHRU 3% 09-20-2047	1,167,068	1,144,581
GNMA 2021-188 REMIC PASSTHRU SECS CL MX-BH 1.5% 10-20-2051	728,706	411,550
GNMA 3% DUE 11-20-2046	1,490,358	1,206,528
GNMA REMIC SERIES 22-107 CLASS DZ 3.0% DUE 06-20-2052	977,865	751,683
GNMA SER 2023-196 REMIC PASS THRU CL EL 3.0% 12-20-2053	863,073	860,991
GNMA SR 21-199 CL DZ 3.0% 11-01-2051	1,129,046	824,297
GOVERNMENT NATIONAL MORTGAGE A SER 21-225 CL ZA 3% 12-20-2051	1,069,166	880,036
GOVERNMENT NATIONAL MORTGAGE ASSN SR 22-83 CL GZ 3% 05-20-2052	1,075,940	957,345
GOVERNMENT NATIONAL MORTGAGE ASSOC 3% 12-20-2051	970,926	915,401
I/O FEDERAL HOME LN MTG CORP MULTICLASS '02-15-2045 REG	111,522	64,908
I/O FNMA FRN 04-25-2042 REG	118,458	69,426
I/O FNMA POOL #BL4061 2.81% DUE 09-01-2039 BEO	983,697	882,750
I/O FNMA REMIC TR 2011-58 CL-SA VAR RATE07-25-2041	106,524	53,784
I/O GNMA 2010-020 CL SE FLTGT RT DUE 02-20-2040 REG	56,440	33,115
I/O GNMA 2020-047 REMIC PASSTHRU CTF CL MX-SL ADJ RT 07-20-2044	87,513	35,284
I/O GNMA 2021-046 REMIC PASSTHRU CTF CL DS 03-20-2051	165,908	8,541
I/O GNMA SR 16-51 CL SA FLTGT RT 04-20-2046	173,521	120,159
P/O FNMA REMIC SR 15-67 CL-OP 09-25-2043	121,532	88,377
P/O FNMA REMIC TR 2014-29 CL-PO PRIN ONLY 01-25-2043	159,075	126,025
P/O GNMA ZERO CUPON 04-16-2040	112,906	90,899
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40	9,736,111	10,671,897
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-13-2025	4,452,172	4,477,749
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025	953,794	991,066
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044	16,272,482	15,258,705
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044	3,120,176	2,860,069
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	348,803	299,661
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053	3,728,252	3,043,863
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054	4,049,374	3,914,840
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	934,375	941,914
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044	4,243,025	4,141,002
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053	1,455,661	1,437,251
UNITED STATES OF AMER TREAS STRIP 02-15-2045	2,622,704	2,506,148
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047	1,992,473	1,887,989

UNITED STATES OF AMER TREAS STRIP 0% 02-15-2054	10,768,020	9,691,678
UNITED STATES OF AMER TREAS STRIP 0% DUE 11-15-2051 REG	10,170,477	8,907,421
UNITED STATES OF AMER TREAS STRIP 0%02-15-2053	11,958,198	10,573,678
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053	14,114,653	12,649,314
UNITED STATES OF AMER TREAS TIPS 04-15-2029	3,733,630	3,719,162
UNITED STATES TREAS BD STRIPPED 08-15-2052	9,507,067	8,735,634
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045	592,917	550,868
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047	7,656,928	6,967,744
UNITED STATES TREAS BD STRIPPED PRIN PMT 0% DUE 05-15-2049	10,338,669	9,535,340
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG	4,743	4,708
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG	1,851,670	1,740,819
UNITED STATES TREAS BD STRIPPED PRIN PMT00110 02-15-2046 (UNDDATE) REG	1,887,530	1,780,922
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	7,317,026	6,852,522
UNITED STATES TREAS BD STRIPPED PRIN PMT00113 08-15-2046 (UNDDATE) REG	2,521,384	2,359,925
UNITED STATES TREAS BD STRIPPED PRIN PMT00114 11-15-2046 (UNDDATE) REG	4,160,526	3,976,347
UNITED STATES TREAS BD STRIPPED PRIN PMT00117 05-15-2047	4,086,017	3,762,381
UNITED STATES TREAS BD STRIPPED PRIN PMT00122 05-15-2048 (UNDDATE) REG	4,231,456	3,843,055
UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG	8,420,069	7,635,098
UNITED STATES TREAS BD STRIPPED PRIN PMT15.02/2052 02-15-2052 (UNDDATE) BEO	16,031,536	14,310,371
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	1,458,813	993,273
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	170,402	167,133
UNITED STATES TREAS BDS 1.875% 11-15-2051	867,430	591,259
UNITED STATES TREAS BDS 2.0% 02-15-2052	12,058,020	8,927,953
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	761,944	739,961
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	1,741,640	1,689,512
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	6,229,819	5,910,614
UNITED STATES TREAS BDS 4.625% 05-15-2044	10,788,632	10,325,788
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	3,866,965	3,750,586
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043	6,335,271	5,935,333
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	362,785	352,109
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	2,027,764	1,967,438
UNITED STATES TREAS SEC STRIP 02-15-2046	3,341,043	2,900,854
UNITED STATES TREAS SEC STRIP 0% STRIP 02-15-2048	2,739,993	2,412,908
UNITED STATES TREAS SEC STRIP 0% STRIP 11-15-2047	2,230,854	1,742,753
UNITED STATES TREAS SEC STRIP DISC NT 02-15-2049	2,332,215	1,902,679
UNITED STATES TREAS SEC STRIPPED 08-15-2038	9,771,363	9,971,976
UNITED STATES TREAS SEC STRIPPED 11-15-2048	1,240,458	1,169,415
UNITED STATES TREAS SEC STRIPPED INT PMT 00124 05-15-2046	3,603,248	2,977,837
UNITED STATES TREAS SEC STRIPPED INT PMT 00130 08-15-2046	2,803,034	2,193,319
UNITED STATES TREAS SEC STRIPPED INT PMT 11-15-2045	3,954,120	3,455,852
* UNITED STATES TREAS SEC STRIPPED INT PMT 08-15-2045 (UNDDATE) REG	2,509,528	2,061,162
UNITED STATES TREAS SEC STRIPPED INT PMT 0.0% 05-15-2049	1,872,142	1,508,106
UNITED STATES TREAS SEC STRIPPED INT PMT0% DUE 08-15-2051 REG	511,084	460,557
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/05/2048 USD 05-15-2048	2,120,671	1,833,602
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049	2,208,858	1,812,215
UNITED STATES TREAS SEC STRIPPED INT PMT0.0% 11-15-2049	609,630	533,891
UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG	5,631,724	5,765,156
UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG	5,428,461	6,002,563
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG	12,774,354	13,021,707
UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG	10,349,133	11,367,909
UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG	20,810,595	21,261,519
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG	3,904,816	3,249,925
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041	23,365,357	26,182,022
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG	22,830,198	25,523,480
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT ON 11-15-2046 (UNDDATE) REG	3,356,558	2,639,224
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG	8,917,275	9,983,202
UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG	3,134,851	2,564,524
UNITED STATES TREAS SEC STRIPPED ZERO COUPON 08-15-2048	2,015,326	1,555,555
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039	14,858,827	16,419,694
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG	8,441,723	9,319,090
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG	23,819,668	26,687,486
US TREASURY N/B 4.25% 08-15-2054	4,764,534	4,337,274
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052	17,978,586	16,449,628
UTD STATES TREAS BD STRIPPED PRIN DTD 08/15/2024 0% 08-15-2054	10,616,109	9,378,859
UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 02-15-2050	1,479,312	1,328,529
UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 05-15-2050	1,528,764	1,379,627
UTD STATES TREAS SEC STRIPPED INT ZERO CPN 0.0% 05-15-2052	453,637	387,396
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2047	4,261,029	3,449,265
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048	6,592,616	5,948,020
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	10,327,504	9,751,128
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2050	16,364,213	14,809,532
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2051	13,560,529	12,233,651
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2052	1,313,505	1,122,642
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039	8,012,446	8,953,869
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2047	2,457,859	2,166,827
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2051	11,580,764	10,570,495
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2054	16,451,603	15,257,085
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039	9,266,736	10,174,207
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044	1,314,752	1,228,246
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2047	1,914,063	1,671,652
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2049	6,131,428	5,474,342
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2050	6,797,501	6,196,558
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2051	19,533,925	17,984,974
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047	7,182,607	6,619,444
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048	8,508,968	8,057,982
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2049	7,001,557	6,253,195
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2050	21,738,467	19,372,285
WI TREASURY SEC 3.875% 05-15-2043	4,592,634	4,378,842
TOTAL U.S. GOVERNMENT SECURITIES	728,658,502	693,021,936
OTHER		
LCH_IRS GOLDUS33 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6	63,632	47,051
CME_OIS GOLDUS33 04/01/2027 BRL P 11.611% / R 1DBZDIO SWU01RAW6	-	95,147
CME_OIS GOLDUS33 04/01/2027 BRL P 12.351% / R 1DBZDIO SWU01Q7U6	-	46,760
CME_OIS GOLDUS33 04/01/2027 BRL P 12.417% / R 1DBZDIO SWU01Q8X9	-	114,896
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.611% SWU01RAW6	4,869	(95,147)
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5	-	(167,072)
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 12.351% SWU01Q7U6	13,456	(46,760)

CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 12.417% SWU01Q8X9	41,662	(114,896
FED REPUBLIC OF 7.125% 05-13-2054	299,121	277,220
COLOMBIA REP 5% DUE 06-15-2045 REG	1,254,120	1,095,250
COLOMBIA REP 8.375% 11-07-2054	394,600	387,460
REPUBLIC OF COLOMBIA 5.2% DUE 05-15-2049	1,448,343	1,139,850
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG	1,007,138	661,500
CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025	3,369	2,600
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025	(2,976)	(583)
LCH_IRS GOLDUS33 02/05/2029 EUR P 6MEURIB / R 2.78% SWU024NY8	-	7,474
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8	-	628
LCH_IRS GOLDUS33 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9	-	11,781
LCH_IRS GOLDUS33 09/03/2033 EUR P 2.547% / R 6MEURIB SWU01PF16	45,791	(21,413)
LCH_IRS GOLDUS33 09/03/2033 EUR P 6MEURIB / R 2.547% SWU01PF16	-	21,413
LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7	8,897	13,567
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3	(1,595)	(50,541)
LCH_IRS GOLDUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02EIO2	-	354
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064	376,540	387,036
FUT 06 MAR 25 EURX EUR-BOBL	-	-
STATE OF ISRAEL 6.043% 03-12-2054	191,928	182,830
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100	864,053	743,538
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR	61,445	57,114
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR	131,547	103,158
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR	656,566	570,026
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	587,500	393,809
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	654,125	498,418
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	5,023,627	5,036,288
PERU(REP OF) 5.4% SNR 12/08/34 PEN'REGS'	906,825	897,089
PERU(REP OF) 6.95% 12/08/2031 DUAL CURR	112,671	112,032
PVTPL PERU(REPUBLIC OF) 6.15% 08-12-2032	213,521	211,017
REPUBLIC OF PERU 6.95% 08-12-2031 REG	112,936	112,032
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000	198,958	199,097
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	463,470	422,865
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	194,926	187,045
STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000	892,698	846,254
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000	1,645,911	1,552,706
ICE_CDS GOLDUS33 20/12/2025 SELL BARCLAYS PLC SWPC0N6P6	1,664	1,428
LCH_OIS GOLDUS33 15/03/2033 GBP P 1DSONIA / R 2% SWU01KSC6	(307,257)	(371,208
LCH_OIS GOLDUS33 15/03/2033 GBP P 2% / R 1DSONIA SWU01KSC6	347,746	371,208
LCH_OIS GOLDUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9	114,296	(48,487
LCH_OIS GOLDUS33 18/09/2034 GBP P 3.75% / R 1DSONIA SWU022DU1	(7,944)	17,642
LCH_OIS GOLDUS33 21/09/2032 GBP P 0.75% / R 1DSONIA SWU01CD30	252,769	535,161
LCH_OIS GOLDUS33 21/09/2032 GBP P 1DSONIA / R 0.75% SWU01CD30	(577,224)	(535,161
BONDTRS BARCGB22 02/10/2025 USD 1DFFUND/BLOOMBERG BARC 99F533633-99F53635	-	(855,184
BONDTRS BARCGB22 03/19/2025 USD 1DFFUND/BLOOMBERG BARC 99F544631-99F54462	-	(5,230
BONDTRS BARCGB22 03/19/2025 USD 1DFFUND/BLOOMBERG BARC 99F544631-99F54462	-	-
BONDTRS BARCGB22 03/19/2025 USD 1DFFUND/BLOOMBERG BARC 99F545703-99F54569	-	(5,439
BONDTRS BNPAGB22 02/26/2025 USD 1DFFUND/BLOOMBERG BARC 99F539771-99F53976	-	(4,975,495
BONDTRS CHASUS33 01/23/2025 USD 1DFFUND/BLOOMBERG BARC 99F533493-99F53348	-	(2,951,586
BONDTRS CHASUS33 02/18/2025 USD 1DFFUND/BLOOMBERG BARC 99F537189-99F53717	-	(1,127,853
BONDTRS CHASUS33 02/20/2025 USD 1DFFUND/BLOOMBERG BARC 99F539052-99F53904	-	(1,322,810
BONDTRS CHASUS33 02/27/2025 USD 1DFFUND/BLOOMBERG BARC 99F540597-99F54058	-	(744,090
BONDTRS DEUTGB2L 02/18/2025 USD 1DFFUND/U.S. TREASURY: 99F537403-99F53739	-	(52,265
BONDTRS GSILGB2X 01/21/2025 USD 1DFFUND/BLOOMBERG BARC 99F533097-99F53308	-	(3,505,374
BONDTRS GSILGB2X 02/21/2025 USD 1DFFUND/BLOOMBERG BARC 99F524617-99F52460	-	(780,821
BONDTRS MSLNGB2X 02/25/2025 USD 1DFFUND/BLOOMBERG BARC 99F555132-99F55512	-	(2,096,671
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	4,802,795	4,098,982
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	1,677,195	1,483,117
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	102,094	88,375
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	1,395,921	1,122,932
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025	(788)	-
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025	(280)	(27
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025	(580)	-
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025	(805)	-
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025	(818)	(87
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025	(550)	(39
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025	(908)	(446
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025	(1,538)	(1,110
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025	(971)	(966
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025	(650)	(590
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025	(665)	(651
CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025	(550)	-
CCP DUE FROM GOLDMAN SACHS	651,000	651,000
CCP DUE RECEIVABLE FROM GSC	658,000	658,000
CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	557,000	557,000
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022	528,531	485,927
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40	2,948,103	2,688,087
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE	948,407	867,824
CME_OIS GOLDUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6B8	1,969,369	1,609,765
CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668	3,899	125,581
CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9	(6,383)	22,942
FUT DEC 26 CME 3MO SOFR	-	-
FUT DEC 27 CME 3MO SOFR	-	-
FUT JUN 27 CME 3MO SOFR	-	-
FUT MAR 25 10 YR T-NOTES	-	-
FUT MAR 25 CBT 5Y T-NOTE	-	-
FUT MAR 25 CBT UL T-BONDS	-	-
FUT MAR 25 CBT ULT TNOTE	-	-
FUT MAR 25 U.S. T-BONDS	-	-
FUT MAR 25 US 2YR T-NOTE	-	-
FUT MAR 27 CME 3MO SOFR	-	-
FUT SEP 27 CME 3MO SOFR	-	-
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046	285,000	264,745
ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54	(1,938)	3,298
ICE_CDS GOLDUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5	13,268	11,330
LCH_OIS GOLDUS33 02/22/2030 USD P 1DSOFR / R 3.47% SWU01OY18	-	(29,328
LCH_OIS GOLDUS33 02/22/2030 USD P 3.47% / R 1DSOFR SWU01OY18	48,858	29,328
LCH_OIS GOLDUS33 02/23/2030 USD P 1DSOFR / R 3.34% SWU01P0U5	-	(29,410
LCH_OIS GOLDUS33 02/23/2030 USD P 3.34% / R 1DSOFR SWU01P0U5	46,656	29,410

LCH_OIS GOLDUS33 02/23/2033 USD P 1DSOFR / R 3.4% SWU01P0Y7	-	(24,585)
LCH_OIS GOLDUS33 02/23/2033 USD P 3.4% / R 1DSOFR SWU01P0Y7	7,624	24,585
LCH_OIS GOLDUS33 02/23/2053 USD P 1DSOFR / R 3.08% SWU01P0W1	-	(33,413)
LCH_OIS GOLDUS33 02/23/2053 USD P 3.08% / R 1DSOFR SWU01P0W1	6,042	33,413
LCH_OIS GOLDUS33 03/01/2033 USD P 1DSOFR / R 3.37% SWU01P7F1	-	(12,693)
LCH_OIS GOLDUS33 03/01/2033 USD P 1DSOFR / R 3.405% SWU01P7H7	-	(24,299)
LCH_OIS GOLDUS33 03/01/2033 USD P 1DSOFR / R 3.425% SWU01P7I5	-	(23,678)
LCH_OIS GOLDUS33 03/01/2033 USD P 3.37% / R 1DSOFR SWU01P7F1	1,526	12,693
LCH_OIS GOLDUS33 03/01/2033 USD P 3.405% / R 1DSOFR SWU01P7H7	1,866	24,299
LCH_OIS GOLDUS33 03/01/2033 USD P 3.425% / R 1DSOFR SWU01P7I5	1,189	23,678
LCH_OIS GOLDUS33 03/10/2028 USD P 1DSOFR / R 3.8% SWU01Q3X4	-	(5,814)
LCH_OIS GOLDUS33 03/10/2028 USD P 3.8% / R 1DSOFR SWU01Q3X4	2,711	5,814
LCH_OIS GOLDUS33 05/31/2025 USD P 5.16% / R 1DSOFR SWU024H09	(119)	(9,689)
LCH_OIS GOLDUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9	839,218	973,419
LCH_OIS GOLDUS33 06/15/2027 USD P 1DSOFR / R 1.75% SWU01H5P9	(1,012,590)	(973,419)
LCH_OIS GOLDUS33 07/02/2034 USD P 3.994% / R 1DSOFR SWU027I24	-	4,517
LCH_OIS GOLDUS33 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9	-	16,393
LCH_OIS GOLDUS33 09/04/2034 USD P 3.514% / R 1DSOFR SWU02ABQ4	-	24,329
LCH_OIS GOLDUS33 12/14/2032 USD P 1DSOFR / R 3.35% SWU01NIP2	2,550	(38,694)
LCH_OIS GOLDUS33 12/14/2032 USD P 3.35% / R 1DSOFR SWU01NIP2	-	38,694
LCH_OIS GOLDUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4	(47,211)	32,149
* LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.488% 08-01-2033 BEO TAXABLE	304,298	302,831
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	4,396,664	3,685,364
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE	917,543	804,073
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	1,471,857	1,281,666
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE	1,062,113	1,042,872
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	3,227,756	2,645,974
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025	(788)	(5,716)
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025	(280)	(556)
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025	(580)	(2,944)
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025	(805)	(4,326)
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025	(550)	(1,205)
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025	(818)	(1,839)
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025	(908)	(934)
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025	(1,538)	(1,086)
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025	(971)	(827)
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025	(650)	(412)
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025	(665)	(413)
PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025	(550)	(3,035)
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE	1,380,821	1,136,420
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	300,000	295,436
UBS GROUP	-	-
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE	167,320	130,733
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE	1,941,165	1,505,735
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG	397,884	344,547
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122	600,000	470,794
TOTAL OTHER	50,273,522	25,912,496
TOTAL INVESTMENTS	2,686,599,941	2,473,438,854

* A party-in-interest to the Plan.