

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
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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 REYNOLDS AMERICAN DEFINED BENEFIT MASTER TRUST
1b	Three-digit plan number (PN) ▶ 011
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) REYNOLDS AMERICAN INC. C/O GEMMA SALUTA P. O. BOX 2990 WINSTON-SALEM, NC 27102-2990 401 N. MAIN STREET WINSTON-SALEM, NC 27102-2990
2b	Employer Identification Number (EIN) 20-0546644
2c	Plan Sponsor's telephone number 336-741-2000
2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/08/2025	ALDEN H. SMITH
	Signature of DFE	Date	Enter name of individual signing as DFE

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan REYNOLDS AMERICAN DEFINED BENEFIT MASTER TRUST	B Three-digit plan number (PN) ▶	011
C Plan sponsor's name as shown on line 2a of Form 5500 REYNOLDS AMERICAN INC.	D Employer Identification Number (EIN) 20-0546644	

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

(a) Name of insurance carrier
JOHN HANCOCK LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-1414660	65099	6219 GAC		01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	36301
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	3696
(4) Transferred from separate account	7c(4)	
(5) Other (specify below).....	7c(5)	2
▶ REALIZED CAPITAL GAINS/(LOSSES)		
(6) Total additions	7c(6)	3698
d Total of balance and additions (add lines 7b and 7c(6))	7d	39999
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	1841
(2) Administration charge made by carrier.....	7e(2)	11050
(3) Transferred to separate account	7e(3)	
(4) Other (specify below).....	7e(4)	
▶		
(5) Total deductions	7e(5)	12891
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	27108

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan REYNOLDS AMERICAN DEFINED BENEFIT MASTER TRUST	B Three-digit plan number (PN) ▶	011
C Plan sponsor's name as shown on line 2a of Form 5500 REYNOLDS AMERICAN INC.	D Employer Identification Number (EIN) 20-0546644	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☐ Yes ☒ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

CAMBRIDGE ASSOCIATES LLC

04-3515240

(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	NONE	3655202	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	1167738	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL & GENERAL

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	NONE	930690	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

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

ALIGHT

82-1061233

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	NONE	841393	Yes ☒ No ☐	Yes ☐ No ☒	1077	Yes ☐ No ☒

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

PIMCO

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	NONE	614165	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN CHASE

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	478687	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)

THE TOWNSEND GROUP

34-1537656

(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	NONE	275051	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INCOME RESEARCH + MANAGEMENT

04-2955404

(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	NONE	224424	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RUSSELL INVESTMENT GROUP

91-1175091

(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	NONE	200000	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)

ERNST & YOUNG US LLP

34-6565596

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	143169	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN CHASE

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	125487	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JONES DAY

34-0319085

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	101344	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)

PORTFOLIO MANAGEMENT TECHNOLOGY

94-3058798

(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?
17	NONE	40000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CBIZ CPAS P. C.

43-1947695

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	39700	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AXA EQUITABLE

13-5570651

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
22	NONE	37737	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
ALIGHT	99	1077

(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.
EQUIFAX WORKFORCE SOLUTIONS LLC 64-0958101	COMPENSATION RELATED TO PENSION INCOME VERIFICATION SERVICE

(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 REYNOLDS AMERICAN DEFINED BENEFIT MASTER TRUST				B Three-digit plan number (PN) ▶ 011	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 REYNOLDS AMERICAN INC.				D Employer Identification Number (EIN) 20-0546644	
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: JP MORGAN SPECIAL					
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.					
c EIN-PN 13-3980309-001		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 10037586	
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)	
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)	
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 1	

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 REYNOLDS AND AFFILIATES PENSION PLAN**b** Name of plan sponsor REYNOLDS AMERICAN INC**c** EIN-PN 20-0546644-008**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 REYNOLDS AMERICAN DEFINED BENEFIT MASTER TRUST		B Three-digit plan number (PN) ▶ 011
C Plan sponsor's name as shown on line 2a of Form 5500 REYNOLDS AMERICAN INC.		D Employer Identification Number (EIN) 20-0546644

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	58879136	41285107
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	8574920	8796430
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	251902364	202719241
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	20481954	18070106
(B) All other	1c(3)(B)	427598737	425972558
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	51007849	53313140
(5) Partnership/joint venture interests	1c(5)	1021673823	1024751057
(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)	13097232	10037586
(10) Value of interest in pooled separate accounts	1c(10)	24962640	0
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	375830280	387928392
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	83548215	81973823

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	2337557150	2254847440
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	7917220	9896195
k Total liabilities (add all amounts in lines 1g through 1j)	1k	7917220	9896195
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	2329639930	2244951245

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)	1383938	
(B) U.S. Government securities	2b(1)(B)	7439938	
(C) Corporate debt instruments	2b(1)(C)	23450937	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	11683526	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		43958339
(2) Dividends: (A) Preferred stock	2b(2)(A)	0	
(B) Common stock	2b(2)(B)	1192469	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		1192469
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	850454615	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	751478483	
(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)	-122887940	
(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)		-2773347
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-653507
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		15710614
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		33522760

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)	841393	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	182869	
(5) Investment advisory and investment management fees	2i(5)	5902922	
(6) Bank or trust company trustee/custodial fees	2i(6)	478687	
(7) Actuarial fees	2i(7)	1167738	
(8) Legal fees	2i(8)	101344	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	835686	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		9510639
j Total expenses. Add all expense amounts in column (b) and enter total	2j		9510639

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		24012121
l Transfers of assets:			
(1) To this plan	2l(1)		182033
(2) From this plan	2l(2)		108882839

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 _____.

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH				

AUVL	AUD VM FOR CENTRAL CLEARING BROKER BAML	19,514.950	12,496	12,083
AUD	AUSTRALIAN DOLLAR	44,296.060	29,122	27,426
BRL	BRAZILIAN REAL	.510	0	0
GBP	BRITISH POUND	17,190.100	21,865	21,529
CAD	CANADIAN DOLLAR	77,636.950	56,981	53,982
DKK	DANISH KRONE	24.120	4	3
EUVL	EUR VM FOR CENTRAL CLEARING BROKER BAML	56,131.960	60,299	58,125
EUR	EURO	855,805.140	888,911	886,186
EXCBRCUSD	EXCESS CASH BARCLAYS (BRC/BCY)	USD 155,716.840	155,717	155,717
GBVL	GBP VM FOR CENTRAL CLEARING BROKER BAML	20,830.750	27,037	26,088
HKD	HONG KONG DOLLAR	.250	0	0
JPY	JAPANESE YEN	3,341,684.000	21,935	21,263
JPVL	JPY VM FOR CENTRAL CLEARING BROKER BAML	236.000	2	2
MXN	NEW MEXICAN PESOS	432.400	21	21

FD491	REYNOLDS AMERICAN MASTER TRUST COMPOSITE		PAGE 7	
SCHEDULE H (FORM 5500 - 4I-1)			C 318201	
SCHEDULE OF ASSETS HELD FOR				
INVESTMENT PURPOSES AT END OF YEAR		BASE CURRENCY: USD	AS OF DECEMBER 31, 2024	
	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
NZD	NEW ZEALAND DOLLAR		2	1
		2.140		
ZAR	SOUTH AFRICAN RAND		0	0
		3.220		
SEK	SWEDISH KRONA		0	0
		2.500		
CHF	SWISS FRANC		5	5
		4.640		
CASH	U. S. DOLLAR		36,218,739	36,218,739
		36,218,738.590		
USDC	USD CASH AT BROKER		54,938	54,938
		54,938.290		
USIL	USD IM FOR CENTRAL CLEARING BROKER BAML		3,749,000	3,749,000
		3,749,000.000		
	TOTAL NONINTEREST-BEARING CASH		41,297,074	41,285,108
			-----	-----
	GENERAL INVESTMENTS			

	INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			

594001992	MISCELLANEOUS INCOME	MONTHLY VARIABLE 12/31/2049	(4,976)	0
	TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		(4,976)	0
	U.S. GOVERNMENT SECURITIES			

76116FAB3	RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 01/15/2030	343,676	316,633
		400,000.000		
76116FAC1	RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN. 0.000% 04/15/2030	6,201,995	6,362,413
		8,128,000.000		
JPMorgan Investor Services				
J.P.Morgan				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
3140QUFM3 UMBS MORTPASS 5% 01/APR/2054 CL PN# CB82	MONTHLY 5.000% 04/01/2054 370,181.310	359,184	357,467
3140N0YT6 UMBS MORTPASS 5% 01/AUG/2052 CL PN# BW79	MONTHLY 5.000% 08/01/2052 278,087.170	265,012	269,236
912810SP4 UNITED STATES OF AMERICA BOND FIXED 1.37	SEMI-ANN. 1.375% 08/15/2050 985,000.000	918,381	481,226
912810SS8 UNITED STATES OF AMERICA BOND FIXED 1.62	SEMI-ANN. 1.625% 11/15/2050 8,000,000.000	4,815,625	4,179,062
912810RT7 UNITED STATES OF AMERICA BOND FIXED 2.25	SEMI-ANN. 2.250% 08/15/2046 6,700,000.000	4,801,824	4,330,922
912810TD0 UNITED STATES OF AMERICA BOND FIXED 2.25	SEMI-ANN. 2.250% 02/15/2052 1,219,000.000	962,943	740,352
912810SK5 UNITED STATES OF AMERICA BOND FIXED 2.37	SEMI-ANN. 2.375% 11/15/2049 10,000,000.000	7,313,281	6,364,844
912810RZ3 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2047 3,900,000.000	3,355,828	2,740,359
912810RB6 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2043 675,000.000	567,668	511,840
912810SH2 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2049 15,100,000.000	12,066,516	10,720,410
912810TG3 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2052 180,000.000	153,862	126,098
912810RH3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 08/15/2044 1,250,000.000	1,531,841	971,875
912810SC3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 05/15/2048 5,900,000.000	5,170,695	4,425,691
912810TK4 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 08/15/2042 900,000.000	834,042	743,730
912810RG5 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 05/15/2044 2,800,000.000	2,769,676	2,271,828
912810SE9 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 11/15/2048 18,000,000.000	15,211,478	14,078,672

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
912810TN8	UNITED STATES OF AMERICA BOND FIXED	3.62	SEMI-ANN. 3.625%	02/15/2053	17,482	14,650
			18,000.000			
912810TR9	UNITED STATES OF AMERICA BOND FIXED	3.62	SEMI-ANN. 3.625%	05/15/2053	84,734	77,358
			95,000.000			
912810TQ1	UNITED STATES OF AMERICA BOND FIXED	3.87	SEMI-ANN. 3.875%	02/15/2043	1,759,293	1,603,155
			1,815,000.000			
912810TS7	UNITED STATES OF AMERICA BOND FIXED	3.87	SEMI-ANN. 3.875%	05/15/2043	840,642	785,020
			891,000.000			
912810TJ7	UNITED STATES OF AMERICA BOND FIXED	3% 1	SEMI-ANN. 3.000%	08/15/2052	44,817	39,529
			55,000.000			
912810RV2	UNITED STATES OF AMERICA BOND FIXED	3% 1	SEMI-ANN. 3.000%	02/15/2047	3,291,250	2,967,812
			4,000,000.000			
912810SA7	UNITED STATES OF AMERICA BOND FIXED	3% 1	SEMI-ANN. 3.000%	02/15/2048	6,753,288	6,118,971
			8,330,000.000			
912810TX6	UNITED STATES OF AMERICA BOND FIXED	4.25	SEMI-ANN. 4.250%	02/15/2054	6,854,331	6,031,266
			6,600,000.000			
912810UC0	UNITED STATES OF AMERICA BOND FIXED	4.25	SEMI-ANN. 4.250%	08/15/2054	34,494,191	33,172,234
			36,260,000.000			
912810QD3	UNITED STATES OF AMERICA BOND FIXED	4.37	SEMI-ANN. 4.375%	11/15/2039	20,920,521	19,954,188
			20,800,000.000			
912810TU2	UNITED STATES OF AMERICA BOND FIXED	4.37	SEMI-ANN. 4.375%	08/15/2043	5,403,964	5,179,585
			5,499,000.000			
912810PX0	UNITED STATES OF AMERICA BOND FIXED	4.5%	SEMI-ANN. 4.500%	05/15/2038	14,215,552	12,802,461
			13,000,000.000			
912810TZ1	UNITED STATES OF AMERICA BOND FIXED	4.5%	SEMI-ANN. 4.500%	02/15/2044	1,863,689	1,792,459
			1,876,000.000			
912810UB2	UNITED STATES OF AMERICA BOND FIXED	4.62	SEMI-ANN. 4.625%	05/15/2044	5,678,516	5,521,967
			5,690,000.000			
912810UF3	UNITED STATES OF AMERICA BOND FIXED	4.62	SEMI-ANN. 4.625%	11/15/2044	6,010,142	5,828,603
			6,005,000.000			
912810TW8	UNITED STATES OF AMERICA BOND FIXED	4.75	SEMI-ANN. 4.750%	11/15/2043	417,221	410,185
			415,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
912810TM0 UNITED STATES OF AMERICA BOND FIXED 4% 1	SEMI-ANN. 4.000% 11/15/2042 3,045,000.000	3,035,517	2,742,760
912810TL2 UNITED STATES OF AMERICA BOND FIXED 4% 1	SEMI-ANN. 4.000% 11/15/2052 80,000.000	83,220	69,803
912810FE3 UNITED STATES OF AMERICA BOND FIXED 5.5%	SEMI-ANN. 5.500% 08/15/2028 100.000	127	104
9128334W7 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2033 8,500,000.000	5,316,580	5,655,068
9128335A4 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2035 5,000,000.000	3,941,950	3,013,501
912803HD8 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 08/15/2054 1,344,000.000	374,748	344,970
912833XZ8 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2031 5,145,000.000	3,654,719	3,871,928
9128334Z0 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2035 5,000,000.000	3,981,350	3,087,682
9128335B2 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 02/15/2036 6,760,000.000	5,117,050	3,970,345
912833X88 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2035 5,000,000.000	3,966,100	3,052,384
9128337Q7 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2031 2,755,000.000	1,817,997	1,997,191
912833X96 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 11/15/2035 4,375,000.000	3,431,488	2,603,323
91282CKL4 UNITED STATES OF AMERICA NOTES FIXED 2.1	SEMI-ANN. FLOATING 04/15/2029 2,710,000.000	2,773,845	2,768,921
91282CJQ5 UNITED STATES OF AMERICA NOTES FIXED 3.7	SEMI-ANN. 3.750% 12/31/2030 1,635,000.000	1,615,840	1,575,093
91282CHT1 UNITED STATES OF AMERICA NOTES FIXED 3.8	SEMI-ANN. 3.875% 08/15/2033 100,000.000	95,332	95,184
91282CLF6 UNITED STATES OF AMERICA NOTES FIXED 3.8	SEMI-ANN. 3.875% 08/15/2034 181,000.000	176,376	171,186

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
91282CLR0 UNITED STATES OF AMERICA NOTES FIXED 4.1	SEMI-ANN. 4.125% 10/31/2029 3,500,000.000	3,492,902	3,459,258
91282CLW9 UNITED STATES OF AMERICA NOTES FIXED 4.2	SEMI-ANN. 4.250% 11/15/2034 2,000,000.000	1,997,863	1,948,438
TOTAL U.S. GOVERNMENT SECURITIES		221,166,164	202,719,241
CORPORATE DEBT INSTRUMENTS: PREFERRED			

04542BFV9 ABFC 2004-OPT2 TRUST 2004-OPT2 A2 FLOATI	MONTHLY FLOATING 10/25/2033	4,362	4,660
RATINGS: AAA AAA	4,812.550		
046353AD0 ASTRAZENECA PLC CALLABLE NOTES FIXED 6.4	SEMI-ANN. 6.450% 09/15/2037	190,535	177,756
RATINGS: A1 AA-	162,000.000		
06050TJZ6 BANK OF AMERICA NA NOTES FIXED 6% 15/OCT	SEMI-ANN. 6.000% 10/15/2036	1,066,145	883,066
RATINGS: A1 A	850,000.000		
097023AQ8 BOEING CO/THE BOND FIXED 7.5% 15/AUG/204	SEMI-ANN. 7.500% 08/15/2042	21,874	16,479
RATINGS: A2 A	15,000.000		
097023AS4 BOEING CO/THE CALLABLE BOND FIXED 6.625%	SEMI-ANN. 6.625% 02/15/2038	586,764	431,037
RATINGS: A2 A	415,000.000		
12189TAZ7 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 6.150% 05/01/2037	1,429,388	1,186,451
RATINGS: A3 BBB+	1,110,000.000		
136375BN1 CANADIAN NATIONAL RAILWAY CO CALLABLE NO	SEMI-ANN. 6.200% 06/01/2036	478,953	410,015
RATINGS: A3 A-	383,000.000		
171232AS0 CHUBB CORP/THE CALLABLE NOTES FIXED 6.5%	SEMI-ANN. 6.500% 05/15/2038	304,946	264,820
RATINGS: A2 A+	240,000.000		
172062AE1 CINCINNATI FINANCIAL CORP CALLABLE NOTES	SEMI-ANN. 6.125% 11/01/2034	566,365	498,700
RATINGS: A3 BBB+	480,000.000		
17275RAD4 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.900% 02/15/2039	435,546	380,611
RATINGS: A1 A+	360,000.000		
172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/	SEMI-ANN. 8.125% 07/15/2039	123,437	128,442
RATINGS: A3 A	104,000.000		
202795HK9 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 5.900% 03/15/2036	633,987	563,108
RATINGS: BAA1 A-	540,000.000		

FD491
SCHEDULE H (FORM 5500 - 4I-1)
SCHEDULE OF ASSETS HELD FOR
INVESTMENT PURPOSES AT END OF YEAR

REYNOLDS AMERICAN MASTER TRUST COMPOSITE

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C 318201

BASE CURRENCY: USD

AS OF DECEMBER 31, 2024

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
30161MAG8 CONSTELLATION ENERGY GENERATION LLC CALL RATINGS: A3 BBB	SEMI-ANN. 6.250% 10/01/2039 210,000.000	259,682	219,105
341099CH0 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI RATINGS: A2 A-	SEMI-ANN. 6.350% 09/15/2037 595,000.000	805,461	632,767
341099CL1 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI RATINGS: A2 A-	SEMI-ANN. 6.400% 06/15/2038 1,285,000.000	1,648,640	1,383,916
263901AA8 DUKE ENERGY INDIANA LLC CALLABLE BOND FI RATINGS: A2 A	SEMI-ANN. 6.350% 08/15/2038 915,000.000	1,257,393	981,857
263901AB6 DUKE ENERGY INDIANA LLC CALLABLE BOND FI RATINGS: A2 A	SEMI-ANN. 6.450% 04/01/2039 150,000.000	202,283	162,052
341081ET0 FLORIDA POWER & LIGHT CO CALLABLE BOND F RATINGS: AA3 A	SEMI-ANN. 4.950% 06/01/2035 206,000.000	267,582	200,595
341081FA0 FLORIDA POWER & LIGHT CO CALLABLE BOND F RATINGS: AA3 A	SEMI-ANN. 5.950% 02/01/2038 1,135,000.000	1,511,973	1,188,233
38141GFD1 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT RATINGS: A2 A-	SEMI-ANN. 6.750% 10/01/2037 650,000.000	840,349	698,646
4042Q1AD9 HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2 RATINGS: A1 AA-	SEMI-ANN. 7.000% 01/15/2039 490,000.000	668,740	546,101
455434BH2 INDIANAPOLIS POWER & LIGHT CO CALLABLE B RATINGS: A3 BBB	SEMI-ANN. 6.050% 10/01/2036 215,000.000	267,521	215,659
46625HHF0 JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M RATINGS: AA3 A+	SEMI-ANN. 6.400% 05/15/2038 316,000.000	375,728	345,018
575634AS9 MASSACHUSETTS ELECTRIC CO CALLABLE NOTES RATINGS: A3 A-	SEMI-ANN. 5.900% 11/15/2039 530,000.000	630,401	526,767
59156RAM0 METLIFE INC CALLABLE NOTES FIXED 5.7% 15 RATINGS: A3 A-	SEMI-ANN. 5.700% 06/15/2035 115,000.000	144,593	118,234
64952GAE8 NEW YORK LIFE INSURANCE CO CALLABLE NOTE RATINGS: AA2 AA	SEMI-ANN. 5.875% 05/15/2033 420,000.000	495,768	434,968
695114CD8 PACIFICORP CALLABLE BOND FIXED 5.75% 01/ RATINGS: A2 A	SEMI-ANN. 5.750% 04/01/2037 265,000.000	338,671	266,601
695114CL0 PACIFICORP CALLABLE BOND FIXED 6% 15/JAN RATINGS: A2 A	SEMI-ANN. 6.000% 01/15/2039 160,000.000	208,463	163,266

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
737679DB3 POTOMAC ELECTRIC POWER CO CALLABLE BOND RATINGS: A3 BBB+	SEMI-ANN. 6.500% 11/15/2037 305,000.000	425,583	334,210
74432QAQ8 PRUDENTIAL FINANCIAL INC MEDIUM TERM NOT RATINGS: BAA2 A	SEMI-ANN. 5.700% 12/14/2036 949,000.000	1,058,001	974,531
744448BZ3 PUBLIC SERVICE CO OF COLORADO CALLABLE B RATINGS: A2 A	SEMI-ANN. 6.250% 09/01/2037 950,000.000	1,318,093	1,003,846
797440BK9 SAN DIEGO GAS & ELECTRIC CO CALLABLE BON RATINGS: AA3 A+	SEMI-ANN. 6.000% 06/01/2039 390,000.000	467,645	405,580
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 25,000.000	31,578	27,219
822582AN2 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA	SEMI-ANN. 5.500% 03/25/2040 125,000.000	159,554	124,752
927804FG4 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-	SEMI-ANN. 8.875% 11/15/2038 991,000.000	1,485,112	1,286,248
929903AM4 WACHOVIA CORP BOND FIXED 5.5% 01/AUG/203 RATINGS: A2 A+	SEMI-ANN. 5.500% 08/01/2035 415,000.000	451,739	414,865
983024AN0 WYETH LLC CALLABLE NOTES FIXED 5.95% 01/ RATINGS: A1 AA	SEMI-ANN. 5.950% 04/01/2037 450,000.000	550,832	469,925
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		21,713,685	18,070,106
CORPORATE DEBT INSTRUMENTS: ALL OTHER			

002824BH2 ABBOTT LABORATORIES CALLABLE NOTES FIXED	SEMI-ANN. 4.900% 11/30/2046 949,000.000	1,120,563	886,769
00287YCA5 ABBVIE INC CALLABLE NOTES FIXED 4.05% 21	SEMI-ANN. 4.050% 11/21/2039 1,510,000.000	1,601,967	1,291,515
00287YCB3 ABBVIE INC CALLABLE NOTES FIXED 4.25% 21	SEMI-ANN. 4.250% 11/21/2049 977,000.000	1,045,733	795,531
00287YAW9 ABBVIE INC CALLABLE NOTES FIXED 4.45% 14	SEMI-ANN. 4.450% 05/14/2046 690,000.000	635,270	587,287
00287YAR0 ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/	SEMI-ANN. 4.500% 05/14/2035 669,000.000	692,518	626,689

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00287YAS8 ABBVIE INC CALLABLE NOTES FIXED 4.7% 14/	SEMI-ANN. 4.700% 05/14/2045 919,000.000	891,662	811,925
00287YDA4 ABBVIE INC CALLABLE NOTES FIXED 4.85% 15	SEMI-ANN. 4.850% 06/15/2044 360,000.000	379,242	326,772
00287YBD0 ABBVIE INC CALLABLE NOTES FIXED 4.875% 1	SEMI-ANN. 4.875% 11/14/2048 630,000.000	591,062	566,505
00287YDV8 ABBVIE INC CALLABLE NOTES FIXED 5.35% 15	SEMI-ANN. 5.350% 03/15/2044 325,000.000	324,552	317,181
00287YDW6 ABBVIE INC CALLABLE NOTES FIXED 5.4% 15/	SEMI-ANN. 5.400% 03/15/2054 349,000.000	347,803	336,047
00287YDX4 ABBVIE INC CALLABLE NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 03/15/2064 650,000.000	647,569	622,028
007944AH4 ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	SEMI-ANN. 5.430% 03/01/2032 100,000.000	100,000	99,541
00108WAK6 AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	SEMI-ANN. 3.450% 01/15/2050 205,000.000	228,549	138,008
00108WAF7 AEP TEXAS INC CALLABLE NOTES FIXED 3.8%	SEMI-ANN. 3.800% 10/01/2047 635,000.000	646,655	457,199
00115AAM1 AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN. 3.650% 04/01/2050 160,000.000	167,517	115,753
00115AAK5 AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN. 3.800% 06/15/2049 760,000.000	788,995	564,391
00774MBH7 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 5.300% 01/19/2034 525,000.000	513,077	515,141
00774MBM6 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 4.950% 09/10/2034 665,000.000	654,606	633,909
00774MAZ8 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 3.850% 10/29/2041 2,760,000.000	2,318,071	2,163,629
00817YAP3 AETNA INC CALLABLE NOTES FIXED 4.75% 15/	SEMI-ANN. 4.750% 03/15/2044 295,000.000	310,114	244,227
008513AC7 AGREE LP CALLABLE NOTES FIXED 2.6% 15/JU	SEMI-ANN. 2.600% 06/15/2033 340,000.000	337,173	273,391

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
00131LAS4 AIA GROUP LTD CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 5.400% 09/30/2054 263,000.000	261,569	244,002
00131LAK1 AIA GROUP LTD CALLABLE NOTES FIXED 3.2%	SEMI-ANN. 3.200% 09/16/2040 285,000.000	292,752	212,688
00973RAP8 AKER BP ASA CALLABLE NOTES FIXED 5.8% 01	SEMI-ANN. 5.800% 10/01/2054 363,000.000	361,875	329,468
010392FR4 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.700% 12/01/2047 1,265,000.000	1,215,099	945,012
010392FJ2 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.850% 12/01/2042 215,000.000	181,122	171,034
01400EAF0 ALCON FINANCE CORP CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 12/06/2052 345,000.000	343,875	339,967
015271BB4 ALEXANDRIA REAL ESTATE EQUITIES INC CALL	SEMI-ANN. 5.150% 04/15/2053 275,000.000	273,625	245,572
01626PAV8 ALIMENTATION COUCHE-TARD INC CALLABLE NO	SEMI-ANN. 5.617% 02/12/2054 215,000.000	215,000	203,346
02079KAF4 ALPHABET INC CALLABLE NOTES FIXED 2.05%	SEMI-ANN. 2.050% 08/15/2050 261,000.000	162,637	144,845
023135BT2 AMAZON.COM INC CALLABLE NOTES FIXED 2.5%	SEMI-ANN. 2.500% 06/03/2050 1,170,000.000	1,070,585	699,223
023135CA2 AMAZON.COM INC CALLABLE NOTES FIXED 2.87	SEMI-ANN. 2.875% 05/12/2041 415,000.000	413,435	304,937
023135CB0 AMAZON.COM INC CALLABLE NOTES FIXED 3.1%	SEMI-ANN. 3.100% 05/12/2051 850,000.000	810,743	574,155
023135CC8 AMAZON.COM INC CALLABLE NOTES FIXED 3.25	SEMI-ANN. 3.250% 05/12/2061 883,000.000	957,367	575,711
023135BF2 AMAZON.COM INC CALLABLE NOTES FIXED 3.87	SEMI-ANN. 3.875% 08/22/2037 1,166,000.000	1,182,215	1,030,140
023135CJ3 AMAZON.COM INC CALLABLE NOTES FIXED 3.95	SEMI-ANN. 3.950% 04/13/2052 975,000.000	970,925	770,117
02361DAR1 AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	SEMI-ANN. 3.700% 12/01/2047 35,000.000	38,162	26,389

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
02361DAT7 AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	SEMI-ANN. 4.500% 03/15/2049 1,280,000.000	1,369,177	1,082,116
02361DAZ3 AMEREN ILLINOIS CO CALLABLE BOND FIXED 5	SEMI-ANN. 5.900% 12/01/2052 675,000.000	672,914	692,817
02364WAW5 AMERICA MOVIL SAB DE CV CALLABLE NOTES F	SEMI-ANN. 6.125% 03/30/2040 495,000.000	616,064	508,144
02401LAB0 AMERICAN ASSETS TRUST LP CALLABLE NOTES	SEMI-ANN. 6.150% 10/01/2034 700,000.000	697,869	696,809
025537AP6 AMERICAN ELECTRIC POWER CO INC CALLABLE	SEMI-ANN. 3.250% 03/01/2050 300,000.000	299,522	192,971
025816DW6 AMERICAN EXPRESS CO CALLABLE NOTES VARIA	SEMI-ANN. 5.284% 07/26/2035 1,045,000.000	1,060,987	1,033,614
03027XCH1 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 5.450% 02/15/2034 100,000.000	99,285	100,197
03027XB22 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 5.650% 03/15/2033 200,000.000	199,088	202,667
03040WAR6 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 3.750% 09/01/2047 70,000.000	75,046	51,941
03040WAV7 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 4.150% 06/01/2049 290,000.000	325,018	229,106
03040WAX3 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 3.450% 05/01/2050 140,000.000	142,292	96,794
031162CR9 AMGEN INC CALLABLE NOTES FIXED 3.15% 21/	SEMI-ANN. 3.150% 02/21/2040 726,000.000	736,044	541,543
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	SEMI-ANN. 4.400% 05/01/2045 1,607,000.000	1,477,315	1,333,974
031162DK3 AMGEN INC CALLABLE NOTES FIXED 4.875% 01	SEMI-ANN. 4.875% 03/01/2053 400,000.000	399,928	343,482
031162DT4 AMGEN INC CALLABLE NOTES FIXED 5.65% 02/	SEMI-ANN. 5.650% 03/02/2053 1,959,000.000	1,960,053	1,889,707
031162DU1 AMGEN INC CALLABLE NOTES FIXED 5.75% 02/	SEMI-ANN. 5.750% 03/02/2063 665,000.000	666,680	639,912

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
031162DS6 AMGEN INC NOTES	SEMI-ANN. 5.600% 03/02/2043 1,045,000.000	1,038,581	1,019,647
032095AS0 AMPHENOL CORP CALLABLE NOTES FIXED 5.375	SEMI-ANN. 5.375% 11/15/2054 319,000.000	313,804	303,849
032654AW5 ANALOG DEVICES INC CALLABLE NOTES FIXED	SEMI-ANN. 2.800% 10/01/2041 625,000.000	607,306	442,671
032654AX3 ANALOG DEVICES INC CALLABLE NOTES FIXED	SEMI-ANN. 2.950% 10/01/2051 681,000.000	675,368	433,260
034863BE9 ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	SEMI-ANN. 5.750% 04/05/2034 525,000.000	528,841	528,368
034863AY6 ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	SEMI-ANN. 3.950% 09/10/2050 975,000.000	847,753	722,735
034863BC3 ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	SEMI-ANN. 4.750% 03/16/2052 920,000.000	788,346	768,521
034863BF6 ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE	SEMI-ANN. 6.000% 04/05/2054 1,490,000.000	1,504,429	1,472,501
03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 4.700% 02/01/2036 3,663,000.000	3,830,187	3,472,411
03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 4.900% 02/01/2046 5,039,000.000	5,368,535	4,586,190
03523TBU1 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 5.450% 01/23/2039 325,000.000	333,551	325,859
035240AG5 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.950% 01/15/2042 130,000.000	151,510	120,949
03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.439% 10/06/2048 150,000.000	130,956	127,175
03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 5.550% 01/23/2049 920,000.000	895,492	908,567
03769MAC0 APOLLO GLOBAL MANAGEMENT INC CALLABLE NO	SEMI-ANN. 5.800% 05/21/2054 985,000.000	988,671	990,166
037833EE6 APPLE INC CALLABLE NOTES FIXED 2.375% 08	SEMI-ANN. 2.375% 02/08/2041 790,000.000	773,012	544,037

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
037833EF3 APPLE INC CALLABLE NOTES FIXED 2.65% 08/	SEMI-ANN. 2.650% 02/08/2051	293,062	182,235
	295,000.000		
037833EL0 APPLE INC CALLABLE NOTES FIXED 2.85% 05/	SEMI-ANN. 2.850% 08/05/2061	326,611	196,316
	327,000.000		
037833BA7 APPLE INC CALLABLE NOTES FIXED 3.45% 09/	SEMI-ANN. 3.450% 02/09/2045	532,039	402,772
	525,000.000		
037833DD9 APPLE INC CALLABLE NOTES FIXED 3.75% 12/	SEMI-ANN. 3.750% 09/12/2047	303,907	216,589
	275,000.000		
037833CD0 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 08/04/2046	1,348,247	1,097,898
	1,360,000.000		
037833AL4 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 05/04/2043	525,923	418,884
	505,000.000		
037833BH2 APPLE INC CALLABLE NOTES FIXED 4.375% 13	SEMI-ANN. 4.375% 05/13/2045	1,242,509	1,021,044
	1,155,000.000		
037833BX7 APPLE INC CALLABLE NOTES FIXED 4.65% 23/	SEMI-ANN. 4.650% 02/23/2046	342,561	270,378
	295,000.000		
038222AM7 APPLIED MATERIALS INC CALLABLE NOTES FIX	SEMI-ANN. 4.350% 04/01/2047	142,784	127,186
	150,000.000		
03835VAJ5 APTIV SWISS HOLDINGS LTD CALLABLE NOTES	SEMI-ANN. 3.100% 12/01/2051	129,971	134,756
	230,000.000		
03835VAH9 APTIV SWISS HOLDINGS LTD CALLABLE NOTES	SEMI-ANN. 5.400% 03/15/2049	697,939	586,672
	683,000.000		
03938LBH6 ARCELORMITTAL SA CALLABLE NOTES FIXED 6.	SEMI-ANN. 6.350% 06/17/2054	233,411	232,420
	235,000.000		
039936AA7 ARES FINANCE CO IV LLC CALLABLE NOTES FI	SEMI-ANN. 3.650% 02/01/2052	84,744	68,024
	97,000.000		
04316JAP4 ARTHUR J GALLAGHER & CO CALLABLE NOTES F	SEMI-ANN. 5.550% 02/15/2055	1,630,849	1,580,027
	1,637,000.000		
04316JAE9 ARTHUR J GALLAGHER & CO CALLABLE NOTES F	SEMI-ANN. 5.750% 03/02/2053	666,853	653,756
	665,000.000		
04316JAJ8 ARTHUR J GALLAGHER & CO CALLABLE NOTES F	SEMI-ANN. 5.750% 07/15/2054	475,246	476,286
	481,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
04316JAG4 ARTHUR J GALLAGHER & CO CALLABLE NOTES F	SEMI-ANN. 6.750% 02/15/2054 645,000.000	660,927	715,393
045054AQ6 ASHTEAD CAPITAL INC CALLABLE NOTES FIXED	SEMI-ANN. 5.550% 05/30/2033 600,000.000	598,602	590,821
00206RJZ6 AT&T INC CALLABLE NOTES FIXED 3.5% 01/JU	SEMI-ANN. 3.500% 06/01/2041 115,000.000	80,301	88,205
00206RKJ0 AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE	SEMI-ANN. 3.500% 09/15/2053 1,384,000.000	1,116,409	932,432
00206RLJ9 AT&T INC CALLABLE NOTES FIXED 3.55% 15/S	SEMI-ANN. 3.550% 09/15/2055 6,963,000.000	5,612,442	4,697,993
00206RKA9 AT&T INC CALLABLE NOTES FIXED 3.65% 01/J	SEMI-ANN. 3.650% 06/01/2051 1,392,000.000	1,155,829	984,201
00206RLV2 AT&T INC CALLABLE NOTES FIXED 3.65% 15/S	SEMI-ANN. 3.650% 09/15/2059 2,068,000.000	1,668,505	1,373,391
00206RMN9 AT&T INC CALLABLE NOTES FIXED 3.8% 01/DE	SEMI-ANN. 3.800% 12/01/2057 1,922,000.000	1,593,844	1,328,758
00206RCP5 AT&T INC CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN. 4.500% 05/15/2035 458,000.000	460,822	423,648
04686JAJ0 ATHENE HOLDING LTD CALLABLE NOTES VARIAB	SEMI-ANN. 6.625% 10/15/2054 1,140,000.000	1,140,000	1,133,622
049463AE2 ATLAS WAREHOUSE LENDING CO LP CALLABLE N	SEMI-ANN. 6.250% 01/15/2030 765,000.000	763,998	760,250
05523UAL4 BAE SYSTEMS HOLDINGS INC CALLABLE NOTES	SEMI-ANN. 4.750% 10/07/2044 440,000.000	443,568	392,263
059165EQ9 BALTIMORE GAS AND ELECTRIC CO CALLABLE N	SEMI-ANN. 5.400% 06/01/2053 337,000.000	336,835	321,438
06051GMB2 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 5.425% 08/15/2035 1,590,000.000	1,590,000	1,551,803
06051GGM5 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.244% 04/24/2038 1,208,000.000	1,162,529	1,075,359
06051GHU6 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.078% 04/23/2040 1,670,000.000	1,733,462	1,420,866

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
06051GJE0 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 2.676% 06/19/2041	2,254,741	1,675,744
	2,410,000.000		
06051GLU1 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. 5.872% 09/15/2034	644,188	662,379
	645,000.000		
06051GMA4 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. 5.468% 01/23/2035	1,155,696	1,141,542
	1,140,000.000		
06051GJW0 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. 3.311% 04/22/2042	2,397,392	1,877,272
	2,508,000.000		
06738ECA1 BARCLAYS PLC CALLABLE NOTES VARIABLE 09/	SEMI-ANN. 5.746% 08/09/2033	500,000	500,239
	500,000.000		
06738ECV5 BARCLAYS PLC CALLABLE NOTES VARIABLE 10/	SEMI-ANN. 5.335% 09/10/2035	1,395,000	1,340,231
	1,395,000.000		
072722AE1 BAYCARE HEALTH SYSTEM INC CALLABLE BOND	SEMI-ANN. 3.831% 11/15/2050	154,733	114,949
	150,000.000		
07274NAQ6 BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN. 4.875% 06/25/2048	59,274	54,613
	70,000.000		
07274EAL7 BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN. 6.500% 11/21/2033	95,535	96,633
	95,000.000		
07274EAM5 BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN. 6.875% 11/21/2053	892,820	853,280
	845,000.000		
072863AJ2 BAYLOR SCOTT & WHITE HOLDINGS CALLABLE B	SEMI-ANN. 2.839% 11/15/2050	439,861	321,472
	505,000.000		
59562VAM9 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO	SEMI-ANN. 6.125% 04/01/2036	2,801,633	2,436,646
RATINGS: BAA1 BBB+	2,315,000.000		
084659AR2 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.450% 01/15/2049	398,234	309,794
	375,000.000		
084659AX9 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.250% 10/15/2050	96,151	94,881
	120,000.000		
084659BF7 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.600% 05/01/2053	211,124	203,602
	245,000.000		
084664BV2 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 4.300% 05/15/2043	46,763	38,972
	45,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
084664CQ2 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 4.200% 08/15/2048 900,000.000	822,587	745,764
084664CV1 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 2.850% 10/15/2050 355,000.000	235,509	223,177
084664DB4 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 3.850% 03/15/2052 95,000.000	75,552	71,985
055451AV0 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN. 5.000% 09/30/2043 400,000.000	426,163	374,071
055451BF4 BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN. 5.500% 09/08/2053 153,000.000	150,244	149,572
09290DAC5 BLACKROCK FUNDING INC CALLABLE NOTES FIX	SEMI-ANN. 5.250% 03/14/2054 630,000.000	622,506	596,097
09290DAK7 BLACKROCK FUNDING INC CALLABLE NOTES FIX	SEMI-ANN. 5.350% 01/08/2055 585,000.000	584,017	559,521
09256BAE7 BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	SEMI-ANN. 6.250% 08/15/2042 375,000.000	565,350	381,498
09261BAH3 BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	SEMI-ANN. 3.200% 01/30/2052 103,000.000	69,277	67,353
097023CJ2 BOEING CO/THE CALLABLE NOTES FIXED 3.6%	SEMI-ANN. 3.600% 05/01/2034 135,000.000	135,198	113,014
097023CQ6 BOEING CO/THE CALLABLE NOTES FIXED 3.75%	SEMI-ANN. 3.750% 02/01/2050 885,000.000	579,591	605,803
097023CV5 BOEING CO/THE CALLABLE NOTES FIXED 5.705	SEMI-ANN. 5.705% 05/01/2040 3,800,000.000	3,783,995	3,618,553
097023CW3 BOEING CO/THE CALLABLE NOTES FIXED 5.805	SEMI-ANN. 5.805% 05/01/2050 4,000,000.000	4,211,497	3,721,367
097023CX1 BOEING CO/THE CALLABLE NOTES FIXED 5.93%	SEMI-ANN. 5.930% 05/01/2060 465,000.000	605,143	430,939
097023DT9 BOEING CO/THE CALLABLE NOTES FIXED 6.858	SEMI-ANN. 6.858% 05/01/2054 425,000.000	430,782	452,590
097023DU6 BOEING CO/THE CALLABLE NOTES FIXED 7.008	SEMI-ANN. 7.008% 05/01/2064 565,000.000	594,820	600,592

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
100743AN3 BOSTON GAS CO CALLABLE NOTES FIXED 6.119	SEMI-ANN. 6.119% 07/20/2053 195,000.000	195,000	192,443
10373QBR0 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 3.060% 06/17/2041 1,155,000.000	1,015,481	834,106
10373QBG4 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 3.000% 02/24/2050 142,000.000	130,432	90,430
10373QBN9 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 2.772% 11/10/2050 540,000.000	529,705	324,455
10373QBP4 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 2.939% 06/04/2051 415,000.000	292,961	257,373
10373QBS8 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 3.001% 03/17/2052 970,000.000	890,908	606,526
10373QBQ2 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 3.379% 02/08/2061 825,000.000	660,000	523,267
110122DK1 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 4.350% 11/15/2047 350,000.000	297,080	289,268
110122EK0 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 5.550% 02/22/2054 291,000.000	289,862	282,379
11135FBJ9 BROADCOM INC CALLABLE NOTES FIXED 3.5% 1	SEMI-ANN. 3.500% 02/15/2041 1,297,000.000	1,151,964	1,013,294
11135FBG5 BROADCOM INC CALLABLE NOTES FIXED 3.75%	SEMI-ANN. 3.750% 02/15/2051 467,000.000	450,550	348,177
11135FCD1 BROADCOM INC CALLABLE NOTES FIXED 4.8% 1	SEMI-ANN. 4.800% 10/15/2034 910,000.000	908,116	878,233
11259NAA2 BROOKFIELD CAPITAL FINANCE LLC CALLABLE	SEMI-ANN. 6.087% 06/14/2033 200,000.000	200,000	207,072
11271LAL6 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN. 5.968% 03/04/2054 941,000.000	950,388	952,451
12189LAA9 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.750% 05/01/2040 30,000.000	34,904	30,823
12189LAC5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.050% 03/01/2041 50,000.000	60,754	47,327

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
12189LAK7 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.375% 09/01/2042 125,000.000	159,400	108,282
12189LAP6 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.150% 09/01/2043 680,000.000	754,304	651,459
12189LAU5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.550% 09/01/2044 210,000.000	249,956	183,146
12189LAW1 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.150% 04/01/2045 265,000.000	300,645	218,112
12189LAS0 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.900% 04/01/2044 770,000.000	889,525	706,204
12189LBH3 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 2.875% 06/15/2052 1,043,000.000	955,695	650,212
12189LBK6 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.200% 04/15/2054 80,000.000	78,158	75,454
12189LBL4 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.500% 03/15/2055 691,000.000	687,338	680,904
136385AY7 CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN. 4.950% 06/01/2047 595,000.000	567,308	510,710
13645RBG8 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 3.000% 12/02/2041 570,000.000	465,073	414,227
13645RBH6 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 3.100% 12/02/2051 545,000.000	472,666	354,925
13648TAH0 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 4.200% 11/15/2069 434,000.000	400,696	319,079
13645RAX2 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 6.125% 09/15/2115 585,000.000	675,476	586,318
14040HDH5 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE	SEMI-ANN. 5.884% 07/26/2035 250,000.000	259,956	251,522
14314CAA3 CARLYLE FINANCE LLC CALLABLE NOTES FIXED	SEMI-ANN. 5.650% 09/15/2048 410,000.000	403,962	389,465
14448CAR5 CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.377% 04/05/2040 975,000.000	919,022	753,756

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
149123CB5 CATERPILLAR INC CALLABLE BOND FIXED 3.80	SEMI-ANN. 3.803% 08/15/2042 697,000.000	630,025	566,859
149123CE9 CATERPILLAR INC CALLABLE NOTES FIXED 4.7	SEMI-ANN. 4.750% 05/15/2064 530,000.000	587,954	456,994
15089QAY0 CELANESE US HOLDINGS LLC CALLABLE NOTES	SEMI-ANN. FLOATING 11/15/2033 2,183,000.000	2,337,559	2,266,885
15189XAY4 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN. 3.600% 03/01/2052 310,000.000	305,961	221,852
15189TAY3 CENTERPOINT ENERGY INC CALLABLE NOTES FI	SEMI-ANN. 3.700% 09/01/2049 115,000.000	122,845	81,888
161175AZ7 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 6.384% 10/23/2035 378,000.000	390,296	377,463
161175BZ6 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 3.500% 06/01/2041 410,000.000	389,447	281,213
161175BL7 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.375% 05/01/2047 1,893,000.000	1,757,685	1,555,426
161175BN3 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.750% 04/01/2048 1,070,000.000	996,207	915,522
161175BS2 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.125% 07/01/2049 565,000.000	430,087	444,361
161175BT0 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 4.800% 03/01/2050 280,000.000	214,105	210,774
161175BV5 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 3.700% 04/01/2051 335,000.000	208,813	209,584
161175CA0 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 3.900% 06/01/2052 1,045,000.000	727,494	671,963
161175CC6 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 4.400% 12/01/2061 305,000.000	196,158	203,465
161175CL6 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.500% 04/01/2063 710,000.000	545,124	565,919
125523CF5 CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8	SEMI-ANN. 4.800% 07/15/2046 855,000.000	818,436	731,245

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
125523CW8 CIGNA GROUP/THE CALLABLE NOTES FIXED 5.6	SEMI-ANN. 5.600% 02/15/2054 530,000.000	515,400	497,021
17275RBU5 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.300% 02/26/2054 954,000.000	950,979	928,025
172967NF4 CITIGROUP INC CALLABLE NOTES VARIABLE 03	SEMI-ANN. 2.904% 11/03/2042 590,000.000	590,000	413,669
172967PL9 CITIGROUP INC CALLABLE NOTES VARIABLE 11	SEMI-ANN. 5.449% 06/11/2035 635,000.000	635,000	629,906
172967PG0 CITIGROUP INC CALLABLE NOTES VARIABLE 13	SEMI-ANN. 5.827% 02/13/2035 1,055,000.000	1,057,362	1,051,351
172967PA3 CITIGROUP INC CALLABLE NOTES VARIABLE 17	SEMI-ANN. 6.270% 11/17/2033 300,000.000	300,000	314,454
17327CAU7 CITIGROUP INC CALLABLE NOTES VARIABLE 19	SEMI-ANN. 5.411% 09/19/2039 560,000.000	560,000	534,041
172967LU3 CITIGROUP INC CALLABLE NOTES VARIABLE 24	SEMI-ANN. 3.878% 01/24/2039 1,943,000.000	1,951,465	1,620,830
172967HS3 CITIGROUP INC NOTES FIXED 5.3% 06/MAY/20	SEMI-ANN. 5.300% 05/06/2044 36,000.000	40,567	33,924
125896BN9 CMS ENERGY CORP CALLABLE NOTES FIXED 4.8	SEMI-ANN. 4.875% 03/01/2044 315,000.000	277,833	280,543
191216DZ0 COCA-COLA CO/THE CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.200% 01/14/2055 1,130,000.000	1,128,895	1,074,588
191216DS6 COCA-COLA CO/THE CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.300% 05/13/2054 50,000.000	50,971	48,313
191216DT4 COCA-COLA CO/THE CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.400% 05/13/2064 450,000.000	453,191	433,799
198280AH2 COLUMBIA PIPELINE GROUP INC CALLABLE NOT	SEMI-ANN. 5.800% 06/01/2045 160,000.000	178,766	154,331
19828TAC0 COLUMBIA PIPELINES OPERATING CO LLC CALL	SEMI-ANN. 6.544% 11/15/2053 368,000.000	367,845	386,220
20030NCC3 COMCAST CORP CALLABLE BOND FIXED 3.969%	SEMI-ANN. 3.969% 11/01/2047 153,000.000	152,435	116,026

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
20030NDS7 COMCAST CORP CALLABLE NOTES FIXED 2.887%	SEMI-ANN. 2.887% 11/01/2051 2,654,000.000	2,328,496	1,599,307
20030NDU2 COMCAST CORP CALLABLE NOTES FIXED 2.937%	SEMI-ANN. 2.937% 11/01/2056 6,422,000.000	4,915,889	3,751,383
20030NDW8 COMCAST CORP CALLABLE NOTES FIXED 2.987%	SEMI-ANN. 2.987% 11/01/2063 1,312,000.000	1,091,340	741,697
20030NCZ2 COMCAST CORP CALLABLE NOTES FIXED 3.45%	SEMI-ANN. 3.450% 02/01/2050 115,000.000	84,985	78,888
20030NCJ8 COMCAST CORP CALLABLE NOTES FIXED 3.9% 0	SEMI-ANN. 3.900% 03/01/2038 60,000.000	61,606	50,491
20030NEG2 COMCAST CORP CALLABLE NOTES FIXED 5.5% 1	SEMI-ANN. 5.500% 05/15/2064 420,000.000	419,317	392,369
20030NAF8 COMCAST CORP CALLABLE NOTES FIXED 5.65% RATINGS: BAA1 BBB+	SEMI-ANN. 5.650% 06/15/2035 340,000.000	422,352	347,155
14916RAD6 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN. 4.350% 11/01/2042 432,000.000	416,829	361,144
202795JQ4 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.200% 11/15/2049 345,000.000	377,068	229,578
202795JJ0 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.650% 06/15/2046 25,000.000	26,735	18,687
202795JA9 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.800% 10/01/2042 325,000.000	359,740	256,675
202795JS0 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.000% 03/01/2050 605,000.000	613,755	390,744
202795JP6 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 4.000% 03/01/2049 465,000.000	486,195	358,538
207597EL5 CONNECTICUT LIGHT AND POWER CO/THE CALLA	SEMI-ANN. 4.000% 04/01/2048 420,000.000	415,892	329,744
20826FBC9 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.758% 03/15/2042 1,225,000.000	1,654,145	966,201
20826FAV8 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.800% 03/15/2052 560,000.000	559,098	409,485

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
20826FBD7 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.025% 03/15/2062 1,030,000.000	1,250,679	745,186
20826FBE5 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.300% 05/15/2053 155,000.000	151,207	143,554
20826FBM7 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.500% 01/15/2055 1,750,000.000	1,757,526	1,664,461
20826FBG0 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.550% 03/15/2054 365,000.000	364,069	352,176
20826FBN5 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.650% 01/15/2065 350,000.000	349,853	331,021
20826FBH8 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.700% 09/15/2063 410,000.000	408,881	393,784
209111GD9 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 6.150% 11/15/2052 1,506,000.000	1,525,229	1,580,215
209111GG2 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 5.900% 11/15/2053 278,000.000	282,205	282,069
209111GN7 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 5.500% 03/15/2055 925,000.000	944,740	889,651
21036PBD9 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 5.250% 11/15/2048 260,000.000	264,540	237,715
21036PAT5 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 4.500% 05/09/2047 290,000.000	282,367	239,794
210518DJ2 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 2.500% 05/01/2060 352,000.000	329,345	194,247
210518DH6 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 3.500% 08/01/2051 280,000.000	293,987	204,079
210518DB9 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 4.050% 05/15/2048 505,000.000	529,586	402,455
210518DQ6 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 4.200% 09/01/2052 200,000.000	199,858	161,380
210518DU7 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 4.625% 05/15/2033 700,000.000	696,157	675,355

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
219350BL8 CORNING INC CALLABLE NOTES FIXED 5.85% 1	SEMI-ANN. 5.850% 11/15/2068 322,000.000	343,256	308,587
126408HY2 CSX CORP CALLABLE NOTES FIXED 4.9% 15/MA	SEMI-ANN. 4.900% 03/15/2055 129,000.000	128,839	115,605
231021AX4 CUMMINS INC CALLABLE NOTES FIXED 5.45% 2	SEMI-ANN. 5.450% 02/20/2054 302,000.000	300,349	294,340
126650CY4 CVS HEALTH CORP CALLABLE NOTES FIXED 4.7	SEMI-ANN. 4.780% 03/25/2038 1,410,000.000	1,447,720	1,219,376
126650CZ1 CVS HEALTH CORP CALLABLE NOTES FIXED 5.0	SEMI-ANN. 5.050% 03/25/2048 1,905,000.000	1,642,861	1,571,080
126650CN8 CVS HEALTH CORP CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.125% 07/20/2045 2,482,000.000	2,432,334	2,089,599
126650DV9 CVS HEALTH CORP CALLABLE NOTES FIXED 5.6	SEMI-ANN. 5.625% 02/21/2053 400,000.000	399,424	355,297
126650DZ0 CVS HEALTH CORP CALLABLE NOTES FIXED 5.8	SEMI-ANN. 5.875% 06/01/2053 165,000.000	169,740	151,375
126650EF3 CVS HEALTH CORP CALLABLE NOTES FIXED 6.0	SEMI-ANN. 6.050% 06/01/2054 690,000.000	705,576	649,076
126650EE6 CVS HEALTH CORP CALLABLE NOTES FIXED 6%	SEMI-ANN. 6.000% 06/01/2044 480,000.000	477,184	454,251
235851AV4 DANAHER CORP CALLABLE NOTES FIXED 2.6% 0	SEMI-ANN. 2.600% 10/01/2050 125,000.000	110,904	74,489
235851AW2 DANAHER CORP CALLABLE NOTES FIXED 2.8% 1	SEMI-ANN. 2.800% 12/10/2051 1,110,000.000	1,106,482	685,683
244199BG9 DEERE & CO CALLABLE NOTES FIXED 2.875% 0	SEMI-ANN. 2.875% 09/07/2049 169,000.000	168,932	110,542
251526CY3 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN. 5.403% 09/11/2035 480,000.000	480,000	455,353
23291KAJ4 DH EUROPE FINANCE II SARL CALLABLE NOTES	SEMI-ANN. 3.250% 11/15/2039 585,000.000	591,811	456,364
23291KAK1 DH EUROPE FINANCE II SARL CALLABLE NOTES	SEMI-ANN. 3.400% 11/15/2049 95,000.000	96,510	67,321

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
25278XAT6 DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN. 4.250% 03/15/2052 445,000.000	339,429	336,609
25278XBA6 DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN. 5.750% 04/18/2054 142,000.000	141,939	133,517
25746UDK2 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 3.300% 04/15/2041 910,000.000	921,524	670,743
25746UDQ9 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 4.850% 08/15/2052 170,000.000	167,962	146,191
25746UDU0 DOMINION ENERGY INC CALLABLE NOTES VARIA	SEMI-ANN. 7.000% 06/01/2054 253,000.000	253,000	267,164
837004CJ7 DOMINION ENERGY SOUTH CAROLINA INC CALLA	SEMI-ANN. 5.100% 06/01/2065 5,000.000	5,202	4,478
26442CAM6 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.250% 12/15/2041 60,000.000	61,506	50,916
26442CAP9 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 3.750% 06/01/2045 610,000.000	635,249	466,995
26442CBL7 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 5.400% 01/15/2054 252,000.000	256,753	242,523
26441CBN4 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.500% 06/15/2051 1,245,000.000	1,246,476	841,371
26441CAT2 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 09/01/2046 395,000.000	314,878	291,138
26441CBU8 DUKE ENERGY CORP CALLABLE NOTES FIXED 5%	SEMI-ANN. 5.000% 08/15/2052 200,000.000	172,885	174,811
26444HAN1 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 5.950% 11/15/2052 900,000.000	894,258	916,314
263901AF7 DUKE ENERGY INDIANA LLC CALLABLE BOND FI	SEMI-ANN. 4.900% 07/15/2043 40,000.000	44,223	36,348
26442EAG5 DUKE ENERGY OHIO INC CALLABLE BOND FIXED	SEMI-ANN. 4.300% 02/01/2049 295,000.000	371,067	237,230
26442EAK6 DUKE ENERGY OHIO INC CALLABLE BOND FIXED	SEMI-ANN. 5.650% 04/01/2053 230,000.000	237,413	225,441

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
144141DB1 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.100% 05/15/2042 55,000.000	55,020	45,255
27409LAE3 EAST OHIO GAS CO/THE CALLABLE NOTES FIXE	SEMI-ANN. 3.000% 06/15/2050 615,000.000	606,242	377,119
27636AAA0 EASTERN ENERGY GAS HOLDINGS LLC CALLABLE	SEMI-ANN. 5.650% 10/15/2054 240,000.000	239,825	226,708
285512AF6 ELECTRONIC ARTS INC CALLABLE NOTES FIXED	SEMI-ANN. 2.950% 02/15/2051 680,000.000	447,132	426,787
036752AS2 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.600% 03/15/2051 569,000.000	582,956	396,773
036752AK9 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 09/15/2049 175,000.000	137,800	124,831
036752AD5 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 4.375% 12/01/2047 781,000.000	730,474	630,852
94973VBB2 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 4.650% 01/15/2043 55,000.000	69,266	47,792
28622HAC5 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 5.125% 02/15/2053 796,000.000	793,087	709,587
036752BA0 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 5.650% 06/15/2054 260,000.000	258,947	249,523
036752BE2 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 5.700% 02/15/2055 650,000.000	646,445	627,306
532457BU1 ELI LILLY & CO CALLABLE NOTES FIXED 4.15	SEMI-ANN. 4.150% 03/15/2059 115,000.000	101,291	90,153
532457CG1 ELI LILLY & CO CALLABLE NOTES FIXED 4.87	SEMI-ANN. 4.875% 02/27/2053 860,000.000	855,471	780,140
532457CH9 ELI LILLY & CO CALLABLE NOTES FIXED 4.95	SEMI-ANN. 4.950% 02/27/2063 1,050,000.000	1,044,574	943,650
532457CS5 ELI LILLY & CO CALLABLE NOTES FIXED 5.05	SEMI-ANN. 5.050% 08/14/2054 395,000.000	393,065	366,537
532457CN6 ELI LILLY & CO CALLABLE NOTES FIXED 5.1%	SEMI-ANN. 5.100% 02/09/2064 1,862,000.000	1,858,181	1,704,923

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
532457CT3 ELI LILLY & CO CALLABLE NOTES FIXED 5.2%	SEMI-ANN. 5.200% 08/14/2064 1,055,000.000	1,057,441	983,418
532457CM8 ELI LILLY & CO CALLABLE NOTES FIXED 5% 0	SEMI-ANN. 5.000% 02/09/2054 535,000.000	531,956	491,999
291011BS2 EMERSON ELECTRIC CO CALLABLE NOTES FIXED	SEMI-ANN. 2.800% 12/21/2051 437,000.000	436,030	270,535
29250NBZ7 ENBRIDGE INC CALLABLE NOTES FIXED 6.7% 1	SEMI-ANN. 6.700% 11/15/2053 820,000.000	818,934	891,148
29278GBE7 ENEL FINANCE INTERNATIONAL NV CALLABLE N	SEMI-ANN. 5.500% 06/26/2034 400,000.000	393,516	395,886
29273RBE8 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 4.900% 03/15/2035 50,000.000	42,210	47,095
29273RAT6 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.150% 02/01/2043 95,000.000	87,827	83,856
86765BAP4 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.300% 04/01/2044 1,331,000.000	1,184,824	1,191,595
29273RBL2 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.300% 04/15/2047 925,000.000	912,843	819,263
86765BAQ2 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.350% 05/15/2045 535,000.000	461,012	482,140
86765BAV1 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 10/01/2047 1,300,000.000	1,298,069	1,168,777
29278NAD5 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.800% 06/15/2038 70,000.000	73,024	68,801
29273RAZ2 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.950% 10/01/2043 2,808,000.000	2,842,820	2,727,108
29278NAR4 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 05/15/2050 196,000.000	167,535	166,512
29273RAR0 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.500% 02/01/2042 80,000.000	88,245	82,916
29366MAG3 ENTERGY ARKANSAS LLC CALLABLE NOTES FIXE	SEMI-ANN. 5.750% 06/01/2054 195,000.000	194,132	193,142

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
29364GAK9 ENTERGY CORP CALLABLE NOTES FIXED 3.75%	SEMI-ANN. 3.750% 06/15/2050 600,000.000	687,310	425,928
29364WBD9 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 2.900% 03/15/2051 195,000.000	191,415	120,087
29364WBJ6 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 3.100% 06/15/2041 1,035,000.000	1,028,417	743,398
29364WBL1 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 4.750% 09/15/2052 295,000.000	290,705	254,523
29364WBN7 ENTERGY LOUISIANA LLC CALLABLE NOTES FIX	SEMI-ANN. 5.700% 03/15/2054 555,000.000	554,201	548,902
29365TAJ3 ENTERGY TEXAS INC CALLABLE BOND FIXED 3.	SEMI-ANN. 3.550% 09/30/2049 845,000.000	953,465	595,046
29365TAM6 ENTERGY TEXAS INC CALLABLE BOND FIXED 5%	SEMI-ANN. 5.000% 09/15/2052 300,000.000	298,278	268,544
29379VAQ6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 6.450% 09/01/2040 120,000.000	129,859	129,257
29379VAV5 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.700% 02/15/2042 1,060,000.000	1,129,970	1,059,936
29379VBA0 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.850% 03/15/2044 1,105,000.000	970,252	989,052
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.100% 02/15/2045 50,000.000	43,957	46,127
29379VBJ1 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.900% 05/15/2046 660,000.000	630,810	588,960
29379VBQ5 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.250% 02/15/2048 855,000.000	855,945	686,916
29379VBY8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.700% 01/31/2051 105,000.000	111,886	75,432
29379VCA9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 3.200% 02/15/2052 710,000.000	508,864	461,948
29379VCH4 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.550% 02/16/2055 165,000.000	164,444	158,993

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
26875PAW1 EOG RESOURCES INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.650% 12/01/2054 359,000.000	356,885	352,039
85771PAL6 EQUINOR ASA CALLABLE BOND FIXED 3.95% 15	SEMI-ANN. 3.950% 05/15/2043 35,000.000	33,234	28,697
054561AM7 EQUITABLE HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 5.000% 04/20/2048 276,000.000	256,631	246,204
29717PAS6 ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 03/15/2048 200,000.000	193,728	165,736
30161NAV3 EXELON CORP CALLABLE NOTES FIXED 4.45% 1	SEMI-ANN. 4.450% 04/15/2046 198,000.000	186,847	164,982
30161NAQ4 EXELON CORP CALLABLE NOTES FIXED 4.95% 1	SEMI-ANN. 4.950% 06/15/2035 340,000.000	348,515	322,103
30161NAS0 EXELON CORP CALLABLE NOTES FIXED 5.1% 15	SEMI-ANN. 5.100% 06/15/2045 497,000.000	556,034	450,417
30225VAS6 EXTRA SPACE STORAGE LP CALLABLE NOTES FI	SEMI-ANN. 5.400% 02/01/2034 485,000.000	484,057	480,275
30231GAZ5 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.095% 08/16/2049 305,000.000	299,165	203,529
30231GBM3 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.452% 04/15/2051 1,497,000.000	1,557,522	1,050,983
30231GBF8 EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.227% 03/19/2040 930,000.000	1,004,591	816,656
30231BG6 EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.327% 03/19/2050 355,000.000	375,927	292,338
303901BQ4 FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	SEMI-ANN. 6.100% 03/15/2055 300,000.000	298,755	296,420
33616CAC4 FIRST REPUBLIC BANK/CA CALLABLE NOTES FI	SEMI-ANN. 4.625% 02/13/2047 260,000.000	242,585	65
33767BAA7 FIRSTENERGY TRANSMISSION LLC CALLABLE NO	SEMI-ANN. 5.450% 07/15/2044 370,000.000	377,506	354,587
33767BAC3 FIRSTENERGY TRANSMISSION LLC CALLABLE NO	SEMI-ANN. 4.550% 04/01/2049 279,000.000	278,501	233,882

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
341081FF9 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 4.125% 02/01/2042 615,000.000	607,546	513,969
341081FG7 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 4.050% 06/01/2042 100,000.000	108,391	82,498
350930AE3 FOUNDRY JV HOLDCO LLC CALLABLE BOND FIXE	SEMI-ANN. 6.400% 01/25/2038 400,000.000	401,054	404,291
361448BH5 GATX CORP CALLABLE NOTES FIXED 3.1% 01/J	SEMI-ANN. 3.100% 06/01/2051 453,000.000	445,301	286,697
369550BQ0 GENERAL DYNAMICS CORP CALLABLE NOTES FIX	SEMI-ANN. 2.850% 06/01/2041 270,000.000	276,469	192,653
369550BH0 GENERAL DYNAMICS CORP CALLABLE NOTES FIX	SEMI-ANN. 4.250% 04/01/2040 105,000.000	112,301	91,730
369550BJ6 GENERAL DYNAMICS CORP CALLABLE NOTES FIX	SEMI-ANN. 4.250% 04/01/2050 160,000.000	145,839	132,302
37045VAP5 GENERAL MOTORS CO CALLABLE NOTES FIXED 5	SEMI-ANN. 5.150% 04/01/2038 260,000.000	287,966	239,475
37045VAF7 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.250% 10/02/2043 490,000.000	622,749	486,124
37045VAK6 GENERAL MOTORS CO CALLABLE NOTES FIXED 6	SEMI-ANN. 6.600% 04/01/2036 636,000.000	667,851	667,776
37310PAB7 GEORGETOWN UNIVERSITY/THE CALLABLE NOTES	SEMI-ANN. 5.215% 10/01/2118 313,000.000	313,000	274,329
373334KN0 GEORGIA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.700% 01/30/2050 70,000.000	72,994	51,475
373334JW2 GEORGIA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 03/15/2042 45,000.000	42,246	38,301
373334KA8 GEORGIA POWER CO CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.300% 03/15/2043 238,000.000	198,482	199,041
375558BK8 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.150% 03/01/2047 100,000.000	90,122	80,251
375558BA0 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 02/01/2045 335,000.000	368,276	287,432

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 03/01/2046 150,000.000	155,655	132,290
375558CD3 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 5.500% 11/15/2054 1,845,000.000	1,895,594	1,797,925
375558CE1 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 5.600% 11/15/2064 235,000.000	241,160	227,172
98417EAN0 GLENCORE FINANCE CANADA LTD CALLABLE NOT	SEMI-ANN. 6.000% 11/15/2041 400,000.000	389,972	396,445
98417EAR1 GLENCORE FINANCE CANADA LTD CALLABLE NOT	SEMI-ANN. FLOATING 10/25/2042 244,000.000	234,599	229,380
37959GAF4 GLOBAL ATLANTIC FIN CO CALLABLE NOTES FI	SEMI-ANN. 6.750% 03/15/2054 1,023,000.000	1,040,063	1,039,781
37940XAR3 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.950% 08/15/2052 355,000.000	353,431	344,615
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED	SEMI-ANN. 4.800% 07/08/2044 1,232,000.000	1,254,113	1,090,002
38141GB78 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 5.016% 10/23/2035 560,000.000	560,000	536,288
38148YAA6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 4.017% 10/31/2038 1,006,000.000	963,103	852,185
38141GXA7 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 4.411% 04/23/2039 425,000.000	434,198	375,012
38141GYC2 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 3.210% 04/22/2042 485,000.000	485,000	353,879
38141GZN7 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 3.436% 02/24/2043 885,000.000	810,825	659,224
38141GB86 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 5.561% 11/19/2045 2,750,000.000	2,760,639	2,658,214
38148LAF3 GOLDMAN SACHS GROUP INC/THE NOTES FIXED	SEMI-ANN. 5.150% 05/22/2045 1,085,000.000	1,213,844	1,000,915
39541EAC7 GREENSAIF PIPELINES BIDCO SARL BOND FIXE	SEMI-ANN. 6.510% 02/23/2042 200,000.000	200,000	202,646

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
362334MD3 GSAA HOME EQUITY TRUST 2006-6 2006-6 AF2 RATINGS: BA3 B-	MONTHLY FLOATING 03/25/2036 67,116.780	34,194	18,299
416515BA1 HARTFORD INSURANCE GROUP INC/THE CALLABL RATINGS: BAA3 BBB	SEMI-ANN. 6.625% 03/30/2040 355,000.000	475,733	380,952
404119CS6 HCA INC CALLABLE NOTES FIXED 4.375% 15/M	SEMI-ANN. 4.375% 03/15/2042 150,000.000	147,639	122,538
404119CL1 HCA INC CALLABLE NOTES FIXED 4.625% 15/M	SEMI-ANN. 4.625% 03/15/2052 410,000.000	341,909	319,455
404119BY4 HCA INC CALLABLE NOTES FIXED 5.125% 15/J	SEMI-ANN. 5.125% 06/15/2039 178,000.000	176,373	162,209
404119BV0 HCA INC CALLABLE NOTES FIXED 5.5% 15/JUN	SEMI-ANN. 5.500% 06/15/2047 115,000.000	107,280	104,745
404119CR8 HCA INC CALLABLE NOTES FIXED 5.9% 01/JUN	SEMI-ANN. 5.900% 06/01/2053 200,000.000	193,436	188,777
404121AL9 HCA INC CALLABLE NOTES FIXED 5.95% 15/SE	SEMI-ANN. 5.950% 09/15/2054 1,292,000.000	1,327,948	1,230,770
404119CW7 HCA INC CALLABLE NOTES FIXED 6.1% 01/APR	SEMI-ANN. 6.100% 04/01/2064 110,000.000	115,453	105,083
404119CV9 HCA INC CALLABLE NOTES FIXED 6% 01/APR/2	SEMI-ANN. 6.000% 04/01/2054 600,000.000	611,838	572,419
42218SAM0 HEALTH CARE SERVICE CORP A MUTUAL LEGAL	SEMI-ANN. 5.875% 06/15/2054 362,000.000	372,281	350,995
42809HAC1 HESS CORP CALLABLE BOND FIXED 6% 15/JAN/ RATINGS: BAA2 BBB-	SEMI-ANN. 6.000% 01/15/2040 100,000.000	102,070	104,193
42809HAH0 HESS CORP CALLABLE NOTES FIXED 5.8% 01/A	SEMI-ANN. 5.800% 04/01/2047 740,000.000	865,018	741,647
437076CG5 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 2.375% 03/15/2051 380,000.000	315,490	215,446
437076BZ4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.125% 12/15/2049 784,000.000	614,006	525,730
437076CC4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.300% 04/15/2040 405,000.000	412,146	315,825

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
437076CD2 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.350% 04/15/2050 475,000.000	403,243	331,701
437076CQ3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.625% 04/15/2052 1,341,000.000	1,176,678	973,151
437076BS0 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 06/15/2047 1,470,000.000	1,532,339	1,150,842
437076BH4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 04/01/2046 100,000.000	85,640	83,480
437076BX9 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 12/06/2048 280,000.000	289,748	239,466
437076BD3 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 02/15/2044 415,000.000	427,988	379,941
437076DF6 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.300% 06/25/2054 410,000.000	416,327	393,269
437076DG4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 06/25/2064 220,000.000	217,751	211,216
438516CT1 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN. 5.250% 03/01/2054 1,206,000.000	1,203,055	1,131,379
438516CU8 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN. 5.350% 03/01/2064 425,000.000	423,955	399,237
404280DW6 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. 6.332% 03/09/2044 448,000.000	445,398	473,335
444859BX9 HUMANA INC CALLABLE NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 03/15/2053 795,000.000	755,764	710,689
444859CB6 HUMANA INC CALLABLE NOTES FIXED 5.75% 15	SEMI-ANN. 5.750% 04/15/2054 810,000.000	799,319	751,818
444859BV3 HUMANA INC CALLABLE NOTES FIXED 5.875% 0	SEMI-ANN. 5.875% 03/01/2033 40,000.000	41,526	40,152
446150BF0 HUNTINGTON BANCSHARES INC/OH CALLABLE NO	SEMI-ANN. 6.141% 11/18/2039 365,000.000	365,000	364,784
449276AF1 IBM INTERNATIONAL CAPITAL PTE LTD CALLAB	SEMI-ANN. 5.250% 02/05/2044 55,000.000	53,848	52,157

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
45138LBF9 IDAHO POWER CO CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.200% 03/01/2048 360,000.000	306,251	286,090
454889AT3 INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN. 4.250% 08/15/2048 360,000.000	376,619	284,194
454889AV8 INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN. 5.625% 04/01/2053 525,000.000	534,383	512,289
455434BL3 INDIANAPOLIS POWER & LIGHT CO CALLABLE B	SEMI-ANN. 6.600% 06/01/2037 155,000.000	204,856	163,781
458140BG4 INTEL CORP CALLABLE NOTES FIXED 3.734% 0	SEMI-ANN. 3.734% 12/08/2047 1,001,000.000	990,007	660,875
458140BM1 INTEL CORP CALLABLE NOTES FIXED 4.75% 25	SEMI-ANN. 4.750% 03/25/2050 275,000.000	228,883	212,764
458140CB4 INTEL CORP CALLABLE NOTES FIXED 4.9% 05/	SEMI-ANN. 4.900% 08/05/2052 480,000.000	470,095	379,550
458140CC2 INTEL CORP CALLABLE NOTES FIXED 5.05% 05	SEMI-ANN. 5.050% 08/05/2062 365,000.000	364,190	285,132
458140CM0 INTEL CORP CALLABLE NOTES FIXED 5.6% 21/	SEMI-ANN. 5.600% 02/21/2054 106,000.000	100,446	93,127
458140CH1 INTEL CORP CALLABLE NOTES FIXED 5.625% 1	SEMI-ANN. 5.625% 02/10/2043 145,000.000	144,913	133,189
458140CJ7 INTEL CORP CALLABLE NOTES FIXED 5.7% 10/	SEMI-ANN. 5.700% 02/10/2053 273,000.000	272,883	241,789
458140CK4 INTEL CORP CALLABLE NOTES FIXED 5.9% 10/	SEMI-ANN. 5.900% 02/10/2063 600,000.000	599,724	542,189
45866FAH7 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 4.250% 09/21/2048 260,000.000	248,263	209,516
45866FAX2 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 4.950% 06/15/2052 181,000.000	178,484	162,247
459506AR2 INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN. 3.268% 11/15/2040 1,725,000.000	1,532,203	1,231,934
459506AL5 INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN. 5.000% 09/26/2048 270,000.000	294,267	231,984

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
459506AS0 INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN. 3.468% 12/01/2050 3,168,000.000	2,431,321	2,080,533
46124HAH9 INTUIT INC CALLABLE NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 09/15/2053 260,000.000	260,381	254,990
46590X AQ9 JBS USA HOLDING LUX SARL/ JBS USA FOOD C	SEMI-ANN. 4.375% 02/02/2052 905,000.000	906,030	681,963
46590XAX4 JBS USA HOLDING LUX SARL/ JBS USA FOOD C	SEMI-ANN. 6.500% 12/01/2052 1,895,000.000	1,864,694	1,924,860
47214BAD0 JBS USA HOLDING LUX SARL/ JBS USA FOOD C	SEMI-ANN. 7.250% 11/15/2053 1,840,000.000	1,841,112	2,027,338
478160BV5 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.700% 03/01/2046 100,000.000	82,433	79,103
46645WAA1 JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	MONTHLY FLOATING 07/05/2033 153,111.510	143,531	148,223
46647PEK8 JPMORGAN CHASE & CO CALLABLE BOND VARIAB	SEMI-ANN. 5.294% 07/22/2035 1,275,000.000	1,289,577	1,261,394
46647PEC6 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.336% 01/23/2035 205,000.000	205,214	204,060
46647PEH5 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.766% 04/22/2035 760,000.000	760,000	777,615
46647PER3 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.946% 10/22/2035 930,000.000	924,587	895,889
46647PBM7 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.109% 04/22/2041 770,000.000	764,184	571,346
46647PBV7 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 2.525% 11/19/2041 60,000.000	42,304	40,686
46647PCD6 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.157% 04/22/2042 1,080,000.000	798,766	793,771
46647PES1 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.534% 11/29/2045 1,022,000.000	1,053,374	998,449
46647PAA4 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.260% 02/22/2048 300,000.000	317,941	248,592

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
46647PAK2 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.032% 07/24/2048 1,075,000.000	1,116,109	848,750
46647PBN5 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.109% 04/22/2051 75,000.000	86,475	49,757
46647PCE4 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.328% 04/22/2052 475,000.000	454,122	325,965
48126BAA1 JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	SEMI-ANN. 5.400% 01/06/2042 66,000.000	77,276	65,186
46625HJB7 JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 07/15/2041 662,000.000	739,811	668,374
48305QAF0 KAISER FOUNDATION HOSPITALS CALLABLE BON	SEMI-ANN. 2.810% 06/01/2041 840,000.000	843,760	595,082
48305QAE3 KAISER FOUNDATION HOSPITALS CALLABLE BON	SEMI-ANN. 3.266% 11/01/2049 440,000.000	454,944	305,434
48305QAG8 KAISER FOUNDATION HOSPITALS CALLABLE BON	SEMI-ANN. 3.002% 06/01/2051 1,105,000.000	1,110,474	718,715
48305QAD5 KAISER FOUNDATION HOSPITALS CALLABLE NOT	SEMI-ANN. 4.150% 05/01/2047 510,000.000	538,405	416,404
491674BG1 KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 5.125% 11/01/2040 815,000.000	982,849	772,103
49177JAM4 KENVUE INC CALLABLE NOTES FIXED 5.1% 22/	SEMI-ANN. 5.100% 03/22/2043 155,000.000	153,243	148,830
49177JAR3 KENVUE INC CALLABLE NOTES FIXED 5.2% 22/	SEMI-ANN. 5.200% 03/22/2063 200,000.000	199,900	185,132
49427RAR3 KILROY REALTY LP CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.650% 11/15/2033 60,000.000	46,405	45,910
49427RAS1 KILROY REALTY LP CALLABLE NOTES FIXED 6.	SEMI-ANN. 6.250% 01/15/2036 70,000.000	70,784	69,467
494550AW6 KINDER MORGAN ENERGY PARTNERS LP CALLABL RATINGS: BAA2 BBB	SEMI-ANN. 6.950% 01/15/2038 365,000.000	438,752	395,831
494550BH8 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 6.375% 03/01/2041 1,281,000.000	1,343,852	1,309,869

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
494550BU9 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.500% 03/01/2044 385,000.000	361,069	356,961
494550BW5 KINDER MORGAN ENERGY PARTNERS LP CALLABL	SEMI-ANN. 5.400% 09/01/2044 170,000.000	145,819	155,252
49456BAJ0 KINDER MORGAN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.050% 02/15/2046 1,337,000.000	1,352,377	1,163,647
49456BAQ4 KINDER MORGAN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.200% 03/01/2048 220,000.000	225,019	194,536
49456BAH4 KINDER MORGAN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.550% 06/01/2045 150,000.000	147,456	140,153
48250AAA1 KKR GROUP FINANCE CO III LLC CALLABLE B0	SEMI-ANN. 5.125% 06/01/2044 550,000.000	539,633	502,917
48252MAA3 KKR GROUP FINANCE CO VIII LLC CALLABLE N	SEMI-ANN. 3.500% 08/25/2050 108,000.000	73,139	74,608
482480AM2 KLA CORP CALLABLE NOTES FIXED 4.95% 15/J	SEMI-ANN. 4.950% 07/15/2052 748,000.000	742,412	680,857
482480AH3 KLA CORP CALLABLE NOTES FIXED 5% 15/MAR/	SEMI-ANN. 5.000% 03/15/2049 333,000.000	347,068	306,183
50077LAB2 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 4.375% 06/01/2046 513,000.000	434,714	415,418
50077LAZ9 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 4.875% 10/01/2049 458,000.000	420,622	392,078
50077LAM8 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.200% 07/15/2045 925,000.000	888,903	836,625
50077LBJ4 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 5.500% 06/01/2050 320,000.000	306,315	300,630
501044DG3 KROGER CO/THE CALLABLE NOTES FIXED 4.45%	SEMI-ANN. 4.450% 02/01/2047 500,000.000	437,510	411,859
501044DW8 KROGER CO/THE CALLABLE NOTES FIXED 5.5%	SEMI-ANN. 5.500% 09/15/2054 403,000.000	401,340	380,054
525229BD1 LEHMAN XS TRUST SERIES 2006-10N 2006-10N RATINGS: VMG1 CCC	MONTHLY FLOATING 05/25/2046 87,135.100	61,273	84,654

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
539830BN8 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.090% 09/15/2052 135,000.000	119,888	106,922
539830BL2 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.700% 05/15/2046 700,000.000	724,248	626,569
539830AZ2 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.850% 09/15/2041 1,175,000.000	1,299,696	1,085,805
539830CB3 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.200% 02/15/2055 175,000.000	173,670	164,940
539830CE7 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.200% 02/15/2064 269,000.000	268,137	250,158
539830BY4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.900% 11/15/2063 500,000.000	495,695	523,189
548661DN4 LOWE'S COS INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN. 3.700% 04/15/2046 790,000.000	672,496	585,346
548661EJ2 LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 04/01/2052 790,000.000	690,890	617,751
548661EF0 LOWE'S COS INC CALLABLE NOTES FIXED 4.45	SEMI-ANN. 4.450% 04/01/2062 120,000.000	119,910	93,107
548661EN3 LOWE'S COS INC CALLABLE NOTES FIXED 5.8%	SEMI-ANN. 5.800% 09/15/2062 600,000.000	599,248	580,928
50249AAD5 LYB INTERNATIONAL FINANCE III LLC CALLAB	SEMI-ANN. 4.200% 05/01/2050 423,000.000	420,348	315,679
502431AR0 L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	SEMI-ANN. 5.600% 07/31/2053 115,000.000	114,826	111,580
502431AV1 L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	SEMI-ANN. 5.500% 08/15/2054 548,000.000	540,607	527,205
55261FAV6 M&T BANK CORP CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 5.385% 01/16/2036 745,000.000	745,000	722,356
56585AAH5 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 4.750% 09/15/2044 200,000.000	230,408	166,143
56585AAF9 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN. 6.500% 03/01/2041 350,000.000	416,596	362,858

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
570535AT1 MARKEL GROUP INC CALLABLE NOTES FIXED 5%	SEMI-ANN. 5.000% 05/20/2049 632,000.000	606,259	550,512
571748BC5 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 4.350% 01/30/2047 230,000.000	178,740	192,175
571748BS0 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 6.250% 11/01/2052 400,000.000	396,040	427,742
571748BX9 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 5.450% 03/15/2054 80,000.000	79,301	77,359
571748BJ0 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 4.900% 03/15/2049 550,000.000	517,926	492,978
571748CD2 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 5.400% 03/15/2055 222,000.000	220,932	213,061
571748BV3 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 5.700% 09/15/2053 370,000.000	368,942	371,398
573284BB1 MARTIN MARIETTA MATERIALS INC CALLABLE N	SEMI-ANN. 5.500% 12/01/2054 314,000.000	307,739	296,659
575718AA9 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 5.600% 07/01/2111 165,000.000	237,211	166,254
575767AT5 MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	SEMI-ANN. 5.672% 12/01/2052 323,000.000	323,000	309,177
58013MFA7 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 4.875% 12/09/2045 280,000.000	281,954	252,076
58013MFK5 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 3.625% 09/01/2049 359,000.000	387,879	259,179
58933YBA2 MERCK & CO INC CALLABLE NOTES FIXED 2.35	SEMI-ANN. 2.350% 06/24/2040 155,000.000	138,158	105,030
58933YBF1 MERCK & CO INC CALLABLE NOTES FIXED 2.75	SEMI-ANN. 2.750% 12/10/2051 355,000.000	238,805	215,535
58933YBL8 MERCK & CO INC CALLABLE NOTES FIXED 4.9%	SEMI-ANN. 4.900% 05/17/2044 1,100,000.000	1,093,433	1,016,701
58933YBN4 MERCK & CO INC CALLABLE NOTES FIXED 5.15	SEMI-ANN. 5.150% 05/17/2063 465,000.000	462,968	426,072

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
30303M8J4 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 4.450% 08/15/2052 773,000.000	741,939	652,594
30303M8V7 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 08/15/2054 871,000.000	867,525	844,028
30303M8W5 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.550% 08/15/2064 1,235,000.000	1,229,665	1,209,087
30303M8Q8 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.600% 05/15/2053 3,115,000.000	3,086,731	3,120,381
30303M8R6 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 05/15/2063 485,000.000	483,555	490,571
59156RBL1 METLIFE INC CALLABLE BOND FIXED 4.721% 1	QUARTERLY FLOATING 12/15/2044 360,000.000	388,004	318,148
59156RBN7 METLIFE INC CALLABLE NOTES FIXED 4.05% 0	SEMI-ANN. 4.050% 03/01/2045 1,160,000.000	1,025,229	929,631
59156RBD9 METLIFE INC CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 08/13/2042 140,000.000	118,628	116,237
59156RCD8 METLIFE INC CALLABLE NOTES FIXED 5.25% 1	SEMI-ANN. 5.250% 01/15/2054 1,980,000.000	1,923,998	1,856,554
59156RAY4 METLIFE INC CALLABLE NOTES FIXED 5.875%	SEMI-ANN. 5.875% 02/06/2041 465,000.000	468,545	475,088
59156RCC0 METLIFE INC CALLABLE NOTES FIXED 5% 15/J	SEMI-ANN. 5.000% 07/15/2052 130,000.000	121,696	117,842
594918CC6 MICROSOFT CORP CALLABLE NOTES FIXED 2.52	SEMI-ANN. 2.525% 06/01/2050 1,244,000.000	1,067,549	767,865
594918CE2 MICROSOFT CORP CALLABLE NOTES FIXED 2.92	SEMI-ANN. 2.921% 03/17/2052 1,280,000.000	1,166,816	848,506
594918BS2 MICROSOFT CORP CALLABLE NOTES FIXED 3.45	SEMI-ANN. 3.450% 08/08/2036 143,000.000	136,962	124,699
594918BZ6 MICROSOFT CORP CALLABLE NOTES FIXED 4.1%	SEMI-ANN. 4.100% 02/06/2037 832,000.000	848,936	777,144
595620AR6 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.950% 08/01/2047 510,000.000	534,792	397,125

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
595620AN5 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.400% 10/15/2044 485,000.000	590,207	414,802
595620AZ8 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 5.300% 02/01/2055 183,000.000	182,224	173,149
595620AY1 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 5.850% 09/15/2054 215,000.000	214,751	218,984
60284MAB8 MINERA MEXICO SA DE CV CALLABLE NOTES FI	SEMI-ANN. 4.500% 01/26/2050 710,000.000	673,982	538,917
610202BP7 MONONGAHELA POWER CO CALLABLE BOND FIXED	SEMI-ANN. 5.400% 12/15/2043 40,000.000	46,236	37,814
615369AY1 MOODY'S CORP CALLABLE NOTES FIXED 3.75%	SEMI-ANN. 3.750% 02/25/2052 159,000.000	156,268	116,917
615369AQ8 MOODY'S CORP CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 12/17/2048 405,000.000	402,895	360,565
61747YDY8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.300% 01/27/2045 1,410,000.000	1,328,005	1,163,238
61746BEG7 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.375% 01/22/2047 65,000.000	49,531	54,342
61747YEU5 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.889% 07/20/2033 100,000.000	95,346	96,902
61744YAL2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 07/22/2038 815,000.000	831,715	693,419
61747YFL4 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.466% 01/18/2035 175,000.000	175,522	174,040
61747YFB6 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.948% 01/19/2038 210,000.000	210,000	210,573
61747YFT7 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.320% 07/19/2035 555,000.000	555,000	546,101
61747YFV2 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.516% 11/19/2055 1,304,000.000	1,304,000	1,259,450
55336VAM2 MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR	SEMI-ANN. 4.500% 04/15/2038 1,095,000.000	1,076,199	954,667

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
55336VAT7 MPLX LP CALLABLE NOTES FIXED 5.5% 15/FEB	SEMI-ANN. 5.500% 02/15/2049 529,000.000	512,490	486,364
63111XAK7 NASDAQ INC CALLABLE NOTES FIXED 5.95% 15	SEMI-ANN. 5.950% 08/15/2053 250,000.000	249,826	252,472
63111XAL5 NASDAQ INC CALLABLE NOTES FIXED 6.1% 28/	SEMI-ANN. 6.100% 06/28/2063 310,000.000	305,062	315,932
638671AN7 NATIONWIDE MUTUAL INSURANCE CO CALLABLE	SEMI-ANN. 4.350% 04/30/2050 290,000.000	289,324	217,171
63946BAJ9 NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN. 4.450% 01/15/2043 118,000.000	119,590	100,598
64110LBA3 NETFLIX INC CALLABLE NOTES FIXED 5.4% 15	SEMI-ANN. 5.400% 08/15/2054 243,000.000	242,490	237,610
641423CF3 NEVADA POWER CO CALLABLE BOND FIXED 5.9%	SEMI-ANN. 5.900% 05/01/2053 320,000.000	318,150	321,515
649322AH7 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN. 2.256% 08/01/2040 195,000.000	195,000	128,791
649322AJ3 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN. 2.606% 08/01/2060 130,000.000	130,000	70,541
65339KCA6 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN. 3.000% 01/15/2052 359,000.000	235,856	224,527
637417AQ9 NNN REIT INC CALLABLE NOTES FIXED 3.5% 1	SEMI-ANN. 3.500% 04/15/2051 397,000.000	389,584	268,824
65535HBC2 NOMURA HOLDINGS INC NOTES FIXED 5.605% 0	SEMI-ANN. 5.605% 07/06/2029 1,200,000.000	1,200,000	1,219,665
655844BH0 NORFOLK SOUTHERN CORP CALLABLE BOND FIXE	SEMI-ANN. 4.837% 10/01/2041 448,000.000	468,231	409,061
655844BX5 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.942% 11/01/2047 619,000.000	636,660	476,405
655844BQ0 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.450% 06/15/2045 520,000.000	514,696	440,300
655844CU0 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 5.950% 03/15/2064 376,000.000	374,951	386,548

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
665772CP2 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 3.600% 05/15/2046 1,340,000.000	1,169,326	1,001,040
665772CR8 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 2.900% 03/01/2050 435,000.000	435,026	278,773
665772CU1 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 3.200% 04/01/2052 240,000.000	239,110	161,239
665772CV9 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 4.500% 06/01/2052 1,065,000.000	985,675	895,281
665772CX5 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 5.100% 05/15/2053 945,000.000	937,950	875,618
666807BJ0 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.850% 04/15/2045 1,339,000.000	1,288,472	1,047,823
666807BP6 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.030% 10/15/2047 1,315,000.000	1,351,719	1,033,118
666807CJ9 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 4.950% 03/15/2053 177,000.000	168,845	158,227
666807BT8 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 5.150% 05/01/2040 405,000.000	412,516	387,806
667274AC8 NORTHWELL HEALTHCARE INC CALLABLE BOND F	SEMI-ANN. 4.260% 11/01/2047 155,000.000	161,114	124,053
668444AQ5 NORTHWESTERN UNIVERSITY CALLABLE BOND FI	SEMI-ANN. 3.662% 12/01/2057 450,000.000	479,884	330,622
66989HAK4 NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN. 4.000% 11/20/2045 1,690,000.000	1,828,618	1,388,573
67021CAS6 NSTAR ELECTRIC CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.550% 06/01/2052 165,000.000	149,830	138,376
67021CAT4 NSTAR ELECTRIC CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.950% 09/15/2052 405,000.000	403,433	363,484
67066GAG9 NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	SEMI-ANN. 3.500% 04/01/2040 455,000.000	464,934	376,542
62954HAU2 NXP BV / NXP FUNDING LLC / NXP USA INC C	SEMI-ANN. 3.250% 05/11/2041 503,000.000	438,756	365,309

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
674599DH5 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 7.950% 06/15/2039 40,000.000	42,792	45,623
674599DJ1 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 6.200% 03/15/2040 325,000.000	317,630	320,338
674599DL6 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 6.600% 03/15/2046 70,000.000	69,972	70,719
674599CJ2 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 4.400% 04/15/2046 105,000.000	77,575	77,912
674599EM3 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 6.050% 10/01/2054 411,000.000	414,806	389,953
674599DG7 OCCIDENTAL PETROLEUM CORP PUTABLE NOTES	SEMI-ANN. 0.000% 10/10/2036 1,150,000.000	484,438	641,125
677050AQ9 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 3.750% 08/01/2050 425,000.000	418,761	302,875
677050AS5 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 4.500% 04/01/2047 525,000.000	522,669	430,600
677050AK2 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 4.550% 06/01/2044 120,000.000	122,843	98,718
677050AN6 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 5.050% 10/01/2048 1,120,000.000	1,090,581	987,249
677052AA0 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 5.375% 11/01/2040 160,000.000	182,310	151,451
677050AU0 OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN. 6.200% 12/01/2053 250,000.000	246,320	257,861
68233JCM4 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 4.950% 09/15/2052 403,000.000	370,873	360,567
68233JAF1 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 7.500% 09/01/2038 685,000.000	961,021	803,507
RATINGS: BAA1 BBB+			
68233JAT1 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 4.550% 12/01/2041 210,000.000	223,698	184,429
68233JAS3 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 5.300% 06/01/2042 39,000.000	47,682	37,364

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 3.800% 09/30/2047 1,915,000.000	1,993,610	1,453,589
68389XB2 ORACLE CORP CALLABLE NOTES FIXED 3.6% 01	SEMI-ANN. 3.600% 04/01/2050 345,000.000	262,202	241,921
68389XB7 ORACLE CORP CALLABLE NOTES FIXED 3.65% 2	SEMI-ANN. 3.650% 03/25/2041 840,000.000	727,385	655,676
68389XBP9 ORACLE CORP CALLABLE NOTES FIXED 3.8% 15	SEMI-ANN. 3.800% 11/15/2037 1,395,000.000	1,315,672	1,165,702
68389XBH7 ORACLE CORP CALLABLE NOTES FIXED 3.85% 1	SEMI-ANN. 3.850% 07/15/2036 150,000.000	167,416	128,551
68389XCA1 ORACLE CORP CALLABLE NOTES FIXED 3.95% 2	SEMI-ANN. 3.950% 03/25/2051 1,999,000.000	1,635,512	1,481,884
68389XBF1 ORACLE CORP CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 05/15/2045 110,000.000	115,182	86,848
68389XBJ3 ORACLE CORP CALLABLE NOTES FIXED 4% 15/J	SEMI-ANN. 4.000% 07/15/2046 2,755,000.000	2,785,787	2,122,458
68389XBQ7 ORACLE CORP CALLABLE NOTES FIXED 4% 15/N	SEMI-ANN. 4.000% 11/15/2047 623,000.000	437,555	475,283
68389XCU7 ORACLE CORP CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 09/27/2054 670,000.000	657,602	617,463
68389XCV5 ORACLE CORP CALLABLE NOTES FIXED 5.5% 27	SEMI-ANN. 5.500% 09/27/2064 330,000.000	324,957	302,497
68389XCK9 ORACLE CORP CALLABLE NOTES FIXED 6.9% 09	SEMI-ANN. 6.900% 11/09/2052 715,000.000	729,173	802,383
694308JQ1 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.500% 07/01/2040 922,000.000	750,153	796,693
694308JH1 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.300% 08/01/2040 555,000.000	516,311	415,796
694308JU2 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.200% 06/01/2041 455,000.000	440,400	371,233
694308JN8 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.950% 07/01/2050 1,245,000.000	1,031,271	1,079,426

FD491

SCHEDULE H (FORM 5500 - 4I-1)
SCHEDULE OF ASSETS HELD FOR
INVESTMENT PURPOSES AT END OF YEAR

REYNOLDS AMERICAN MASTER TRUST COMPOSITE

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C 318201

BASE CURRENCY: USD

AS OF DECEMBER 31, 2024

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
694308JJ7 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.500% 08/01/2050 585,000.000	558,483	401,528
694308KD8 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 5.250% 03/01/2052 40,000.000	35,928	35,890
694308KH9 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 6.750% 01/15/2053 2,652,000.000	2,747,282	2,894,405
694308KK2 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 6.700% 04/01/2053 360,000.000	358,708	390,152
694308KT3 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 5.900% 10/01/2054 425,000.000	422,956	420,196
695114CX4 PACIFICORP CALLABLE BOND FIXED 3.3% 15/M	SEMI-ANN. 3.300% 03/15/2051 315,000.000	320,952	205,286
695114CZ9 PACIFICORP CALLABLE BOND FIXED 5.35% 01/	SEMI-ANN. 5.350% 12/01/2053 400,000.000	398,800	368,331
695114DA3 PACIFICORP CALLABLE BOND FIXED 5.5% 15/M	SEMI-ANN. 5.500% 05/15/2054 826,000.000	793,242	772,338
695114DE5 PACIFICORP CALLABLE BOND FIXED 5.8% 15/J	SEMI-ANN. 5.800% 01/15/2055 690,000.000	684,112	671,838
693304BE6 PECO ENERGY CO CALLABLE BOND FIXED 4.375	SEMI-ANN. 4.375% 08/15/2052 645,000.000	642,336	533,313
713448FF0 PEPSICO INC CALLABLE NOTES FIXED 2.625%	SEMI-ANN. 2.625% 10/21/2041 77,000.000	75,279	53,491
713448FZ6 PEPSICO INC CALLABLE NOTES FIXED 5.25% 1	SEMI-ANN. 5.250% 07/17/2054 960,000.000	960,390	930,177
717081EZ2 PFIZER INC CALLABLE NOTES FIXED 2.55% 28	SEMI-ANN. 2.550% 05/28/2040 310,000.000	287,388	214,895
716973AF9 PFIZER INVESTMENT ENTERPRISES PTE LTD CA	SEMI-ANN. 5.110% 05/19/2043 2,530,000.000	2,478,246	2,378,413
716973AH5 PFIZER INVESTMENT ENTERPRISES PTE LTD CA	SEMI-ANN. 5.340% 05/19/2063 420,000.000	413,929	386,166
718172CX5 PHILIP MORRIS INTERNATIONAL INC CALLABLE	SEMI-ANN. 5.750% 11/17/2032 400,000.000	399,640	411,842

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
718172AW9 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.125% 03/04/2043 407,000.000	408,827	331,013
718172AP4 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.500% 03/20/2042 600,000.000	658,246	520,545
718546AK0 PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN. 4.650% 11/15/2034 470,000.000	453,692	438,280
718547AM4 PHILLIPS 66 CO CALLABLE NOTES FIXED 4.68	SEMI-ANN. 4.680% 02/15/2045 420,000.000	376,639	351,364
720186AM7 PIEDMONT NATURAL GAS CO INC CALLABLE NOT	SEMI-ANN. 3.350% 06/01/2050 820,000.000	811,553	542,022
72703PAG8 PLANET FITNESS MASTER ISSUER LLC 2024-1A	QUARTERLY 6.237% 06/05/2054 427,927.500	427,928	425,941
693475BU8 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN. 6.875% 10/20/2034 150,000.000	166,863	164,030
693475BZ7 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN. 5.401% 07/23/2035 700,000.000	699,984	695,334
737679DE7 POTOMAC ELECTRIC POWER CO CALLABLE BOND	SEMI-ANN. 4.150% 03/15/2043 50,000.000	49,635	41,372
69351UAR4 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN. 4.750% 07/15/2043 555,000.000	570,102	499,487
69351UBB8 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN. 5.250% 05/15/2053 190,000.000	186,046	181,386
74340XCF6 PROLOGIS LP CALLABLE NOTES FIXED 5.25% 1	SEMI-ANN. 5.250% 06/15/2053 355,000.000	345,585	331,806
74340XCK5 PROLOGIS LP CALLABLE NOTES FIXED 5.25% 1	SEMI-ANN. 5.250% 03/15/2054 945,000.000	915,330	882,819
74350LAC8 PROLOGIS TARGETED US LOGISTICS FUND LP C	SEMI-ANN. 5.250% 01/15/2035 500,000.000	496,780	491,177
743820AC6 PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	SEMI-ANN. 5.403% 10/01/2033 200,000.000	200,000	199,858
744320AY8 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 3.905% 12/07/2047 175,000.000	201,165	133,515

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
744320BA9 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 3.935% 12/07/2049 235,000.000	260,056	177,424
744320BP6 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 6.500% 03/15/2054 295,000.000	295,171	303,420
744448CJ8 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN. 3.950% 03/15/2043 105,000.000	104,787	81,730
74456QBZ8 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN. 3.850% 05/01/2049 445,000.000	444,924	341,384
74460WAH0 PUBLIC STORAGE OPERATING CO CALLABLE NOT	SEMI-ANN. 5.350% 08/01/2053 245,000.000	240,710	233,289
754730AH2 RAYMOND JAMES FINANCIAL INC CALLABLE NOT	SEMI-ANN. 3.750% 04/01/2051 332,000.000	329,985	240,772
756109CQ5 REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN. 5.375% 09/01/2054 450,000.000	442,683	427,850
75884RAW3 REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN. 4.400% 02/01/2047 45,000.000	43,599	37,080
75884RAY9 REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN. 4.650% 03/15/2049 810,000.000	847,072	685,888
767201AL0 RIO TINTO FINANCE USA LTD CALLABLE NOTES	SEMI-ANN. 5.200% 11/02/2040 260,000.000	280,930	250,928
76720AAP1 RIO TINTO FINANCE USA PLC CALLABLE NOTES	SEMI-ANN. 5.125% 03/09/2053 85,000.000	81,691	78,773
771196BY7 ROCHE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 2.607% 12/13/2051 517,000.000	515,981	308,142
775109CJ8 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN. 4.500% 03/15/2042 150,000.000	142,356	126,768
775109CK5 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN. 4.550% 03/15/2052 1,296,000.000	1,230,937	1,038,297
78081BAM5 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN. 3.550% 09/02/2050 300,000.000	209,061	200,068
75513ECP4 RTX CORP CALLABLE NOTES FIXED 3.03% 15/M	SEMI-ANN. 3.030% 03/15/2052 265,000.000	259,759	167,914

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
75513EAC5 RTX CORP CALLABLE NOTES FIXED 3.125% 01/	SEMI-ANN. 3.125% 07/01/2050	108,998	98,415
75513ECK5 RTX CORP CALLABLE NOTES FIXED 4.35% 15/A	SEMI-ANN. 4.350% 04/15/2047	190,167	123,333
913017CW7 RTX CORP CALLABLE NOTES FIXED 4.45% 16/N	SEMI-ANN. 4.450% 11/16/2038	297,391	249,230
913017BT5 RTX CORP CALLABLE NOTES FIXED 4.5% 01/JU	SEMI-ANN. 4.500% 06/01/2042	3,324,224	2,781,239
75513ECS8 RTX CORP CALLABLE NOTES FIXED 5.375% 27/	SEMI-ANN. 5.375% 02/27/2053	121,488	123,635
75513ECX7 RTX CORP CALLABLE NOTES FIXED 6.4% 15/MA	SEMI-ANN. 6.400% 03/15/2054	423,980	460,809
78409VBL7 S&P GLOBAL INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN. 3.700% 03/01/2052	397,894	366,341
78516FAB5 SABAL TRAIL TRANSMISSION LLC CALLABLE NO	SEMI-ANN. 4.682% 05/01/2038	651,645	559,976
78516FAC3 SABAL TRAIL TRANSMISSION LLC CALLABLE NO	SEMI-ANN. 4.832% 05/01/2048	108,796	89,099
79466LAK0 SALESFORCE INC CALLABLE NOTES FIXED 2.7%	SEMI-ANN. 2.700% 07/15/2041	1,153,115	861,663
79466LAL8 SALESFORCE INC CALLABLE NOTES FIXED 2.9%	SEMI-ANN. 2.900% 07/15/2051	595,009	387,355
79466LAM6 SALESFORCE INC CALLABLE NOTES FIXED 3.05	SEMI-ANN. 3.050% 07/15/2061	383,760	237,954
797440BW3 SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.150% 05/15/2048	186,520	115,314
797440BY9 SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.320% 04/15/2050	128,854	84,544
816851BH1 SEMPRA CALLABLE NOTES FIXED 3.8% 01/FEB/	SEMI-ANN. 3.800% 02/01/2038	436,581	363,821
816851BJ7 SEMPRA CALLABLE NOTES FIXED 4% 01/FEB/20	SEMI-ANN. 4.000% 02/01/2048	406,917	383,882

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
822905AG0 SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN. 3.250% 04/06/2050 85,000.000	61,867	57,267
822905AH8 SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN. 3.750% 09/12/2046 615,000.000	606,570	462,550
822905AC9 SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN. 4.125% 05/11/2035 506,000.000	500,692	464,320
822905AE5 SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN. 4.000% 05/10/2046 320,000.000	325,227	250,887
822582AT9 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 3.625% 08/21/2042 105,000.000	100,195	81,829
822582CL4 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 3.000% 11/26/2051 70,000.000	67,190	44,382
824348BM7 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 3.300% 05/15/2050 216,000.000	215,618	143,473
82620KAF0 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV CAL	SEMI-ANN. 4.400% 05/27/2045 450,000.000	447,467	391,373
828807DH7 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 3.250% 09/13/2049 425,000.000	271,120	285,943
828807DJ3 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 3.800% 07/15/2050 325,000.000	230,822	239,594
828807CZ8 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 4.250% 11/30/2046 360,000.000	353,729	293,978
828807DV6 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 5.850% 03/08/2053 1,023,000.000	1,002,717	1,032,269
828807DX2 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN. 6.650% 01/15/2054 550,000.000	569,721	613,037
833034AL5 SNAP-ON INC CALLABLE NOTES FIXED 4.1% 01	SEMI-ANN. 4.100% 03/01/2048 350,000.000	343,606	281,961
83444MAJ0 SOLVENTUM CORP CALLABLE NOTES FIXED 5.9%	SEMI-ANN. 5.900% 04/30/2054 2,270,000.000	2,349,351	2,211,444
83444MAL5 SOLVENTUM CORP CALLABLE NOTES FIXED 6% 1	SEMI-ANN. 6.000% 05/15/2064 900,000.000	899,007	879,316

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
842400GG2	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.000% 04/01/2047 1,005,000.000	1,066,237	774,312
842400GK3	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.125% 03/01/2048 335,000.000	265,139	261,091
842400HV8	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 5.700% 03/01/2053 300,000.000	298,590	292,135
842400HX4	SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 5.875% 12/01/2053 100,000.000	99,786	99,472
842434DB5	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN. 5.050% 09/01/2034 400,000.000	398,056	394,422
842434CK6	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN. 3.750% 09/15/2042 850,000.000	864,021	666,566
842434CY6	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN. 5.750% 06/01/2053 565,000.000	562,265	562,220
84346LAA8	SOUTHERN NATURAL GAS CO LLC CALLABLE NOT	SEMI-ANN. 4.800% 03/15/2047 790,000.000	810,832	658,973
857477BF9	STATE STREET CORP CALLABLE NOTES VARIABL	SEMI-ANN. 3.031% 11/01/2034 364,000.000	364,000	328,134
86212XAB6	STORE MASTER FUNDING I-VII AND XIV 2019-	MONTHLY 3.650% 11/20/2049 1,939,666.550	1,939,641	1,627,259
863579XK9	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN	MONTHLY FLOATING 09/25/2035 15,376.710	13,409	13,534
863667AZ4	RATINGS: BA3 B- STRYKER CORP CALLABLE NOTES FIXED 2.9% 1	SEMI-ANN. 2.900% 06/15/2050 400,000.000	269,084	259,135
864300AE8	SUBWAY FUNDING LLC 2024-1A A23 6.505% 30	QUARTERLY 6.505% 07/30/2054 582,000.000	582,000	597,349
866677AH0	SUN COMMUNITIES OPERATING LP CALLABLE NO	SEMI-ANN. 4.200% 04/15/2032 905,000.000	889,759	825,885
866677AJ6	SUN COMMUNITIES OPERATING LP CALLABLE NO	SEMI-ANN. 5.700% 01/15/2033 285,000.000	284,228	284,096
71644EAJ1	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	SEMI-ANN. 6.800% 05/15/2038 87,000.000	110,872	92,645
RATINGS: BAA2 BBB+				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
86944BAJ2 SUTTER HEALTH CALLABLE BOND FIXED 3.361%	SEMI-ANN. 3.361% 08/15/2050 335,000.000	335,000	235,839
87264ABN4 T-MOBILE USA INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.300% 02/15/2051 553,000.000	537,326	365,341
87264ABL8 T-MOBILE USA INC CALLABLE NOTES FIXED 3%	SEMI-ANN. 3.000% 02/15/2041 860,000.000	796,823	614,152
87264ADG7 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.500% 01/15/2055 197,000.000	196,795	185,593
87264ACW3 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.650% 01/15/2053 278,000.000	277,364	269,671
87264ADB8 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.750% 01/15/2054 311,000.000	309,740	304,519
87264ACX1 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.800% 09/15/2062 500,000.000	496,610	483,400
874060AY2 TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	SEMI-ANN. 3.025% 07/09/2040 276,000.000	276,000	200,957
87612KAC6 TARGA RESOURCES CORP CALLABLE NOTES FIXE	SEMI-ANN. 6.250% 07/01/2052 500,000.000	498,865	499,666
87612EBN5 TARGET CORP CALLABLE NOTES FIXED 2.95% 1	SEMI-ANN. 2.950% 01/15/2052 285,000.000	264,289	181,890
882384AE0 TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN. 4.150% 01/15/2048 470,000.000	447,943	362,275
882926AA6 TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN. 5.050% 05/18/2063 254,000.000	244,627	229,283
BQFM9R2 THAMES WATER UTILITIES FINANCE PLC CALLA	ANNUAL 4.375% 01/18/2031 400,000.000	396,259	316,863
B64TKN7 THAMES WATER UTILITIES FINANCE PLC MEDIU	ANNUAL 5.500% 02/11/2041 100,000.000	103,075	98,379
883556CM2 THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN. 2.800% 10/15/2041 585,000.000	582,455	411,905
88732JBD9 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 4.500% 09/15/2042 505,000.000	469,210	378,132

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
88732JAY4 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 5.875% 11/15/2040 380,000.000	409,550	340,090
88732JAJ7 TIME WARNER CABLE LLC CALLABLE BOND FIXE RATINGS: BAA2 BBB	SEMI-ANN. 6.550% 05/01/2037 425,000.000	495,178	410,773
88732JAU2 TIME WARNER CABLE LLC CALLABLE NOTES FIX RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 06/15/2039 445,000.000	526,392	436,440
88732JAN8 TIME WARNER CABLE LLC CALLABLE NOTES FIX RATINGS: BAA2 BBB	SEMI-ANN. 7.300% 07/01/2038 345,000.000	428,019	351,422
89153VAX7 TOTALENERGIES CAPITAL INTERNATIONAL SA C	SEMI-ANN. 2.986% 06/29/2041 610,000.000	608,484	438,381
89153VAV1 TOTALENERGIES CAPITAL INTERNATIONAL SA C	SEMI-ANN. 3.127% 05/29/2050 1,580,000.000	1,592,545	1,036,660
89157XAB7 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.488% 04/05/2054 590,000.000	590,745	566,448
89157XAE1 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.275% 09/10/2054 280,000.000	279,362	259,287
89157XAC5 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.638% 04/05/2064 1,320,000.000	1,317,927	1,264,674
89157XAF8 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.425% 09/10/2064 665,000.000	668,506	617,441
893574AB9 TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 5.400% 08/15/2041 420,000.000	465,950	396,440
893574AF0 TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 4.450% 08/01/2042 50,000.000	38,455	42,249
893574AM5 TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN. 4.600% 03/15/2048 740,000.000	656,474	615,677
89417EAS8 TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 5.450% 05/25/2053 875,000.000	895,888	852,636
896239AE0 TRIMBLE INC CALLABLE NOTES FIXED 6.1% 15	SEMI-ANN. 6.100% 03/15/2033 100,000.000	99,843	103,863
89788MAM4 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 5.122% 01/26/2034 340,000.000	337,215	330,446

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
89788MAP7 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 5.867% 06/08/2034 750,000.000	747,844	763,759
89788MAS1 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 5.711% 01/24/2035 1,565,000.000	1,576,717	1,577,304
87305QCN9 TTX CO CALLABLE NOTES FIXED 4.6% 01/FEB/	SEMI-ANN. 4.600% 02/01/2049 252,000.000	256,561	218,532
898813AR1 TUCSON ELECTRIC POWER CO CALLABLE NOTES	SEMI-ANN. 4.000% 06/15/2050 180,000.000	198,600	135,900
898813AV2 TUCSON ELECTRIC POWER CO CALLABLE NOTES	SEMI-ANN. 5.500% 04/15/2053 200,000.000	199,442	190,879
25468PDB9 TWDC ENTERPRISES 18 CORP CALLABLE MEDIUM	SEMI-ANN. 4.125% 06/01/2044 100,000.000	87,622	82,294
90353TAQ3 UBER TECHNOLOGIES INC CALLABLE NOTES FIX	SEMI-ANN. 5.350% 09/15/2054 377,000.000	376,469	350,576
902674A26 UBS AG/LONDON NOTES FIXED 4.5% 26/JUN/20	SEMI-ANN. 4.500% 06/26/2048 475,000.000	514,323	404,322
BM8DH47 UBS GROUP AG CALLABLE MEDIUM TERM NOTE F	ANNUAL 0.625% 01/18/2033 300,000.000	174,935	250,249
902613AT5 UBS GROUP AG CALLABLE NOTES VARIABLE 05/	SEMI-ANN. 4.988% 08/05/2033 500,000.000	500,000	484,946
90265EAS9 UDR INC CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN. 3.100% 11/01/2034 197,000.000	196,127	160,481
906548CZ3 UNION ELECTRIC CO CALLABLE BOND FIXED 5.	SEMI-ANN. 5.125% 03/15/2055 215,000.000	214,744	197,295
906548CJ9 UNION ELECTRIC CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.900% 09/15/2042 440,000.000	447,410	352,163
907818FD5 UNION PACIFIC CORP CALLABLE MEDIUM TERM	SEMI-ANN. 3.550% 08/15/2039 180,000.000	181,489	146,144
907818FN3 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.973% 09/16/2062 1,640,000.000	1,803,710	945,447
907818FY9 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.375% 02/14/2042 155,000.000	154,799	117,999

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
907818FZ6 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 02/14/2053 470,000.000	432,796	331,700
907818EM6 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.799% 10/01/2051 265,000.000	285,701	197,988
907818FG8 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.839% 03/20/2060 245,000.000	220,971	175,177
907818FE3 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 08/15/2059 699,000.000	693,429	509,049
907818GF9 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.950% 05/15/2053 85,000.000	80,849	77,773
91324PDY5 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 2.750% 05/15/2040 270,000.000	262,127	191,045
91324PDZ2 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 2.900% 05/15/2050 225,000.000	217,992	139,897
91324PEE8 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 3.050% 05/15/2041 760,000.000	719,703	549,871
91324PEF5 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 3.250% 05/15/2051 410,000.000	426,312	271,100
91324PDF6 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 3.750% 10/15/2047 755,000.000	762,144	563,405
91324PCZ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.250% 04/15/2047 35,000.000	41,390	28,394
91324PDL3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.250% 06/15/2048 795,000.000	848,138	638,766
91324PDQ2 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.450% 12/15/2048 561,000.000	558,700	462,561
91324PCR1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.750% 07/15/2045 100,000.000	92,751	88,183
91324PEK4 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.750% 05/15/2052 1,278,000.000	1,171,499	1,096,888
91324PEL2 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.950% 05/15/2062 135,000.000	133,677	116,533

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
91324PEW8 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.050% 04/15/2053 265,000.000	264,604	239,011
91324PEX6 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.200% 04/15/2063 350,000.000	342,935	315,389
91324PFK3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.500% 07/15/2044 1,300,000.000	1,288,053	1,263,378
91324PFD9 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.500% 04/15/2064 790,000.000	788,175	739,417
91324PBN1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.700% 10/15/2040 25,000.000	29,714	25,016
91324PFM9 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.750% 07/15/2064 335,000.000	332,980	326,680
91324PES7 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.875% 02/15/2053 296,000.000	308,191	297,216
91324PBQ4 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.950% 02/15/2041 55,000.000	59,507	56,393
91324PET5 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 6.050% 02/15/2063 375,000.000	370,575	383,426
914886AA4 UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	SEMI-ANN. 5.250% 10/01/2111 460,000.000	599,984	424,465
91159HJB7 US BANCORP CALLABLE NOTES VARIABLE 03/NO	SEMI-ANN. 2.491% 11/03/2036 1,025,000.000	1,025,000	830,281
91159HJR2 US BANCORP CALLABLE NOTES VARIABLE 23/JA	SEMI-ANN. 5.678% 01/23/2035 135,000.000	135,230	136,232
92345YAG1 VERISK ANALYTICS INC CALLABLE NOTES FIXE	SEMI-ANN. 3.625% 05/15/2050 408,000.000	403,798	286,493
92343VCV4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.272% 01/15/2036 2,330,000.000	2,293,697	2,096,143
92343VGK4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.400% 03/22/2041 1,325,000.000	1,297,534	1,003,185
92343VFU3 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 2.875% 11/20/2050 788,000.000	674,691	484,888

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
92343VGB4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.550% 03/22/2051 445,000.000	421,812	314,975
92343VFW9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 2.987% 10/30/2056 1,233,000.000	1,115,863	732,782
92343VGC2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.700% 03/22/2061 1,882,000.000	1,826,914	1,278,232
925650AE3 VICI PROPERTIES LP CALLABLE NOTES FIXED	SEMI-ANN. 5.625% 05/15/2052 1,050,000.000	964,614	976,915
927804GE8 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 2.300% 11/15/2031 300,000.000	243,219	250,908
927804GD0 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 2.450% 12/15/2050 336,000.000	330,651	189,306
927804GL2 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 5.450% 04/01/2053 694,000.000	690,614	661,465
927804GQ1 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 5.350% 01/15/2054 148,000.000	147,624	139,819
927804GS7 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 5.550% 08/15/2054 170,000.000	169,261	164,579
92826CAK8 VISA INC CALLABLE NOTES FIXED 2.7% 15/AP	SEMI-ANN. 2.700% 04/15/2040 305,000.000	309,148	222,488
92826CAQ5 VISA INC CALLABLE NOTES FIXED 2% 15/AUG/	SEMI-ANN. 2.000% 08/15/2050 589,000.000	582,686	318,154
92826CAJ1 VISA INC CALLABLE NOTES FIXED 3.65% 15/S	SEMI-ANN. 3.650% 09/15/2047 515,000.000	529,863	394,823
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE	SEMI-ANN. 4.300% 12/14/2045 255,000.000	319,379	218,378
92857WBU3 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 09/17/2050 450,000.000	465,783	349,958
92857WBY5 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.625% 02/10/2053 335,000.000	333,603	319,047
92857WCA6 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 06/28/2054 2,280,000.000	2,286,125	2,201,155

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92857WBZ2 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 02/10/2063 700,000.000	694,148	660,815
92857WCB4 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.875% 06/28/2064 650,000.000	651,334	630,262
929160BD0 VULCAN MATERIALS CO CALLABLE NOTES FIXED	SEMI-ANN. 5.700% 12/01/2054 236,000.000	239,036	230,072
931142EU3 WALMART INC CALLABLE NOTES FIXED 2.5% 22	SEMI-ANN. 2.500% 09/22/2041 1,168,000.000	1,124,310	804,637
254687FM3 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 2.750% 09/01/2049 1,359,000.000	1,317,398	849,267
254687FY7 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 05/13/2040 1,095,000.000	998,570	878,796
254687EX0 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.950% 10/15/2045 340,000.000	372,252	311,209
254687ET9 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 10/01/2043 260,000.000	304,963	255,582
254687EH5 WALT DISNEY CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.650% 11/15/2037 850,000.000	1,143,439	948,017
55903VBD4 WARNERMEDIA HOLDINGS INC CALLABLE NOTES	SEMI-ANN. 5.050% 03/15/2042 2,145,000.000	1,950,230	1,727,756
55903VBE2 WARNERMEDIA HOLDINGS INC CALLABLE NOTES	SEMI-ANN. 5.141% 03/15/2052 3,995,000.000	3,146,549	2,982,419
55903VBF9 WARNERMEDIA HOLDINGS INC CALLABLE NOTES	SEMI-ANN. 5.391% 03/15/2062 1,106,000.000	985,884	816,627
94106BAF8 WASTE CONNECTIONS INC CALLABLE NOTES FIX	SEMI-ANN. 4.200% 01/15/2033 300,000.000	299,184	278,896
94106LCF4 WASTE MANAGEMENT INC CALLABLE NOTES FIXE	SEMI-ANN. 5.350% 10/15/2054 349,000.000	348,857	335,779
95000U3B7 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 4.897% 07/25/2033 100,000.000	100,000	96,561
95000U3F8 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 5.557% 07/25/2034 500,000.000	506,825	499,232

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
95000U2M4 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 5.013% 04/04/2051 1,683,000.000	1,746,406	1,496,055
95000U2Z5 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 4.611% 04/25/2053 3,260,000.000	3,040,919	2,729,954
95000U3K7 WELLS FARGO & CO CALLABLE NOTES VARIABLE	SEMI-ANN. 5.499% 01/23/2035 440,000.000	448,697	438,744
95000U3N1 WELLS FARGO & CO CALLABLE NOTES VARIABLE	SEMI-ANN. 5.211% 12/03/2035 400,000.000	400,000	389,277
95000U2Q5 WELLS FARGO & CO CALLABLE NOTES VARIABLE	SEMI-ANN. 3.068% 04/30/2041 150,000.000	111,296	109,282
94974BGT1 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.400% 06/14/2046 235,000.000	244,585	188,919
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.650% 11/04/2044 990,000.000	1,079,343	832,010
94974BGU8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.750% 12/07/2046 325,000.000	368,674	274,744
94974BGQ7 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.900% 11/17/2045 590,000.000	648,365	511,940
949746RF0 WELLS FARGO & CO NOTES FIXED 5.600% 15/J	SEMI-ANN. 5.606% 01/15/2044 190,000.000	238,402	181,973
95058XAH1 WENDY'S FUNDING LLC 2019-1A A2II 4.08% 1	QUARTERLY 4.080% 06/15/2049 126,371.750	132,616	119,247
961214FW8 WESTPAC BANKING CORP CALLABLE MEDIUM TER	SEMI-ANN. 5.618% 11/20/2035 595,000.000	595,000	584,925
961214EY5 WESTPAC BANKING CORP NOTES FIXED 3.133%	SEMI-ANN. 3.133% 11/18/2041 465,000.000	465,000	333,829
96949LAC9 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 5.100% 09/15/2045 420,000.000	410,298	377,251
96950FAK0 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 5.800% 11/15/2043 195,000.000	192,824	190,542
969457CN8 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN. 5.800% 11/15/2054 1,000,000.000	997,840	979,616

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
98420EAB1 XL GROUP LTD CALLABLE BOND FIXED 5.25% 1	SEMI-ANN. 5.250% 12/15/2043 330,000.000	354,291	306,127
98956PAZ5 ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 5.200% 09/15/2034 300,000.000	299,982	294,466
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER PREFERRED -----		489,020,142	425,972,558
588739W RDA HLDG CO PFD SER A 13.5%		71,600	0
	716.000		
TOTAL PREFERRED COMMON -----		71,600	0
AAT9973W0 BROADVIEW REAL ESTATE PARTNERS FUND LP C	STOCK USD 1,000.000	2,520,855	3,053,796
AAU9937G8 CORTLAND GROWTH & INCOME LP COMMON STOCK	1,000.000	7,268,952	8,975,268
703585Q GUANGDONG INVESTMENT HKD0.50	6,710.000	691	5,796
588740W INTERNATIONAL WIRELESS COMM USD0.01	72,516.000	725	0
ABB9929U6 KLCP DOMESTIC FUND LP	1.000	15,134,692	24,248,663
ABB9948U3 LCM PARTNERS COPS 4 (USD) SLP	1.000	14,777,365	15,168,931
536990922 LISTERINE ROYALTY INT	350,000.000	280,000	280,000
588742W LISTERING ROYALTY II	139,124.490	86,535	0
588743W NATIONAL ENERGY & GAS TRANSMISSION INC C	STOCK USD 4,503.000	45	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
703580Q PEREGRINE INVESTMENTS HOLDINGS LTD COMMO	HKD 262,000.000	0	0
2229610 RIOCAN REAL ESTATE INVESTMENT TRUST REIT	125.000	2,387	1,589
AAV9920W1 UNICO CORE PLUS PARTNERS LP COMMON STOCK	1,000.000	7,819,891	1,579,098
TOTAL COMMON PARTNERSHIP/JOINT VENTURE INTERESTS		47,892,138	53,313,140
00399CJK9 ABS CAPITAL PARTNERS VII LP LTD PART USD	1,000.000	51,008	172,131
00799W112 ADVENT INTL GPE V-D LP	1,000.000	140,758	51,215
020998T75 ALMANAC REALTY SECURITIES VII, L.P. USD	1,000.000	4,234,600	3,775,392
AAG9961Y4 ASANA PARTNERS FUND I, LP	1,000.000	3,704,994	6,449,372
ABH9940W1 ASANA PARTNERS FUND III LP	1,000.000	2,716,667	2,525,409
ABB9930U3 ATALAYA ASSET INCOME FUND (CAYMAN) V LP	1.000	9,893,975	8,647,640
AAQ9981K9 BALANCE POINT CAPITAL PARTNERS III LP	1.000	9,360,783	13,617,915
ABE993806 BALANCE POINT CAPITAL PARTNERS/PRIVATE E	COMMON STOCK USD 1.000	15,573,312	19,374,744
092993203 BLACKSTONE CAP PTRS CAYMAN IV, L.P.	1,000.000	140,165	1,650
057996571 BLACKSTONE REAL ESTATE FD VI, LP - REYNO	AMERICAN 1,000.000	2,380,240	7,727
AAC9986F0 BLACKSTONE REAL ESTATE PARTNERS VII TE 3	1.000	1,581,355	334,503

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
AAR9961S5 BLUE TORCH CREDIT OPPORTUNITIES I LP COM	USD 1.000	0	4,325,344
ABB9998J7 BLUE TORCH OFFSHORE CREDIT OPPORTUNITIES	LP 1.000	10,305,628	14,248,952
ABH9928S6 BMF 2 FEEDER, L.P.	1,000.000	3,637,933	3,136,626
P19662413 BRAZIL REAL ESTATE OPPORTUNITIES FUND IL	USD 1,000.000	1,697,228	343,486
AAI9929F4 BROOKFIELD PREMIER REAL ESTATE PARTNERS	STOCK USD 1,000.000	16,526	389,136
112998570 BROOKFIELD STRATEGIC REAL ESTATE PARTNER	1,000.000	1,406,816	458,000
11999ZV09 BRV PARTNERS FUND I L.P.	1,000.000	1,077,862	1,051,579
ABD9948M9 CAPROCK PARTNERS VALUE-ADD INDUSTRIAL FU	1,000.000	5,398,781	6,562,281
AAM9980L2 CASTLELAKE V, L.P.	1.000	8,685,877	15,470,525
F21990001 CINVEN THIRD FUND LP - REYNOLDS AMERICAN	1,000.000	134,874	15,505
172995623 CITIC CAPITAL CHINA RETAIL PROPERTIES IN	FEEDER FUND, L.P. 1,000.000	2,169,766	1,860,774
AAD9927S3 CLARION LION INDUSTRIAL TRUST	1,000.000	4,462	1,909,211
ABF9978G3 CLARION LION PROPERTIES FUND, L.P.	1,000.000	2,971,860	4,575,070
AAC9996H4 CRESTVIEW PARTNERS (ERISA), L.P.	1,000.000	1,823,340	898,865
AAD9902J2 CROSSHARBOR INSTITUTIONAL PARTNERS II, L	1.000	1	0
232998104 CVC EUROPEAN EQUITY III	1,000.000	225,083	143,063

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
64199W528 CYRUS OPPORTUNITIES FUND II, LTD	916.060	2,969,748	3,712,122
AA09924T2 DAVIDSON KEMPNER INTERNATIONAL (BVI) LTD	54,912.440	5,521,486	7,892,055
288995D42 ELL0ITT INTERNATIONAL LIMITED	14,233.840	22,362,159	33,455,233
AAR9954E5 EXETER EUROPE VALUE VENTURE III SCSP LTD	1,000.000	0	83,205
AAZ9965H6 EXETER OFFICE VALUE FUND, L.P.	1,000.000	5,588,455	661,364
AAU9930B6 FORTRESS CREDIT OPPORTUNITIES FUND A LP	STOCK USD 1.000	6,024,622	18,168,574
AAC9940T5 FORTRESS CREDIT OPPORTUNITIES FUND II (A	1,000.000	481,536	80,613
AAC9907T6 FORTRESS CREDIT OPPORTUNITIES FUND III (	1,000.000	181,030	69,764
AAC9908T5 FORTRESS CREDIT OPPORTUNITIES FUND IV (A	1.000	742,941	1,670,284
ABC9913G4 FORTRESS CREDIT OPPORTUNITIES FUND V EXP	1.000	12,229,401	15,162,078
349992016 FORTRESS JAPAN OPPORTUNITY DOMESTIC FUND	- REYNOLDS 1,000.000	35,455	67,549
349992560 FORTRESS JAPAN OPPORTUNITY FUND II (DOLL	1,000.000	10,814	168,896
37399AE12 GERRITY RETAIL FUND 2 INC LTD PART USD	1,000.000	3,541,187	2,958,568
ABA9984A3 GOF II FEEDER B, L.P.	1.000	5,267,687	19,857,347
399997410 GROSVENOR OPPORTUNISTIC CREDIT FUND III	OPEN-END FUND USD 2,874.160	3,298,675	3,192,243
AAH9911M0 H/2 SPECIAL OPPORTUNITIES FUND IV, L.P.	1,000.000	3,896,428	4,994,314

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
404997413 H/2 SPECIAL OPPORTUNITIES II LP	1,000.000	2,103,540	141,219
AAH993706 HARBOURVEST REYNOLDS FUND I LP	1,000.000	201,324,089	322,132,439
ABA9989G5 HARBOURVEST REYNOLDS FUND I LP	1,000.000	197,471,253	236,333,734
318998D81 HBK MULTI STRATEGY OFFSHORE FUND LTD	9,869.820	9,159,578	17,159,940
AAC9910F1 HEALTHCARE ROYALTY PARTNERS III, L.P.	1,000.000	2,057,570	1,653,313
124995572 HELLMAN & FRIEDMAN CAPITAL PARTNERS VII,	1,000.000	891,850	175,264
12499V849 HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII	1,000.000	2,635,627	4,388,911
L47996423 HEMISFERIO SUL INVESTIMENTOS FUND IV	1,000.000	2,973,394	274,559
45399EB10 INDABA CAPITAL PARTNERS (CAYMAN) LP	1.000	2,331,140	8,075,260
458996493 INTERWEST PARTNERS VIII	1,000.000	810,721	5,927
462996638 IRON POINT REAL ESTATE PARTNERS II- TE L	1,000.000	2,187,420	893,490
ABD9997M9 JADIAN REAL ESTATE FUND I-B	1,000.000	4,363,751	7,289,891
488992900 KELSO INVESTMENT ASSOCIATES VII	1,000.000	731,670	4,464
G52998443 KING STREET CL S SER 60	76.120	9,595	16,569
24899AJ10 KING STREET CL S SER 80	638.160	62,998	44,199
AA09959R4 KINGSTREET S SER 125	36.580	3,659	2,425

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
AAP9993U4 KINGSTREET S SER 168	3.900	390	690
AAC9907H2 LONE STAR REAL ESTATE FUND III (US) LP	1.000	0	14,038
494998W52 LYXOR BRIDGEWATER FUND LIMITED		(1,354,682)	0
AAK9991P2 MATRIX CAPITAL MANAGEMENT FUND (OFFSHORE)	2,610.260	2,610,262	6,232,002
AAZ9919E0 MCP PRIVATE CAPITAL (FEEDER) FUND IV SCS	1.000	10,198,006	15,591,003
616998670 MORGAN STANLEY PRIME PROPERTY FUND - REY		0	12,573,722
	1,000.000		
644992380 NEW ENTERPRISE ASSOCIATES IX		1,402,753	0
	1,000.000		
644992398 NEW ENTERPRISE ASSOCIATES VIII		703,275	21,218
	1,000.000		
644273914 NEW ENTERPRISE ASSOCIATES X		1,255,278	86,082
	1,000.000		
644273930 NEW ENTERPRISE ASSOCIATES XI		430,281	73,601
	1,000.000		
ABF9985D1 NORTHBRIDGE PARTNERS FUND III, L.P.		3,415,565	3,990,296
	1,000.000		
6SS998743 NORTHLIGHT FINANCIAL LLC LTD PART USD		906,505	839,529
	1,000.000		
671992394 OAK INVESTMENT PARTNERS IX		786,728	187
	1,000.000		
671992311 OAK INVESTMENT PARTNERS XI		634,823	800
	1,000.000		
AAQ9976K6 OCP ASIA FUND III		12,985,332	20,658,950
	1.000		
ABB9951U7 OCP ASIA FUND IV, LP		9,425,499	14,016,948
	1.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
8C7589S ORION EUROPEAN REAL ESTATE FUND III CV C	STOCK EUR 137,592.240	155,628	115,703
8C7584S ORION EUROPEAN REAL ESTATE FUND IV, LP C	STOCK EUR 1,951,716.970	1,673,141	1,444,988
ABE9915V7 PARK PRESIDIO CAPITAL OFFSHORE FUND LTD	3,125.000	3,125,000	4,013,614
744997164 PRUDENTIAL PRISA.	1,000.000	7,083,603	18,734,717
AAK9911Q7 RIVERSIDE STRATEGIC CAPITAL FUND I, L.P.	1.000	16,546,328	25,805,296
AAC9999H1 ROCKPOINT REAL ESTATE FUND IV, L.P.	1.000	754,677	42,119
ABB9964U2 SLATE CANADIAN REAL ESTATE OPPORTUNITY F	COMMON STOCK CAD 1,000.000	2,362,692	3,061,529
AAJ9967N9 SOROBAN OPPORTUNITIES CAYMAN FUND LTD	11,250.000	11,250,000	24,256,416
ABK9976Q7 TOWNSEND REAL ESTATE FUND-E, LP	1,000.000	40,000,000	32,771,674
897996294 TRIDENT CAPITAL ADVISORS LLC COMMON STOC	1,000.000	325,763	52,196
91299U904 U.S. VENTURE PTRS IX, L.P	1,000.000	788,474	32,900
902993872 UBS TRUMBULL PROPERTY FUND - REYNOLDS	1,000.000	3,717	1,987,336
AAL9999K4 VALINOR CAPITAL PARTNERS OFFSHORE LTD OP	FUND USD 171.750	171,759	213,004
AAC9982H0 VALINOR CAPITAL PARTNERS OFFSHORE, LTD	86.940	108,124	139,080
941992604 WATERTON RESIDENTIAL PROPERTY VENTURE XI	L.P. 1,000.000	307,514	331,405
ABG9919B5 WOLFF CREDIT PARTNERS III, L.P.	1,000.000	2,615,982	2,675,401

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
AAY9946Y4 400 CAPITAL ASSET BASED OFFSHORE TERM FU	1.000	38,342	13,826,770
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS -----		721,314,129	1,024,735,147
588741W JAMES CABLE		424,804	0
466994001 JPMORGAN SPECIAL SITUATION FUND	5,886.480	3,597,358	10,037,586
AAP9994U3 KINGSSTREET S SER 161	1,000.000	5,680	8,495
AAP9999U8 KINGSSTREET S SER 175 USD	56.800	5,899	7,415
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES -----	58.990	4,033,741	10,053,496
46699A9J7 JPMORGAN 100% U.S. TREASURY SECURITIES M	MONTHLY VARIABLE 12/31/2049 75,883,444.700	75,883,445	75,883,445
ABB9938J0 JUNTO OFFSHORE FUND LTD COMMON STOCK USD	5,517.910	7,546,466	12,894,571
4E0247S MCP PRIVATE CAPITAL FUND III SCSP - RADB	1.000	7,737,666	18,067,966
72201P878 PIMCO FDS LONG DUR CP BD	24,524,228.980	246,529,342	225,868,149
72200Q109 PIMCO FDS PAC INVT MGMT OPEN-END FUND	279,799.310	3,265,388	3,245,672
72201P613 PIMCO FDS STRM FLT OPEN-END FUND	42,174.230	422,459	422,459
ABD9957E5 SENATOR GLOBAL OPP OFFSHORE FD II SER .9 IF H	20,408.120	20,408,127	32,495,060

FD491		REYNOLDS AMERICAN MASTER TRUST COMPOSITE		PAGE 72	
SCHEDULE H (FORM 5500 - 4I-1)				C 318201	
SCHEDULE OF ASSETS HELD FOR		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
INVESTMENT PURPOSES AT END OF YEAR					
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
ABD9982E4 TIGER GLOBAL CL C S1		7,621.720		15,995,118	11,051,510
AHU9915H7 WILSHIRE BRIDGEWATER MANAGED ALPHA MASTE		HEDGE FUND USD		7,876,923	7,999,560
		78,769.230			
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES				385,664,933	387,928,392
VALUE OF FUNDS HELD IN INSURANCE CO. GENERAL ACCT					

89A99B141 KAR HOLDING INC. TERM LOAN		30,000.000		30,060	0
TOTAL VALUE OF FUNDS HELD IN INSURANCE CO. GENERAL ACCT				30,060	0
GENERAL INVESTMENTS - OTHER					
=====					
STATE AND MUNICIPAL SECURITIES					

072024ND0 BAY AREA TOLL AUTH CALIF TOLL BRDG REV R		SEMI-ANN. 6.263% 04/01/2049		912,209	723,977
		685,000.000			
13063BJC7 CALIFORNIA ST GO BDS 01/DEC/2010 01/NOV/		SEMI-ANN. 7.600% 11/01/2040		590,171	518,015
		435,000.000			
13063A7D0 CALIFORNIA ST GO BDS 15/OCT/2009 01/OCT/		SEMI-ANN. 7.300% 10/01/2039		1,170,215	1,041,824
		915,000.000			
13063A5E0 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/		SEMI-ANN. 7.500% 04/01/2034		659,435	553,317
		485,000.000			
13063A5G5 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/		SEMI-ANN. 7.550% 04/01/2039		289,488	295,508
		250,000.000			
167560PL9 CHICAGO ILL MET WTR RECLAMATION DIST GTR		SEMI-ANN. 5.720% 12/01/2038		900,733	758,029
		755,000.000			
234667JL8 DALLAS CNTY TEX HOSP DIST LTD TAX BDS 20		SEMI-ANN. 5.621% 08/15/2044		1,643,494	1,303,707
		1,325,000.000			
2350367A2 DALLAS FORT WORTH TEX INTL ARPT REV TAXA		SEMI-ANN. 2.919% 11/01/2050		535,000	371,431
		535,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
271014TU6 EAST BAY CALIF MUN UTIL DIST WTR SYS REV	SEMI-ANN. 5.874% 06/01/2040 1,115,000.000	1,431,831	1,145,183
38611TAV9 GRAND PARKWAY TRANSN CORP TEX SYS TOLL R	SEMI-ANN. 5.184% 10/01/2042 955,000.000	992,777	931,975
54438CPA4 LOS ANGELES CALIF CMNTY COLLEGE DIST GO	SEMI-ANN. 6.750% 08/01/2049 330,000.000	535,484	367,128
544495VY7 LOS ANGELES CALIF DEPT WTR & PWR REV TAX	SEMI-ANN. 6.574% 07/01/2045 715,000.000	1,013,970	775,017
57582PUE8 MASSACHUSETTS ST GO BDS 2009 E 08/DEC/20	SEMI-ANN. 5.456% 12/01/2039 355,000.000	430,239	353,026
57604TAD8 MASSACHUSETTS ST TRANSN FD REV REV BDS 2	SEMI-ANN. 5.731% 06/01/2040 455,000.000	586,769	454,392
59259YDC0 METROPOLITAN TRANSN AUTH N Y REV REV BDS	SEMI-ANN. 6.687% 11/15/2040 15,000.000	19,362	15,906
594712WY3 MICHIGAN ST UNIV REVS TAXABLE GEN BDS 20	SEMI-ANN. 4.165% 08/15/2122 248,000.000	248,000	182,681
626207YF5 MUNICIPAL ELEC AUTH GA TAXABLE BDS 2010-	SEMI-ANN. 6.637% 04/01/2057 243,000.000	257,886	259,276
646139X83 NEW JERSEY ST TPK AUTH TPK REV REV BDS 2	SEMI-ANN. 7.102% 01/01/2041 376,000.000	534,369	419,909
646139W35 NEW JERSEY ST TPK AUTH TPK REV TPK REV B	SEMI-ANN. 7.414% 01/01/2040 315,000.000	464,521	360,864
64972FT30 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.724% 06/15/2042 60,000.000	75,956	58,931
64972FK88 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	SEMI-ANN. 5.952% 06/15/2042 780,000.000	1,025,762	785,239
64966HYV6 NEW YORK N Y GO BDS 2010H-1 16/JUN/2010	SEMI-ANN. 5.846% 06/01/2040 40,000.000	49,725	40,436
64966H4K3 NEW YORK N Y GO BDS 2011 C-1 20/OCT/2010	SEMI-ANN. 5.517% 10/01/2037 60,000.000	71,047	59,533
64966JAR7 NEW YORK N Y GO BDS 2011 F-1 21/DEC/2010	SEMI-ANN. 6.271% 12/01/2037 300,000.000	385,335	314,900

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
66285WFB7 NORTH TEX TWY AUTH REV FIRST TIER REV BD	SEMI-ANN. 6.718% 01/01/2049 448,000.000	641,211	497,889
73358WEK6 PORT AUTH N Y & N J CONSOLIDATED BDS 168	SEMI-ANN. 4.926% 10/01/2051 80,000.000	86,066	74,184
73358WRP1 PORT AUTH N Y & N J CONSOLIDATED BDS 181	SEMI-ANN. 4.960% 08/01/2046 50,000.000	54,540	46,982
73358WJA3 PORT AUTH N Y & N J CONSOLIDATED BONDS 1	SEMI-ANN. 4.458% 10/01/2062 818,000.000	854,618	687,112
783186TP4 RUTGERS ST UNIV N J TAXABLE GO BDS 2019	SEMI-ANN. 3.915% 05/01/2119 287,000.000	287,000	194,720
796253T93 SAN ANTONIO TEX ELEC & GAS REV REV BDS 2	SEMI-ANN. 5.985% 02/01/2039 1,050,000.000	1,352,425	1,085,952
796253Z21 SAN ANTONIO TEX ELEC & GAS REV REV BDS 2	SEMI-ANN. 4.427% 02/01/2042 20,000.000	21,304	18,427
79765RSV2 SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	SEMI-ANN. 6.000% 11/01/2040 55,000.000	66,944	56,213
79765RTK5 SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	SEMI-ANN. 6.000% 11/01/2040 75,000.000	90,979	76,757
882667AZ1 TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN	SEMI-ANN. 3.922% 12/31/2049 830,000.000	830,000	656,671
882722KF7 TEXAS ST G O BDS 2009A 26/AUG/2009 01/AP	SEMI-ANN. 5.517% 04/01/2039 395,000.000	497,712	394,882
882722VN8 TEXAS ST G O HWY IMPT BDS 2010A 29/SEP/2	SEMI-ANN. 4.681% 04/01/2040 55,000.000	62,418	50,812
913366EP1 UNIV CALIF REGTS MED CTR POOLED REV POOL	SEMI-ANN. 6.548% 05/15/2048 50,000.000	64,412	53,699
913366KB5 UNIV CALIF REGTS MED CTR POOLED REV TAXA	SEMI-ANN. 3.006% 05/15/2050 1,000,000.000	996,450	653,666
91412GC86 UNIVERSITY CALIF REVS GEN REV BDS 2015 A	SEMI-ANN. 4.767% 05/15/2115 342,000.000	487,196	278,888
9151153X5 UNIVERSITY TEX PERM UNIV FD PERM UNIV FD	SEMI-ANN. 5.262% 07/01/2039 120,000.000	148,258	116,705

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
9151375R0 UNIVERSITY TEX UNIV REVS FING SYS REV BD	SEMI-ANN. 4.794% 08/15/2046 890,000.000	1,206,370	834,081
915217RY1 UNIVERSITY VA UNIV REVS TAXABLE GEN REV	SEMI-ANN. 6.200% 09/01/2039 35,000.000	47,825	36,860
TOTAL STATE AND MUNICIPAL SECURITIES FOREIGN GOVERNMENT AND AGENCY SECURITIES -----		22,619,502	17,904,703
603641B ARENTINA, REPUBLIC OF	SEMI-ANN. 0.000% 04/01/2007 222,000.000	0	0
603639B ARGENTINA, REPUBLIC OF 0% 01/APR/2007 CP	SEMI-ANN. 0.000% 04/01/2007 222,000.000	0	0
603642B ARGENTINE REPUBLIC/THE BOND ZERO CPN 01/	SEMI-ANN. 0.000% 02/01/2049 222,000.000	0	0
4926050 BOLIVARIAN REPUBLIC OF VENEZUELA BOND VA	SEMI-ANN. FLOATING 12/31/2164 1,250.000	0	50
760942BA9 ORIENTAL REPUBLIC OF URUGUAY BOND FIXED	SEMI-ANN. 5.100% 06/18/2050 995,000.000	1,018,873	912,261
71567PAT7 PERUSAHAAN PENERBIT SBSN INDONESIA III M	SEMI-ANN. 3.550% 06/09/2051 235,000.000	235,000	166,492
71568QAH0 PERUSAHAAN PERSEROAN PERSERO PT PERUSAHA	SEMI-ANN. 6.250% 01/25/2049 200,000.000	197,460	196,990
168863CE6 REPUBLIC OF CHILE BOND FIXED 3.86% 21/JU	SEMI-ANN. 3.860% 06/21/2047 130,000.000	102,190	97,113
168863DQ8 REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	SEMI-ANN. 3.100% 01/22/2061 110,000.000	70,786	64,837
168863EA2 REPUBLIC OF CHILE CALLABLE BOND FIXED 5.	SEMI-ANN. 5.330% 01/05/2054 1,345,000.000	1,263,497	1,243,184
455780CN4 REPUBLIC OF INDONESIA BOND FIXED 3.7% 30	SEMI-ANN. 3.700% 10/30/2049 123,000.000	129,627	91,183
455780CE4 REPUBLIC OF INDONESIA BOND FIXED 4.35% 1	SEMI-ANN. 4.350% 01/11/2048 138,000.000	156,870	115,708

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
455780DV5 REPUBLIC OF INDONESIA CALLABLE BOND FIXE	SEMI-ANN. 5.100% 02/10/2054 1,105,000.000	1,088,215	1,018,246
455780DP8 REPUBLIC OF INDONESIA CALLABLE BOND FIXE	SEMI-ANN. 5.450% 09/20/2052 405,000.000	389,005	390,371
715638BY7 REPUBLIC OF PERU BOND FIXED 6.15% 12/AUG	SEMI-ANN. 6.150% 08/12/2032 604,000.000	160,784	159,384
B23SFH6 REPUBLIC OF PERU BOND FIXED 6.9% 12/AUG/	SEMI-ANN. 6.900% 08/12/2037 300,000.000	73,705	79,118
B3XZ347 REPUBLIC OF PERU BOND FIXED 6.95% 12/AUG	SEMI-ANN. 6.950% 08/12/2031 496,000.000	139,556	138,919
715638BE1 REPUBLIC OF PERU BOND FIXED 6.95% 12/AUG	SEMI-ANN. 6.950% 08/12/2031 300,000.000	84,898	84,024
715638EC2 REPUBLIC OF PERU CALLABLE BOND FIXED 5.8	SEMI-ANN. 5.875% 08/08/2054 735,000.000	728,451	700,337
731011AW2 REPUBLIC OF POLAND CALLABLE BOND FIXED 5	SEMI-ANN. 5.500% 04/04/2053 305,000.000	301,249	281,858
718286CH8 REPUBLIC OF THE PHILIPPINES BOND FIXED 2	SEMI-ANN. 2.950% 05/05/2045 180,000.000	180,000	120,436
718286CP0 REPUBLIC OF THE PHILIPPINES BOND FIXED 3	SEMI-ANN. 3.200% 07/06/2046 1,075,000.000	1,065,852	745,215
718286CB1 REPUBLIC OF THE PHILIPPINES BOND FIXED 3	SEMI-ANN. 3.700% 02/02/2042 240,000.000	292,207	188,847
46513JXN6 STATE OF ISRAEL BOND FIXED 3.375% 15/JAN	SEMI-ANN. 3.375% 01/15/2050 115,000.000	122,930	74,574
46513JB42 STATE OF ISRAEL BOND FIXED 3.875% 03/JUL	SEMI-ANN. 3.875% 07/03/2050 655,000.000	567,952	462,819
46514BRM1 STATE OF ISRAEL BOND FIXED 5.75% 12/MAR/	SEMI-ANN. 5.750% 03/12/2054 600,000.000	575,784	548,489
BMX5B02 UNITED MEXICAN STATES BOND FIXED 4% 24/A	SEMI-ANN. FLOATING 08/24/2034 400,000.000	145,091	142,325
91087BAQ3 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.280% 08/14/2041 791,000.000	702,385	580,061

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
91087BAB6	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 4.350% 01/15/2047 802,000.000	751,189	559,162
91087BAL4	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 5.000% 04/27/2051 70,000.000	75,687	52,533
91087BAX8	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 6.338% 05/04/2053 2,205,000.000	2,204,956	1,962,044
91087BAV2	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 6.350% 02/09/2035 535,000.000	533,031	522,561
91087BBA7	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 6.400% 05/07/2054 1,350,000.000	1,340,861	1,208,907
91086QAZ1	UNITED MEXICAN STATES CALLABLE MEDIUM TE	SEMI-ANN. 5.750% 10/12/2110 860,000.000	837,576	658,201
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES			15,535,668	13,566,248
FOREIGN CURRENCY CONTRACTS (WITH GAINS)				

CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/13/2025	0	1,205
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/15/2025	0	15,368
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/16/2025	0	254
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/17/2025	0	158
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/21/2025	0	603
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 01/27/2025	0	239
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 03/18/2025	0	2,395
CCTUSD	CURRENCY CONTRACT - USD	VALUE DATE: 03/19/2025	0	1,466

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)		0	21,689
OTHER SECURITIES			

015522RY CREDIT DEFAULT SWAP - CDS	VRZN 4.125 16M@1 400,000.000	%USD 20/JUN/2028	0
015554RY CREDIT DEFAULT SWAP - CDS	VRZN 4.125 16M@1 100,000.000	%USD 20/DEC/2028	0
015734RY CREDIT DEFAULT SWAP - CDS	BACORP 3.974 0@1 700,000.000	%USD 20/DEC/2026	0
015563RY CREDIT INDEX SWAP - CDI	CDX.NA.EM.40-V@1 400,000.000	%USD 20/DEC/2028	0
015564RY CREDIT INDEX SWAP - CDI	CDX.NA.EM.40-V@1 1,200,000.000	%USD 20/DEC/2028	0
015634RY CREDIT INDEX SWAP - CDI	CDX.NA.EM.41-V@1 400,000.000	%USD 20/JUN/2029	0
015635RY CREDIT INDEX SWAP - CDI	CDX.NA.EM.41-V@1 300,000.000	%USD 20/JUN/2029	0
015697RY CREDIT INDEX SWAP - CDI	CDX.NA.EM.42-V@1 100,000.000	%USD 20/DEC/2029	0
015698RY CREDIT INDEX SWAP - CDI	CDX.NA.EM.42-V@1 200,000.000	%USD 20/DEC/2029	0
015699RY CREDIT INDEX SWAP - CDI	CDX.NA.EM.42-V@1 300,000.000	%USD 20/DEC/2029	0
015700RY CREDIT INDEX SWAP - CDI	CDX.NA.EM.42-V@1 400,000.000	%USD 20/DEC/2029	0
015701RY CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 700,000.000	%USD 20/DEC/2029	0
015702RY CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 700,000.000	%USD 20/DEC/2029	0
015704RY CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 20,000,000.000	%USD 20/DEC/2029	0

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
015735RY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	93,748
		4,200,000.000			
015736RY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	93,748
		4,200,000.000			
015737RY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	55,802
		2,500,000.000			
015738RY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	129,461
		5,800,000.000			
015739RY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	2,232
		100,000.000			
015681RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(476)
		20,000.000			
015682RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(1,191)
		50,000.000			
015683RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(714)
		30,000.000			
015686RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(238)
		10,000.000			
015687RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(2,143)
		90,000.000			
015688RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(2,381)
		100,000.000			
015689RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(1,310)
		55,000.000			
015690RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(1,072)
		45,000.000			
015691RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(1,191)
		50,000.000			
015692RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(595)
		25,000.000			
015693RY	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000	EUR 19/Mar/2055	0	(595)
		25,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
015726RY	INTEREST RATE SWAP - IRS	4.25 /BBR	0.0000 AUD 19/Mar/2030	0	10,603
015730RY	INTEREST RATE SWAP - IRS	1,700,000.000 /BBR	0.0000 AUD 19/Mar/2030	0	748
015731RY	INTEREST RATE SWAP - IRS	120,000.000 /BBR	0.0000 AUD 19/Mar/2030	0	5,489
015488RY	OVERNIGHT INDEX SWAP - OIS	880,000.000 SOFR	+0% /3% USD 18/DEC/202	0	45,781
015600RY	OVERNIGHT INDEX SWAP - OIS	4,100,000.000 SOFR	+0% /1% USD 15/JUN/202	0	814,112
015650RY	OVERNIGHT INDEX SWAP - OIS	11,400,000.000 SONIA	+0% /4% GBP 18/SEP/202	0	(333)
015670RY	OVERNIGHT INDEX SWAP - OIS	100,000.000 SONIA	+0% /4% GBP 18/SEP/202	0	(1,916)
015671RY	OVERNIGHT INDEX SWAP - OIS	575,000.000 SONIA	+0% /4% GBP 18/SEP/202	0	(1,916)
015672RY	OVERNIGHT INDEX SWAP - OIS	575,000.000 SONIA	+0% /4% GBP 18/SEP/202	0	(1,916)
015673RY	OVERNIGHT INDEX SWAP - OIS	575,000.000 SONIA	+0% /4% GBP 18/SEP/202	0	(1,916)
015703RY	OVERNIGHT INDEX SWAP - OIS	575,000.000 SOFR	+0% /3.75% USD 18/DEC/203	0	29,368
015705RY	OVERNIGHT INDEX SWAP - OIS	1,100,000.000 SOFR	+0% /3.69% USD 15/NOV/205	0	4,642
015706RY	OVERNIGHT INDEX SWAP - OIS	100,000.000 SOFR	+0% /3.69% USD 15/NOV/205	0	4,642
015707RY	OVERNIGHT INDEX SWAP - OIS	100,000.000 SOFR	+0% /3.69% USD 15/NOV/205	0	4,642
015709RY	OVERNIGHT INDEX SWAP - OIS	100,000.000 SOFR	+0% /3.69% USD 15/NOV/205	0	4,642
015710RY	OVERNIGHT INDEX SWAP - OIS	100,000.000 SOFR	+0% /3.69% USD 15/NOV/205	0	4,642

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
015712RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	11,523	
			200,000.000				
015714RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	5,761	
			100,000.000				
015715RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	11,523	
			200,000.000				
015716RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	5,761	
			100,000.000				
015717RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	5,761	
			100,000.000				
015718RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	5,761	
			100,000.000				
015720RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	11,523	
			200,000.000				
015721RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	5,761	
			100,000.000				
015723RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	11,523	
			200,000.000				
015725RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	11,523	
			200,000.000				
015732RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	17,284	
			300,000.000				
015733RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622%	USD 15/NOV/205	0	17,284	
			300,000.000				
182990994	TRUST RECEIPT CLASS ACTION PROCEEDS				(15)	0	
	TOTAL OTHER SECURITIES				(15)	1,824,627	
	TOTAL GENERAL INVESTMENTS - OTHER				38,155,154	33,317,268	
					=====	=====	
	TOTAL GENERAL INVESTMENTS				1,929,056,770	2,156,109,347	
					-----	-----	
					-----	-----	

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR				REYNOLDS AMERICAN MASTER TRUST COMPOSITE		PAGE 82 C 318201	
				BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR				DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
OTHER LIABILITIES							

OVERDRAFTS							

CAVL	CAD VM FOR CENTRAL CLEARING BROKER BAML			(215.350)		(159)	(150)
USDC	USD CASH AT BROKER			(15,238.900)		(15,239)	(15,239)
USVL	USD VM FOR CENTRAL CLEARING BROKER BAML			(3,448,264.870)		(3,448,265)	(3,448,265)
USVB	USD VM FOR CENTRAL CLEARING BROKER BARCL			(8,349.260)		(8,349)	(8,349)
TOTAL OVERDRAFTS						(3,472,012)	(3,472,003)
FUTURES CONTRACTS							

USH5COM	US LONG BOND(CBT) BOND	20/MAR/2025	USH5	EXPIRES 03/20/2025	SIZE 100,000.0	0	(3,141,454)
					1,126.000		
WNH5COM	US ULTRA BOND CBT BOND	20/MAR/2025	WNH5	EXPIRES 03/20/2025	SIZE 100,000.0	0	(627,994)
					122.000		
TYH5COM	US 10YR NOTE (CBT) BOND	20/MAR/2025	TYH5	EXPIRES 03/20/2025	SIZE 100,000.0	0	(1,640,809)
					991.000		
UXYH5CO	US 10YR ULTRA FUT BOND	20/MAR/2025	UXYH5	EXPIRES 03/20/2025	SIZE 100,000.0	0	(2,048,606)
					1,301.000		
TUH5COM	US 2YR NOTE (CBT) BOND	31/MAR/2025	TUH5	EXPIRES 03/31/2025	SIZE 200,000.0	0	23,451
					474.000		
FVH5COM	US 5YR NOTE (CBT) BOND	31/MAR/2025	FVH5	EXPIRES 03/31/2025	SIZE 100,000.0	0	(927,244)
					1,154.000		
SFRU7CO	3 MONTH SOFR FUT INTEREST RATE	14/DEC/20		EXPIRES 12/14/2027	SIZE 2,500.0	0	(6,112)
					30.000		
JPMorgan Investor Services				J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
SFRM7C0	3 MONTH SOFR FUT INTEREST RATE 14/SEP/20	EXPIRES 09/14/2027	SIZE 2,500.0	0	(4,298)
		30.000			
SFRH7C0	3 MONTH SOFR FUT INTEREST RATE 15/JUN/20	EXPIRES 06/15/2027	SIZE 2,500.0	0	(2,847)
		30.000			
SFRZ6C0	3 MONTH SOFR FUT INTEREST RATE 16/MAR/20	EXPIRES 03/16/2027	SIZE 2,500.0	0	(1,047)
		30.000			
TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS				0	(8,376,961)
TOTAL CASH FLOWS ON FUTURES CONTRACTS					(7,372,616)
TOTAL FUTURES CONTRACTS NET OF CASH FLOWS					(1,004,345)
TOTAL PAYABLES FOR SECURITIES PURCHASED				(4,193,559)	(4,193,559)
TOTAL OTHER LIABILITIES				(7,665,571)	(8,669,907)
				-----	-----
				-----	-----

FD492

SCHEDULE H (FORM 5500 - 4I-2)
SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED
AND DISPOSED OF WITHIN THE PLAN YEAR

REYNOLDS AMERICAN MASTER TRUST COMPOSITE

BASE CURRENCY: USD

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DECEMBER 31, 2023
THROUGH DECEMBER 31, 2024

IDENTITY OF ISSUE, BORROWER, LESSOR INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
----- EXCBRCEUR EXCESS CASH BARCLAYS (BRC/BCY)	EUR	(31,941)	30,279
	28,955.280		
594001992 MISCELLANEOUS INCOME	MONTHLY VARIABLE 12/31/2049	(4,976)	4,976
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		(36,916)	35,255
ALL OTHER INTEREST BEARING CASH -----			
EXCBRCGBP EXCESS CASH BARCLAYS (BRC/BCY)	GBP	(494,599)	496,108
	389,496.820		
TOTAL ALL OTHER INTEREST BEARING CASH		(494,599)	496,108
CORPORATE DEBT INSTRUMENTS -----			
00135TAE4 AIB GROUP PLC CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 5.871% 03/28/2035	(305,000)	319,729
	305,000.000		
015271BD0 ALEXANDRIA REAL ESTATE EQUITIES INC CALL	SEMI-ANN. 5.625% 05/15/2054	(673,450)	630,055
	675,000.000		
03040WBC8 AMERICAN WATER CAPITAL CORP CALLABLE NOT	SEMI-ANN. 5.450% 03/01/2054	(100,332)	96,884
	100,000.000		
04686JAH4 ATHENE HOLDING LTD CALLABLE NOTES FIXED	SEMI-ANN. 6.250% 04/01/2054	(660,884)	665,307
	665,000.000		
049560BB0 ATMOS ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.000% 12/15/2054	(278,006)	280,015
	280,000.000		
05523RAM9 BAE SYSTEMS PLC CALLABLE NOTES FIXED 5.5	SEMI-ANN. 5.500% 03/26/2054	(172,097)	174,587
	175,000.000		
06738ECS2 BARCLAYS PLC CALLABLE NOTES VARIABLE 12/	SEMI-ANN. 6.036% 03/12/2055	(195,000)	209,323
	195,000.000		
09290DAB7 BLACKROCK FUNDING INC CALLABLE NOTES FIX	SEMI-ANN. 5.000% 03/14/2034	(414,353)	411,720
	415,000.000		

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SHARES / PAR			
097023DM4 BOEING CO/THE CALLABLE NOTES FIXED 6.858	SEMI-ANN. 6.858% 05/01/2054 645,000.000	(648,925)	703,408
097023DN2 BOEING CO/THE CALLABLE NOTES FIXED 7.008	SEMI-ANN. 7.008% 05/01/2064 500,000.000	(520,584)	533,195
14448CBD5 CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 6.200% 03/15/2054 205,000.000	(204,662)	229,016
125523AK6 CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9	SEMI-ANN. 4.900% 12/15/2048 50,000.000	(45,824)	44,933
17325FBG2 CITIBANK NA CALLABLE NOTES FIXED 5.57% 3	SEMI-ANN. 5.570% 04/30/2034 390,000.000	(390,000)	401,654
20030NEK3 COMCAST CORP CALLABLE NOTES FIXED 5.65%	SEMI-ANN. 5.650% 06/01/2054 430,000.000	(428,082)	436,962
212015AQ4 CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN. 4.900% 06/01/2044 130,000.000	(113,369)	113,915
127097AN3 COTERRA ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 5.900% 02/15/2055 425,000.000	(422,259)	424,343
224044CT2 COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN. 5.800% 12/15/2053 150,000.000	(139,458)	140,162
224044CV7 COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN. 5.950% 09/01/2054 755,000.000	(742,607)	734,905
25179MBH5 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.750% 09/15/2054 360,000.000	(362,014)	348,844
25278XBB4 DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN. 5.900% 04/18/2064 260,000.000	(259,880)	260,841
25470DBL2 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 4.000% 09/15/2055 300,000.000	(196,314)	190,689
29273VAW0 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.950% 05/15/2054 1,205,000.000	(1,199,386)	1,193,247
29273VBB5 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.050% 09/01/2054 895,000.000	(890,176)	893,454
26874RAP3 ENI SPA CALLABLE NOTES FIXED 5.95% 15/MA	SEMI-ANN. 5.950% 05/15/2054 565,000.000	(558,378)	560,240

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SHARES / PAR			
361448BR3 GATX CORP CALLABLE NOTES FIXED 6.05% 05/	SEMI-ANN. 6.050% 06/05/2054 125,000.000	(124,949)	127,972
381416A53 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 6.561% 10/24/2034 80,000.000	(87,604)	86,927
381416A95 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 5.851% 04/25/2035 770,000.000	(770,000)	784,504
38239EAC6 GOODMAN US FINANCE SIX LLC CALLABLE NOTE	SEMI-ANN. 5.125% 10/07/2034 80,000.000	(79,642)	80,198
404119BZ1 HCA INC CALLABLE NOTES FIXED 5.25% 15/JU	SEMI-ANN. 5.250% 06/15/2049 365,000.000	(331,324)	323,602
404121AK1 HCA INC CALLABLE NOTES FIXED 5.45% 15/SE	SEMI-ANN. 5.450% 09/15/2034 310,000.000	(309,547)	313,757
446150BD5 HUNTINGTON BANCSHARES INC/OH CALLABLE NO	SEMI-ANN. 5.709% 02/02/2035 140,000.000	(137,000)	139,392
50222CAB6 LSEG US FIN CORP CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.297% 03/28/2034 230,000.000	(230,000)	228,517
579780AU1 MCCORMICK & CO INC/MD CALLABLE NOTES FIX	SEMI-ANN. 4.700% 10/15/2034 365,000.000	(364,073)	359,383
61747YFR1 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 5.831% 04/19/2035 1,070,000.000	(1,070,000)	1,072,838
628312AE0 MUTUAL OF OMAHA INSURANCE CO CALLABLE NO	SEMI-ANN. 6.144% 01/16/2064 230,000.000	(230,000)	233,103
64105MAD3 NESTLE CAPITAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 5.100% 03/12/2054 1,090,000.000	(1,085,829)	1,049,510
666807CM2 NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN. 5.200% 06/01/2054 45,000.000	(43,998)	43,337
69047QAD4 OVINTIV INC CALLABLE NOTES FIXED 7.1% 15	SEMI-ANN. 7.100% 07/15/2053 365,000.000	(422,936)	413,927
693475BW4 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN. 5.676% 01/22/2035 1,035,000.000	(1,038,007)	1,041,900
69352PAT0 PPL CAPITAL FUNDING INC CALLABLE NOTES F	SEMI-ANN. 5.250% 09/01/2034 345,000.000	(343,227)	342,813

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SHARES / PAR			
744533BR0 PUBLIC SERVICE CO OF OKLAHOMA CALLABLE N	SEMI-ANN. 5.200% 01/15/2035 390,000.000	(389,934)	391,247
745332CN4 PUGET SOUND ENERGY INC CALLABLE BOND FIX	SEMI-ANN. 5.685% 06/15/2054 165,000.000	(164,998)	165,556
756109CD4 REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.200% 02/15/2031 1,475,000.000	(1,488,336)	1,282,894
771196CM2 ROCHE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.218% 03/08/2054 425,000.000	(425,000)	426,638
78016HZW3 ROYAL BANK OF CANADA CALLABLE MEDIUM TER	SEMI-ANN. 5.150% 02/01/2034 465,000.000	(464,051)	460,977
83368RBY7 SOCIETE GENERALE SA CALLABLE NOTES VARIA	SEMI-ANN. 7.132% 01/19/2055 620,000.000	(620,000)	621,961
83007CAG7 SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL	SEMI-ANN. 6.176% 10/01/2054 245,000.000	(244,976)	246,297
853254DC1 STANDARD CHARTERED PLC CALLABLE NOTES VA	SEMI-ANN. 5.905% 05/14/2035 470,000.000	(470,000)	477,470
86562MDQ0 SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN. 5.836% 07/09/2044 421,000.000	(421,000)	437,119
87264ABY0 T-MOBILE USA INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.600% 11/15/2060 160,000.000	(103,830)	109,438
876030AL1 TAPESTRY INC CALLABLE NOTES FIXED 5.5% 1	SEMI-ANN. 5.500% 03/11/2035 250,000.000	(249,660)	251,219
91324PFC1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.375% 04/15/2054 910,000.000	(907,397)	903,177
91324PFL1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.625% 07/15/2054 1,335,000.000	(1,338,681)	1,377,681
925650AG8 VICI PROPERTIES LP CALLABLE NOTES FIXED	SEMI-ANN. 6.125% 04/01/2054 825,000.000	(810,609)	832,199
95000U3M3 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	QUARTERLY FLOATING 04/22/2028 500,000.000	(500,000)	501,759
TOTAL CORPORATE DEBT INSTRUMENTS		(25,187,647)	25,124,736

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COMMON										

03214Q108	AMPRIUS TECHNOLOGIES INC COMMON STOCK US		3,071.000					(6,787)		5,821
TOTAL COMMON								(6,787)		5,821
FOREIGN GOVERNMENT AND AGENCY SECURITIES										

BPSNBB3	UNITED KINGDOM OF GREAT BRITAIN AND NORT	SEMI-ANN.	4.375%	07/31/2054				(855,151)		871,795
			675,000.000							
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES								(855,151)		871,795
OTHER SECURITIES										

015658RY	BOND OPTION - BOP	.91	PUT	SCTY	SWP-USD	EX 10/08/2024	1	1,063		0
			200,000.000							
015641RY	BOND OPTION - BOP	.93	PUT	SCTY	SWP-USD	EX 06/06/2024	1	719		(16)
			200,000.000							
015630RY	BOND OPTION - BOP	.94	PUT	SCTY	SWP-USD	EX 05/06/2024	1	297		(375)
			200,000.000							
015632RY	BOND OPTION - BOP	.94	PUT	SCTY	SWP-USD	EX 05/06/2024	1	313		(375)
			200,000.000							
015640RY	BOND OPTION - BOP	.94	PUT	SCTY	SWP-USD	EX 06/06/2024	1	1,094		(16)
			200,000.000							
015645RY	BOND OPTION - BOP	.94	PUT	SCTY	SWP-USD	EX 07/08/2024	1	781		(23)
			200,000.000							
015647RY	BOND OPTION - BOP	.94	PUT	SCTY	SWP-USD	EX 07/08/2024	1	250		(12)
			100,000.000							
015649RY	BOND OPTION - BOP	.94	PUT	SCTY	SWP-USD	EX 07/08/2024	1	234		(8)
			100,000.000							
015655RY	BOND OPTION - BOP	.94	PUT	SCTY	SWP-USD	EX 08/06/2024	1	500		(16)
			200,000.000							

JPMorgan Investor Services

J.P.Morgan

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			SHARES / PAR							
015656RY	BOND OPTION - BOP	.94	PUT SCTY	SWP-USD	EX 08/06/2024	1	500		(16)	
				200,000.000						
015657RY	BOND OPTION - BOP	.94	CALL SCTY	SWP-USD	EX 10/08/2024	1	961		0	
				200,000.000						
015609RY	BOND OPTION - BOP	.95	PUT SCTY	SWP-USD	EX 02/06/2024	1	1,102		0	
				200,000.000						
015615RY	BOND OPTION - BOP	.95	PUT SCTY	SWP-USD	EX 04/04/2024	1	375		0	
				100,000.000						
015617RY	BOND OPTION - BOP	.95	PUT SCTY	SWP-USD	EX 04/04/2024	1	383		0	
				100,000.000						
015625RY	BOND OPTION - BOP	.95	PUT SCTY	SWP-USD	EX 05/06/2024	1	1,906		0	
				400,000.000						
015643RY	BOND OPTION - BOP	.95	PUT SCTY	SWP-USD	EX 06/06/2024	1	625		0	
				200,000.000						
015652RY	BOND OPTION - BOP	.95	PUT SCTY	SWP-USD	EX 08/06/2024	1	453		(16)	
				200,000.000						
015612RY	BOND OPTION - BOP	.96	PUT SCTY	SWP-USD	EX 04/04/2024	1	391		0	
				100,000.000						
015620RY	BOND OPTION - BOP	.96	PUT SCTY	SWP-USD	EX 04/04/2024	1	547		(94)	
				200,000.000						
015627RY	BOND OPTION - BOP	.96	PUT SCTY	SWP-USD	EX 06/06/2024	1	969		0	
				200,000.000						
015606RY	BOND OPTION - BOP	.97	CALL SCTY	SWP-USD	EX 01/09/2024	1	781		0	
				200,000.000						
015608RY	BOND OPTION - BOP	.97	CALL SCTY	SWP-USD	EX 02/06/2024	1	1,039		0	
				200,000.000						
015624RY	BOND OPTION - BOP	.97	CALL SCTY	SWP-USD	EX 05/06/2024	1	1,375		(23)	
				400,000.000						
015629RY	BOND OPTION - BOP	.97	CALL SCTY	SWP-USD	EX 05/06/2024	1	250		0	
				200,000.000						
015631RY	BOND OPTION - BOP	.97	CALL SCTY	SWP-USD	EX 05/06/2024	1	250		(16)	
				200,000.000						

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			SHARES / PAR						
015642RY	BOND OPTION - BOP	.97	CALL SCTY SWP-USD EX 06/06/2024	1		484		0	
			200,000.000						
015644RY	BOND OPTION - BOP	.97	CALL SCTY SWP-USD EX 07/08/2024	1		656		0	
			200,000.000						
015646RY	BOND OPTION - BOP	.97	CALL SCTY SWP-USD EX 07/08/2024	1		188		0	
			100,000.000						
015648RY	BOND OPTION - BOP	.97	CALL SCTY SWP-USD EX 07/08/2024	1		203		0	
			100,000.000						
015653RY	BOND OPTION - BOP	.97	CALL SCTY SWP-USD EX 08/06/2024	1		438		0	
			200,000.000						
015654RY	BOND OPTION - BOP	.97	CALL SCTY SWP-USD EX 08/06/2024	1		438		0	
			200,000.000						
015611RY	BOND OPTION - BOP	.98	CALL SCTY SWP-USD EX 02/06/2024	1		875		0	
			200,000.000						
015614RY	BOND OPTION - BOP	.98	CALL SCTY SWP-USD EX 04/04/2024	1		297		0	
			100,000.000						
015616RY	BOND OPTION - BOP	.98	CALL SCTY SWP-USD EX 04/04/2024	1		258		0	
			100,000.000						
015619RY	BOND OPTION - BOP	.98	CALL SCTY SWP-USD EX 04/04/2024	1		375		(35)	
			200,000.000						
015651RY	BOND OPTION - BOP	.98	CALL SCTY SWP-USD EX 08/06/2024	1		375		0	
			200,000.000						
015675RY	BOND OPTION - BOP	.98	CALL SCTY SWP-USD EX 10/08/2024	1		688		0	
			200,000.000						
015603RY	BOND OPTION - BOP	.99	PUT SCTY SWP-USD EX 02/06/2024	1		547		0	
			100,000.000						
015607RY	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 01/09/2024	1		258		0	
			100,000.000						
015610RY	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 02/06/2024	1		516		0	
			200,000.000						
015613RY	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 04/04/2024	1		297		(4)	
			100,000.000						

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015626RY	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 06/06/2024	1		617		(16)	
			200,000.000						
015601RY	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 02/06/2024	1		797		0	
			200,000.000						
015602RY	BOND OPTION - BOP	1.01	CALL SCTY SWP-USD EX 02/06/2024	1		375		0	
			100,000.000						
015628RY	CREDIT INDEX SWAP - CDI		CDX.NA.EM.41-V@1		%USD 20/JUN/2029	0		0	
			200,000.000						
015633RY	CREDIT INDEX SWAP - CDI		CDX.NA.EM.41-V@1		%USD 20/JUN/2029	0		0	
			400,000.000						
015621RY	INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 18/Sep/2054			0		0	
			10,000.000						
015622RY	INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 18/Sep/2054			0		0	
			174,000.000						
015623RY	INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 18/Sep/2054			0		0	
			316,000.000						
015636RY	INTEREST RATE SWAP - IRS	2.75	/EURIBOR 0.0000 EUR 18/Sep/2034			0		0	
			200,000.000						
015637RY	INTEREST RATE SWAP - IRS	2.75	/EURIBOR 0.0000 EUR 18/Sep/2034			0		0	
			200,000.000						
015638RY	INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 18/Sep/2054			0		0	
			100,000.000						
015639RY	INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 18/Sep/2054			0		0	
			100,000.000						
015618RY	OVERNIGHT INDEX SWAP - OIS		SONIA +0% /3.75% GBP 18/SEP/203			0		0	
			200,000.000						
015659RY	OVERNIGHT INDEX SWAP - OIS		SOFR +0% /3.66744% USD 15/NOV/204			0		0	
			100,000.000						
015660RY	OVERNIGHT INDEX SWAP - OIS		SOFR +0% /3.53134% USD 15/NOV/204			0		0	
			100,000.000						
015661RY	OVERNIGHT INDEX SWAP - OIS		SOFR +0% /3.53123% USD 15/NOV/204			0		0	
			200,000.000						

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		SHARES / PAR			
015662RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.52728% USD 15/NOV/204 500,000.000	0	0
015663RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.42601% USD 15/NOV/204 500,000.000	0	0
015664RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.31137% USD 15/NOV/204 400,000.000	0	0
015665RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.26726% USD 15/NOV/204 100,000.000	0	0
015666RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.38575% USD 15/NOV/204 100,000.000	0	0
015667RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.41774% USD 15/NOV/204 100,000.000	0	0
015668RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.40498% USD 15/NOV/204 100,000.000	0	0
015669RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.47105% USD 15/NOV/204 700,000.000	0	0
015674RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.4% USD 15/NOV/205 400,000.000	0	0
015676RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.4% USD 15/NOV/205 100,000.000	0	0
015677RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.4% USD 15/NOV/205 400,000.000	0	0
015678RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.4% USD 15/NOV/205 100,000.000	0	0
015679RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.4% USD 15/NOV/205 400,000.000	0	0
015680RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.3% USD 02/DEC/205 100,000.000	0	0
015684RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.3% USD 02/DEC/205 700,000.000	0	0
015685RY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.3% USD 02/DEC/205 100,000.000	0	0

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SHARES / PAR			
015694RY OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.3% USD 02/DEC/205 100,000.000	0	0
015695RY OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.3% USD 02/DEC/205 100,000.000	0	0
015696RY OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.3% USD 02/DEC/205 100,000.000	0	0
182990994 TRUST RECEIPT CLASS ACTION PROCEEDS		(15)	15
TOTAL OTHER SECURITIES		25,821	(1,044)
FUTURES CONTRACTS			
593584F EUX ACAL EUR-BOBL 10/25/24 @ 120.25	EXPIRES 10/25/2024 SIZE 100,000.0 1.000	0	231
593569F EUX ACAL EUR-BUND 09/20/24 @ 135	EXPIRES 09/20/2024 SIZE 100,000.0 1.000	0	443
593571F EUX ACAL EUR-BUND 10/25/24 @ 136	EXPIRES 10/25/2024 SIZE 100,000.0 1.000	0	618
593591F EUX ACAL EUR-BUND 11/22/24 @ 135	EXPIRES 11/22/2024 SIZE 100,000.0 1.000	0	680
593585F EUX APUT EUR-BOBL 10/25/24 @ 118.75	EXPIRES 10/25/2024 SIZE 100,000.0 1.000	0	235
593568F EUX APUT EUR-BUND 09/20/24 @ 132.5	EXPIRES 09/20/2024 SIZE 100,000.0 1.000	0	309
593572F EUX APUT EUR-BUND 10/25/24 @ 133	EXPIRES 10/25/2024 SIZE 100,000.0 1.000	0	525
593590F EUX APUT EUR-BUND 11/22/24 @ 132	EXPIRES 11/22/2024 SIZE 100,000.0 1.000	0	595
JBU4COM JPN 10Y BOND(OSE) BOND 12/SEP/2024 JBU4	EXPIRES 09/12/2024 SIZE 100,000,000.0 2.000	0	(26,666)
JBZ4COM JPN 10Y BOND(OSE) BOND 13/DEC/2024 JBZ4	EXPIRES 12/13/2024 SIZE 100,000,000.0 2.000	0	5,039

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JBM4COM	JPN 10Y BOND(OSE) BOND 13/JUN/2024 JBM4	SHARES / PAR	SIZE				
		EXPIRES 06/13/2024	100,000,000.0	0		26,655	
		2.000					
G0M4COM	LONG GILT FUTURE BOND 26/JUN/2024 G M4 C	EXPIRES 06/26/2024	100,000.0	0		40,843	
		14.000					
G0U4COM	LONG GILT FUTURE BOND 26/SEP/2024 G U4 C	EXPIRES 09/26/2024	100,000.0	0		(36,328)	
		12.000					
G0Z4COM	LONG GILT FUTURE BOND 27/DEC/2024 G Z4 C	EXPIRES 12/27/2024	100,000.0	0		3,279	
		11.000					
USM4COM	US LONG BOND(CBT) BOND 18/JUN/2024 USM4	EXPIRES 06/18/2024	100,000.0	0		(1,765,782)	
		1,808.000					
USZ4COM	US LONG BOND(CBT) BOND 19/DEC/2024 USZ4	EXPIRES 12/19/2024	100,000.0	0		(9,314,439)	
		1,539.000					
USU4COM	US LONG BOND(CBT) BOND 19/SEP/2024 USU4	EXPIRES 09/19/2024	100,000.0	0		8,725,304	
		1,482.000					
WNM4COM	US ULTRA BOND CBT BOND 18/JUN/2024 WNM4	EXPIRES 06/18/2024	100,000.0	0		(582,502)	
		691.000					
WNZ4COM	US ULTRA BOND CBT BOND 19/DEC/2024 WNZ4	EXPIRES 12/19/2024	100,000.0	0		(1,035,270)	
		275.000					
WNU4COM	US ULTRA BOND CBT BOND 19/SEP/2024 WNU4	EXPIRES 09/19/2024	100,000.0	0		1,850,798	
		615.000					
TYM4COM	US 10YR NOTE (CBT) BOND 18/JUN/2024 TYM4	EXPIRES 06/18/2024	100,000.0	0		(1,558,061)	
		968.000					
TYZ4COM	US 10YR NOTE (CBT) BOND 19/DEC/2024 TYZ4	EXPIRES 12/19/2024	100,000.0	0		(3,974,384)	
		1,127.000					
TYU4COM	US 10YR NOTE (CBT) BOND 19/SEP/2024 TYU4	EXPIRES 09/19/2024	100,000.0	0		4,641,921	
		1,120.000					
UXYM4CO	US 10YR ULTRA FUT BOND 18/JUN/2024 UXYM4	EXPIRES 06/18/2024	100,000.0	0		(2,055,013)	
		1,629.000					
UXYZ4CO	US 10YR ULTRA FUT BOND 19/DEC/2024 UXYZ4	EXPIRES 12/19/2024	100,000.0	0		(7,594,578)	
		1,557.000					
UXYU4CO	US 10YR ULTRA FUT BOND 19/SEP/2024 UXYU4	EXPIRES 09/19/2024	100,000.0	0		7,460,250	
		1,548.000					

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TUM4COM	US 2YR NOTE (CBT) BOND 28/JUN/2024 TUM4	EXPIRES 06/28/2024	SIZE 200,000.0		0		(867,148)
		534.000					
TUU4COM	US 2YR NOTE (CBT) BOND 30/SEP/2024 TUU4	EXPIRES 09/30/2024	SIZE 200,000.0		0		1,505,648
		537.000					
TUZ4COM	US 2YR NOTE (CBT) BOND 31/DEC/2024 TUZ4	EXPIRES 12/31/2024	SIZE 200,000.0		0		(1,246,021)
		539.000					
FVM4COM	US 5YR NOTE (CBT) BOND 28/JUN/2024 FVM4	EXPIRES 06/28/2024	SIZE 100,000.0		0		(1,896,335)
		1,435.000					
FVU4COM	US 5YR NOTE (CBT) BOND 30/SEP/2024 FVU4	EXPIRES 09/30/2024	SIZE 100,000.0		0		4,425,681
		1,500.000					
FVZ4COM	US 5YR NOTE (CBT) BOND 31/DEC/2024 FVZ4	EXPIRES 12/31/2024	SIZE 100,000.0		0		(3,460,286)
		1,295.000					
TOTAL FUTURES CONTRACTS					0		(6,723,761)
SECURITIES SOLD SHORT							

EXCBRCEUR	EXCESS CASH BARCLAYS (BRC/BCY)	EUR			59		(59)
			55.690				
EXCBRCGBP	EXCESS CASH BARCLAYS (BRC/BCY)	GBP			217		(217)
			165.690				
EXCBRCJPY	EXCESS CASH BARCLAYS (BRC/BCY)	JPY			7		(7)
			1,076.000				
01F0406A0	TBA UMBS SINGLE FAMILY 30YR 4.0 10/24	4.000%	10/25/2054		377,313		(378,398)
		400,000.000					
01F0406B8	TBA UMBS SINGLE FAMILY 30YR 4.0 11/23	4.000%	11/25/2054		184,969		(184,969)
		200,000.000					
01F050619	TBA UMBS SINGLE FAMILY 30YR 5.0 01/23	5.000%	01/25/2053		392,484		(393,645)
		400,000.000					
01F050627	TBA UMBS SINGLE FAMILY 30YR 5.0 02/24	5.000%	02/25/2054		197,039		(195,766)
		200,000.000					
01F050643	TBA UMBS SINGLE FAMILY 30YR 5.0 04/23	5.000%	04/25/2053		1,164,406		(1,164,594)
		1,200,000.000					

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01F050650 TBA UMBS SINGLE FAMILY 30YR 5.0 05/24	5.000% 05/25/2054 400,000.000	384,156	(384,156)
01F050684 TBA UMBS SINGLE FAMILY 30YR 5.0 08/23	5.000% 08/25/2054 400,000.000	394,688	(394,688)
01F050692 TBA UMBS SINGLE FAMILY 30YR 5.0 09/23	5.000% 09/25/2054 1,200,000.000	1,191,188	(1,193,379)
01F0506A9 TBA UMBS SINGLE FAMILY 30YR 5.0 10/24	5.000% 10/25/2054 600,000.000	596,320	(601,219)
01F0506B7 TBA UMBS SINGLE FAMILY 30YR 5.0 11/22	5.000% 11/25/2053 600,000.000	601,336	(586,781)
TOTAL SECURITIES SOLD SHORT		5,484,181	(5,477,876)
		-----	-----
TOTAL GENERAL INVESTMENTS		(21,071,098)	14,331,034

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46699A9J7 JPMORGAN 100% U.S. TREASURY SECURITIES MMKT FUND - MONTHLY VARIABLE 12/31/2049						
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS					
155	01/02/24 B BUY 203	100.0000	0	155	155	0
10	01/02/24 B BUY 448	100.0000	0	10	10	0
488	01/02/24 B BUY 528	100.0000	0	488	488	0
20,636	01/02/24 B BUY 1416	100.0000	0	20,636	20,636	0
1,735,193	01/02/24 B BUY 2217	100.0000	0	1,735,193	1,735,193	0
16	01/02/24 B BUY 3025	100.0000	0	16	16	0
47	01/02/24 B BUY 3761	100.0000	0	47	47	0
119,517	01/02/24 S SELL 6085	100.0000	0	119,517	119,517	0
196,142	01/02/24 S SELL 27525	100.0000	0	196,142	196,142	0
171,768	01/02/24 B BUY 42162	100.0000	0	171,768	171,768	0
66,640	01/02/24 S SELL 70947881	100.0000	0	66,640	66,640	0
212	01/02/24 B BUY 70981890	100.0000	0	212	212	0
96	01/02/24 B BUY 71020071	100.0000	0	96	96	0
10	01/02/24 B BUY 71141538	100.0000	0	10	10	0
120,326	01/02/24 S SELL 71324708	100.0000	0	120,326	120,326	0
60,994	01/02/24 B BUY 71423560	100.0000	0	60,994	60,994	0
155	01/03/24 S SELL 205	100.0000	0	155	155	0
16	01/03/24 S SELL 3030	100.0000	0	16	16	0
582,423	01/03/24 B BUY 6091	100.0000	0	582,423	582,423	0
3,689,008	01/03/24 S SELL 27560	100.0000	0	3,689,008	3,689,008	0
982,828	01/03/24 S SELL 42169	100.0000	0	982,828	982,828	0
101,113	01/03/24 S SELL 70947902	100.0000	0	101,113	101,113	0
10	01/03/24 S SELL 71141541	100.0000	0	10	10	0
91,365	01/03/24 S SELL 71324763	100.0000	0	91,365	91,365	0
4,022	01/04/24 S SELL 3033	100.0000	0	4,022	4,022	0
1,287,819	01/04/24 B BUY 27575	100.0000	0	1,287,819	1,287,819	0
902,544	01/04/24 B BUY 42184	100.0000	0	902,544	902,544	0
43,451	01/04/24 B BUY 70947903	100.0000	0	43,451	43,451	0
3,896,063	01/05/24 S SELL 27594	100.0000	0	3,896,063	3,896,063	0
1,099,161	01/05/24 B BUY 42199	100.0000	0	1,099,161	1,099,161	0
354,460	01/05/24 B BUY 70947906	100.0000	0	354,460	354,460	0
3,560	01/05/24 B BUY 71324836	100.0000	0	3,560	3,560	0
577,922	01/08/24 S SELL 6093	100.0000	0	577,922	577,922	0
6,223,522	01/08/24 B BUY 27610	100.0000	0	6,223,522	6,223,522	0
312,518	01/08/24 S SELL 42209	100.0000	0	312,518	312,518	0
394,374	01/08/24 S SELL 70947911	100.0000	0	394,374	394,374	0
171,065	01/08/24 S SELL 71324884	100.0000	0	171,065	171,065	0
4,175	01/09/24 B BUY 6096	100.0000	0	4,175	4,175	0
1,779,577	01/09/24 B BUY 27627	100.0000	0	1,779,577	1,779,577	0
178,832	01/09/24 S SELL 42210	100.0000	0	178,832	178,832	0
3,538	01/09/24 S SELL 70947914	100.0000	0	3,538	3,538	0
94,546	01/09/24 B BUY 71324933	100.0000	0	94,546	94,546	0
535,393	01/10/24 B BUY 6101	100.0000	0	535,393	535,393	0
720,897	01/10/24 S SELL 27642	100.0000	0	720,897	720,897	0

JPMorgan Investor Services

J.P.Morgan

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1,086,175	01/10/24 S SELL 42220	100.0000	0	1,086,175	1,086,175	0
567,454	01/11/24 S SELL 27657	100.0000	0	567,454	567,454	0
522,785	01/11/24 S SELL 42236	100.0000	0	522,785	522,785	0
320,285	01/12/24 S SELL 2228	100.0000	0	320,285	320,285	0
196,795	01/12/24 S SELL 6106	100.0000	0	196,795	196,795	0
2,528,654	01/12/24 B BUY 27672	100.0000	0	2,528,654	2,528,654	0
1,407,269	01/12/24 B BUY 42297	100.0000	0	1,407,269	1,407,269	0
34,517	01/12/24 S SELL 71325073	100.0000	0	34,517	34,517	0
4,999,300	01/16/24 B BUY 2244	100.0000	0	4,999,300	4,999,300	0
106,927	01/16/24 S SELL 6118	100.0000	0	106,927	106,927	0
1,232,367	01/16/24 B BUY 27687	100.0000	0	1,232,367	1,232,367	0
555,942	01/16/24 B BUY 42322	100.0000	0	555,942	555,942	0
33,411	01/16/24 B BUY 71325129	100.0000	0	33,411	33,411	0
1,129,225	01/17/24 S SELL 2246	100.0000	0	1,129,225	1,129,225	0
515	01/17/24 S SELL 6119	100.0000	0	515	515	0
5,497,750	01/17/24 S SELL 27702	100.0000	0	5,497,750	5,497,750	0
61,859	01/17/24 S SELL 42354	100.0000	0	61,859	61,859	0
186,049	01/17/24 S SELL 71325164	100.0000	0	186,049	186,049	0
356,963	01/18/24 S SELL 2249	100.0000	0	356,963	356,963	0
1,997,393	01/18/24 S SELL 27717	100.0000	0	1,997,393	1,997,393	0
2,382,206	01/18/24 B BUY 42392	100.0000	0	2,382,206	2,382,206	0
46,714	01/18/24 B BUY 71325208	100.0000	0	46,714	46,714	0
4,442,453	01/19/24 B BUY 1417	100.0000	0	4,442,453	4,442,453	0
12,442	01/19/24 B BUY 6128	100.0000	0	12,442	12,442	0
2,095,056	01/19/24 S SELL 27730	100.0000	0	2,095,056	2,095,056	0
14,292	01/19/24 S SELL 42422	100.0000	0	14,292	14,292	0
285,177	01/19/24 B BUY 71325256	100.0000	0	285,177	285,177	0
43,874	01/22/24 B BUY 6135	100.0000	0	43,874	43,874	0
196,661	01/22/24 S SELL 27745	100.0000	0	196,661	196,661	0
1,225,660	01/22/24 B BUY 42444	100.0000	0	1,225,660	1,225,660	0
2,445	01/22/24 B BUY 71325293	100.0000	0	2,445	2,445	0
2,296,354	01/23/24 B BUY 27760	100.0000	0	2,296,354	2,296,354	0
4,360,922	01/23/24 S SELL 42468	100.0000	0	4,360,922	4,360,922	0
117,956	01/23/24 B BUY 71325332	100.0000	0	117,956	117,956	0
517,458	01/24/24 S SELL 2250	100.0000	0	517,458	517,458	0
26,380	01/24/24 B BUY 6142	100.0000	0	26,380	26,380	0
2,356,363	01/24/24 S SELL 27777	100.0000	0	2,356,363	2,356,363	0
10,516	01/24/24 S SELL 42485	100.0000	0	10,516	10,516	0
1,921,793	01/25/24 B BUY 2251	100.0000	0	1,921,793	1,921,793	0
7,042	01/25/24 B BUY 6151	100.0000	0	7,042	7,042	0
5,537,205	01/25/24 B BUY 27793	100.0000	0	5,537,205	5,537,205	0
1,352,715	01/25/24 S SELL 42506	100.0000	0	1,352,715	1,352,715	0
1,570	01/25/24 B BUY 71020091	100.0000	0	1,570	1,570	0
14,145	01/25/24 B BUY 71325411	100.0000	0	14,145	14,145	0
46,839	01/26/24 B BUY 6155	100.0000	0	46,839	46,839	0
2,135,629	01/26/24 B BUY 27810	100.0000	0	2,135,629	2,135,629	0
747,156	01/26/24 B BUY 42526	100.0000	0	747,156	747,156	0

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46,435	01/26/24 B BUY 70947922	100.0000	0	46,435	46,435	0
1,256	01/26/24 B BUY 71325449	100.0000	0	1,256	1,256	0
238,399	01/29/24 S SELL 6157	100.0000	0	238,399	238,399	0
175,902	01/29/24 B BUY 42532	100.0000	0	175,902	175,902	0
46,435	01/29/24 S SELL 70947926	100.0000	0	46,435	46,435	0
1,648	01/30/24 B BUY 6159	100.0000	0	1,648	1,648	0
37,582	01/30/24 B BUY 42541	100.0000	0	37,582	37,582	0
47,823	01/30/24 B BUY 70947927	100.0000	0	47,823	47,823	0
211,397	01/31/24 B BUY 2252	100.0000	0	211,397	211,397	0
3,220	01/31/24 B BUY 6162	100.0000	0	3,220	3,220	0
1,858,596	01/31/24 B BUY 27851	100.0000	0	1,858,596	1,858,596	0
936,915	01/31/24 B BUY 42549	100.0000	0	936,915	936,915	0
30,696	01/31/24 B BUY 71325558	100.0000	0	30,696	30,696	0
0	02/01/24 B BUY 207	100.0000	0	0	0	0
10	02/01/24 B BUY 456	100.0000	0	10	10	0
487	02/01/24 B BUY 530	100.0000	0	487	487	0
29,190	02/01/24 B BUY 1419	100.0000	0	29,190	29,190	0
104,870	02/01/24 S SELL 2255	100.0000	0	104,870	104,870	0
2	02/01/24 B BUY 3042	100.0000	0	2	2	0
52,508	02/01/24 B BUY 3781	100.0000	0	52,508	52,508	0
55,288	02/01/24 S SELL 6170	100.0000	0	55,288	55,288	0
1,557,038	02/01/24 B BUY 27875	100.0000	0	1,557,038	1,557,038	0
312,818	02/01/24 B BUY 42586	100.0000	0	312,818	312,818	0
47,296	02/01/24 S SELL 70947941	100.0000	0	47,296	47,296	0
137	02/01/24 B BUY 70981894	100.0000	0	137	137	0
102	02/01/24 B BUY 71020097	100.0000	0	102	102	0
10,390	02/01/24 S SELL 71325616	100.0000	0	10,390	10,390	0
60,917	02/01/24 B BUY 71423566	100.0000	0	60,917	60,917	0
0	02/02/24 S SELL 209	100.0000	0	0	0	0
2	02/02/24 S SELL 3045	100.0000	0	2	2	0
9,299,956	02/02/24 B BUY 27920	100.0000	0	9,299,956	9,299,956	0
561,943	02/02/24 S SELL 42600	100.0000	0	561,943	561,943	0
527	02/02/24 S SELL 70947957	100.0000	0	527	527	0
56,019	02/02/24 B BUY 71325692	100.0000	0	56,019	56,019	0
19,992	02/05/24 B BUY 6178	100.0000	0	19,992	19,992	0
8,059,315	02/05/24 S SELL 27949	100.0000	0	8,059,315	8,059,315	0
4,660	02/05/24 S SELL 42611	100.0000	0	4,660	4,660	0
179,042	02/05/24 S SELL 71325748	100.0000	0	179,042	179,042	0
696,028	02/06/24 B BUY 2265	100.0000	0	696,028	696,028	0
258,261	02/06/24 B BUY 6184	100.0000	0	258,261	258,261	0
6,262,327	02/06/24 S SELL 27968	100.0000	0	6,262,327	6,262,327	0
11,683	02/06/24 S SELL 42624	100.0000	0	11,683	11,683	0
178,101	02/06/24 B BUY 71325790	100.0000	0	178,101	178,101	0
187,927	02/07/24 B BUY 6187	100.0000	0	187,927	187,927	0
3,232,955	02/07/24 B BUY 27983	100.0000	0	3,232,955	3,232,955	0
892,306	02/07/24 B BUY 42642	100.0000	0	892,306	892,306	0
90,432	02/07/24 S SELL 71325838	100.0000	0	90,432	90,432	0

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IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
				SELLING PRICE				
583,148	02/08/24	S SELL	2267	100.0000	0	583,148	583,148	0
490,529	02/08/24	B BUY	6204	100.0000	0	490,529	490,529	0
704,447	02/08/24	S SELL	27998	100.0000	0	704,447	704,447	0
759,846	02/08/24	B BUY	42686	100.0000	0	759,846	759,846	0
514,929	02/09/24	S SELL	6214	100.0000	0	514,929	514,929	0
3,508,536	02/09/24	S SELL	28013	100.0000	0	3,508,536	3,508,536	0
180,786	02/09/24	B BUY	42705	100.0000	0	180,786	180,786	0
14,365	02/09/24	B BUY	71325914	100.0000	0	14,365	14,365	0
186,247	02/12/24	S SELL	6219	100.0000	0	186,247	186,247	0
720,842	02/12/24	S SELL	28028	100.0000	0	720,842	720,842	0
361,088	02/12/24	S SELL	42739	100.0000	0	361,088	361,088	0
37,825	02/12/24	B BUY	71325968	100.0000	0	37,825	37,825	0
110,179	02/13/24	S SELL	532	100.0000	0	110,179	110,179	0
9,104,281	02/13/24	S SELL	1422	100.0000	0	9,104,281	9,104,281	0
20,000,000	02/13/24	S SELL	2269	100.0000	0	20,000,000	20,000,000	0
14,166	02/13/24	S SELL	6225	100.0000	0	14,166	14,166	0
706,686	02/13/24	B BUY	28045	100.0000	0	706,686	706,686	0
1,887,592	02/13/24	S SELL	42751	100.0000	0	1,887,592	1,887,592	0
19,466	02/13/24	S SELL	71326017	100.0000	0	19,466	19,466	0
39,214	02/14/24	B BUY	6229	100.0000	0	39,214	39,214	0
698,599	02/14/24	B BUY	28069	100.0000	0	698,599	698,599	0
48,708	02/14/24	B BUY	42772	100.0000	0	48,708	48,708	0
144,287	02/14/24	S SELL	71326051	100.0000	0	144,287	144,287	0
920,003	02/15/24	B BUY	6260	100.0000	0	920,003	920,003	0
2,974,219	02/15/24	B BUY	28104	100.0000	0	2,974,219	2,974,219	0
619,387	02/15/24	S SELL	42828	100.0000	0	619,387	619,387	0
158,541	02/15/24	B BUY	71326117	100.0000	0	158,541	158,541	0
53,316	02/16/24	S SELL	6268	100.0000	0	53,316	53,316	0
1,250,852	02/16/24	B BUY	28119	100.0000	0	1,250,852	1,250,852	0
28,344	02/16/24	B BUY	42845	100.0000	0	28,344	28,344	0
184,423	02/16/24	S SELL	71326165	100.0000	0	184,423	184,423	0
15,794	02/20/24	B BUY	1424	100.0000	0	15,794	15,794	0
189,404	02/20/24	S SELL	6272	100.0000	0	189,404	189,404	0
2,686,978	02/20/24	S SELL	28136	100.0000	0	2,686,978	2,686,978	0
325,811	02/20/24	S SELL	42855	100.0000	0	325,811	325,811	0
641	02/20/24	B BUY	71326221	100.0000	0	641	641	0
305,340	02/21/24	B BUY	457	100.0000	0	305,340	305,340	0
801,087	02/21/24	B BUY	28149	100.0000	0	801,087	801,087	0
310,351	02/21/24	B BUY	42867	100.0000	0	310,351	310,351	0
11,250	02/21/24	B BUY	71326251	100.0000	0	11,250	11,250	0
1,783,609	02/22/24	B BUY	2285	100.0000	0	1,783,609	1,783,609	0
258,141	02/22/24	S SELL	6283	100.0000	0	258,141	258,141	0
2,231,900	02/22/24	S SELL	28164	100.0000	0	2,231,900	2,231,900	0
190,663	02/22/24	B BUY	42884	100.0000	0	190,663	190,663	0
53,662	02/23/24	B BUY	6291	100.0000	0	53,662	53,662	0
152,234	02/23/24	B BUY	28217	100.0000	0	152,234	152,234	0
840,992	02/23/24	B BUY	42896	100.0000	0	840,992	840,992	0

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187,143	02/23/24	B BUY	71326318	100.0000	0	187,143	187,143	0
211,541	02/26/24	S SELL	6294	100.0000	0	211,541	211,541	0
3,288,346	02/26/24	B BUY	28248	100.0000	0	3,288,346	3,288,346	0
1,045,005	02/26/24	S SELL	42900	100.0000	0	1,045,005	1,045,005	0
1,461	02/26/24	B BUY	71020114	100.0000	0	1,461	1,461	0
156,178	02/26/24	B BUY	71326372	100.0000	0	156,178	156,178	0
874,564	02/27/24	B BUY	6301	100.0000	0	874,564	874,564	0
1,842,986	02/27/24	S SELL	28270	100.0000	0	1,842,986	1,842,986	0
157,060	02/27/24	B BUY	42922	100.0000	0	157,060	157,060	0
9,217	02/28/24	B BUY	533	100.0000	0	9,217	9,217	0
300,164	02/28/24	B BUY	6302	100.0000	0	300,164	300,164	0
2,640,013	02/28/24	B BUY	28286	100.0000	0	2,640,013	2,640,013	0
2,331,606	02/28/24	B BUY	42928	100.0000	0	2,331,606	2,331,606	0
1,507,037	02/29/24	S SELL	28301	100.0000	0	1,507,037	1,507,037	0
1,419,115	02/29/24	S SELL	42960	100.0000	0	1,419,115	1,419,115	0
424	03/01/24	B BUY	459	100.0000	0	424	424	0
193	03/01/24	B BUY	535	100.0000	0	193	193	0
13,817	03/01/24	B BUY	1426	100.0000	0	13,817	13,817	0
1,547,222	03/01/24	B BUY	2287	100.0000	0	1,547,222	1,547,222	0
165	03/01/24	B BUY	3059	100.0000	0	165	165	0
334	03/01/24	B BUY	3787	100.0000	0	334	334	0
1,355,349	03/01/24	S SELL	6315	100.0000	0	1,355,349	1,355,349	0
1,253,960	03/01/24	B BUY	28335	100.0000	0	1,253,960	1,253,960	0
524,713	03/01/24	S SELL	43023	100.0000	0	524,713	524,713	0
209	03/01/24	B BUY	70947976	100.0000	0	209	209	0
65	03/01/24	B BUY	70981898	100.0000	0	65	65	0
101	03/01/24	B BUY	71020119	100.0000	0	101	101	0
0	03/01/24	B BUY	71141548	100.0000	0	0	0	0
168,969	03/01/24	S SELL	71326546	100.0000	0	168,969	168,969	0
57,054	03/01/24	B BUY	71423572	100.0000	0	57,054	57,054	0
165	03/04/24	S SELL	3063	100.0000	0	165	165	0
316,875	03/04/24	S SELL	6317	100.0000	0	316,875	316,875	0
3,409,704	03/04/24	B BUY	28372	100.0000	0	3,409,704	3,409,704	0
1,291,161	03/04/24	S SELL	43048	100.0000	0	1,291,161	1,291,161	0
209	03/04/24	S SELL	70947983	100.0000	0	209	209	0
192	03/04/24	B BUY	70981899	100.0000	0	192	192	0
0	03/04/24	S SELL	71141551	100.0000	0	0	0	0
17,405	03/04/24	S SELL	71326602	100.0000	0	17,405	17,405	0
1,882,027	03/05/24	S SELL	28387	100.0000	0	1,882,027	1,882,027	0
158,217	03/05/24	B BUY	43056	100.0000	0	158,217	158,217	0
247,362	03/06/24	B BUY	2294	100.0000	0	247,362	247,362	0
4,027,600	03/06/24	B BUY	28404	100.0000	0	4,027,600	4,027,600	0
1,095,658	03/06/24	B BUY	43096	100.0000	0	1,095,658	1,095,658	0
1,295	03/06/24	B BUY	71326693	100.0000	0	1,295	1,295	0
2,429	03/07/24	B BUY	6319	100.0000	0	2,429	2,429	0
1,790,610	03/07/24	B BUY	28431	100.0000	0	1,790,610	1,790,610	0
2,015,132	03/07/24	B BUY	43107	100.0000	0	2,015,132	2,015,132	0

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145,955	03/07/24	S SELL 71326738	100.0000	0	145,955	145,955	0
15,703	03/08/24	B BUY 6322	100.0000	0	15,703	15,703	0
722,157	03/08/24	B BUY 28454	100.0000	0	722,157	722,157	0
1,032,319	03/08/24	S SELL 43131	100.0000	0	1,032,319	1,032,319	0
99,637	03/08/24	S SELL 71326810	100.0000	0	99,637	99,637	0
4,129,352	03/11/24	B BUY 2295	100.0000	0	4,129,352	4,129,352	0
22,676	03/11/24	B BUY 6325	100.0000	0	22,676	22,676	0
98,426	03/11/24	S SELL 28469	100.0000	0	98,426	98,426	0
37,890	03/11/24	S SELL 43144	100.0000	0	37,890	37,890	0
125,831	03/11/24	S SELL 71326862	100.0000	0	125,831	125,831	0
11,814	03/12/24	B BUY 3790	100.0000	0	11,814	11,814	0
5,352	03/12/24	B BUY 6327	100.0000	0	5,352	5,352	0
811,783	03/12/24	S SELL 28486	100.0000	0	811,783	811,783	0
1,032,066	03/12/24	S SELL 43235	100.0000	0	1,032,066	1,032,066	0
396,268	03/12/24	B BUY 71326918	100.0000	0	396,268	396,268	0
182,720	03/13/24	B BUY 2296	100.0000	0	182,720	182,720	0
129,976	03/13/24	B BUY 6330	100.0000	0	129,976	129,976	0
2,602,336	03/13/24	S SELL 28501	100.0000	0	2,602,336	2,602,336	0
269,887	03/13/24	B BUY 43249	100.0000	0	269,887	269,887	0
125	03/13/24	S SELL 71326990	100.0000	0	125	125	0
1,855,061	03/14/24	B BUY 2297	100.0000	0	1,855,061	1,855,061	0
10,777	03/14/24	B BUY 6333	100.0000	0	10,777	10,777	0
1,751,772	03/14/24	S SELL 28516	100.0000	0	1,751,772	1,751,772	0
1,259,946	03/14/24	S SELL 43263	100.0000	0	1,259,946	1,259,946	0
93,702	03/14/24	S SELL 71327046	100.0000	0	93,702	93,702	0
130,420	03/15/24	B BUY 6363	100.0000	0	130,420	130,420	0
5,299,015	03/15/24	S SELL 28533	100.0000	0	5,299,015	5,299,015	0
1,022,189	03/15/24	B BUY 43332	100.0000	0	1,022,189	1,022,189	0
220,769	03/15/24	S SELL 71327097	100.0000	0	220,769	220,769	0
1,857	03/18/24	B BUY 1432	100.0000	0	1,857	1,857	0
14,983	03/18/24	B BUY 6372	100.0000	0	14,983	14,983	0
369,097	03/18/24	S SELL 28546	100.0000	0	369,097	369,097	0
829,935	03/18/24	S SELL 43339	100.0000	0	829,935	829,935	0
1,600,199	03/19/24	S SELL 2314	100.0000	0	1,600,199	1,600,199	0
41,911	03/19/24	B BUY 6374	100.0000	0	41,911	41,911	0
1,804,535	03/19/24	S SELL 28561	100.0000	0	1,804,535	1,804,535	0
25,145	03/19/24	B BUY 43349	100.0000	0	25,145	25,145	0
2,585	03/19/24	B BUY 71141552	100.0000	0	2,585	2,585	0
3,281	03/19/24	B BUY 71327194	100.0000	0	3,281	3,281	0
8,894	03/20/24	B BUY 6379	100.0000	0	8,894	8,894	0
2,045,007	03/20/24	B BUY 28578	100.0000	0	2,045,007	2,045,007	0
350,857	03/20/24	S SELL 43371	100.0000	0	350,857	350,857	0
2,585	03/20/24	S SELL 71141555	100.0000	0	2,585	2,585	0
3,002	03/20/24	S SELL 71327259	100.0000	0	3,002	3,002	0
5,525	03/21/24	B BUY 6385	100.0000	0	5,525	5,525	0
1,103,508	03/21/24	B BUY 28595	100.0000	0	1,103,508	1,103,508	0
1,077,878	03/21/24	B BUY 43391	100.0000	0	1,077,878	1,077,878	0

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39	03/21/24 S SELL 71327295	100.0000	0	39	39	0
781,631	03/22/24 B BUY 2317	100.0000	0	781,631	781,631	0
32,332	03/22/24 B BUY 6387	100.0000	0	32,332	32,332	0
156,488	03/22/24 B BUY 28610	100.0000	0	156,488	156,488	0
515,324	03/22/24 S SELL 43402	100.0000	0	515,324	515,324	0
120,867	03/22/24 S SELL 71327345	100.0000	0	120,867	120,867	0
40,384	03/25/24 B BUY 6393	100.0000	0	40,384	40,384	0
2,602,844	03/25/24 B BUY 28625	100.0000	0	2,602,844	2,602,844	0
305,314	03/25/24 B BUY 43415	100.0000	0	305,314	305,314	0
1,984	03/25/24 B BUY 71020137	100.0000	0	1,984	1,984	0
113,286	03/25/24 B BUY 71327382	100.0000	0	113,286	113,286	0
2,397	03/26/24 B BUY 538	100.0000	0	2,397	2,397	0
1,843,972	03/26/24 B BUY 6407	100.0000	0	1,843,972	1,843,972	0
1,636,937	03/26/24 S SELL 28640	100.0000	0	1,636,937	1,636,937	0
88,412	03/26/24 S SELL 43429	100.0000	0	88,412	88,412	0
2,194,977	03/27/24 S SELL 6410	100.0000	0	2,194,977	2,194,977	0
958,257	03/27/24 B BUY 28655	100.0000	0	958,257	958,257	0
1,027,086	03/27/24 B BUY 43438	100.0000	0	1,027,086	1,027,086	0
4,171,533	03/28/24 B BUY 2318	100.0000	0	4,171,533	4,171,533	0
240,354	03/28/24 S SELL 6411	100.0000	0	240,354	240,354	0
2,922,601	03/28/24 S SELL 28670	100.0000	0	2,922,601	2,922,601	0
561,063	03/28/24 S SELL 43441	100.0000	0	561,063	561,063	0
361,434	03/28/24 B BUY 70948009	100.0000	0	361,434	361,434	0
171	04/01/24 B BUY 215	100.0000	0	171	171	0
1,358	04/01/24 B BUY 463	100.0000	0	1,358	1,358	0
46	04/01/24 B BUY 540	100.0000	0	46	46	0
263	04/01/24 B BUY 1434	100.0000	0	263	263	0
32,220	04/01/24 B BUY 2321	100.0000	0	32,220	32,220	0
39	04/01/24 B BUY 3073	100.0000	0	39	39	0
393	04/01/24 B BUY 3796	100.0000	0	393	393	0
246,193	04/01/24 B BUY 6431	100.0000	0	246,193	246,193	0
10,016,762	04/01/24 B BUY 28708	100.0000	0	10,016,762	10,016,762	0
956,356	04/01/24 B BUY 43508	100.0000	0	956,356	956,356	0
179,243	04/01/24 B BUY 70948021	100.0000	0	179,243	179,243	0
214	04/01/24 B BUY 70981901	100.0000	0	214	214	0
116	04/01/24 B BUY 71020142	100.0000	0	116	116	0
1	04/01/24 B BUY 71141557	100.0000	0	1	1	0
8,003	04/01/24 B BUY 71327557	100.0000	0	8,003	8,003	0
61,267	04/01/24 B BUY 71423578	100.0000	0	61,267	61,267	0
171	04/02/24 S SELL 217	100.0000	0	171	171	0
39	04/02/24 S SELL 3075	100.0000	0	39	39	0
11,547,701	04/02/24 S SELL 28739	100.0000	0	11,547,701	11,547,701	0
2,245,050	04/02/24 S SELL 43531	100.0000	0	2,245,050	2,245,050	0
540,676	04/02/24 S SELL 70948038	100.0000	0	540,676	540,676	0
1	04/02/24 S SELL 71141559	100.0000	0	1	1	0
321,815	04/02/24 B BUY 71327633	100.0000	0	321,815	321,815	0
1,860,255	04/03/24 S SELL 28769	100.0000	0	1,860,255	1,860,255	0

JPMorgan Investor Services

J.P.Morgan

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IDENTITY OF PARTY INVOLVED				DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,282,389,658 COST OF ASSET	5% VALUE OF CURRENT VALUE	114,119,482 NET GAIN OR (LOSS)
1,012,754	04/03/24	B	BUY	43552	100.0000	0	1,012,754	1,012,754	0
33,161	04/04/24	B	BUY	6433	100.0000	0	33,161	33,161	0
367,273	04/04/24	B	BUY	28808	100.0000	0	367,273	367,273	0
1,272,937	04/04/24	B	BUY	43579	100.0000	0	1,272,937	1,272,937	0
94	04/04/24	S	SELL	71327758	100.0000	0	94	94	0
2,137,632	04/05/24	B	BUY	28823	100.0000	0	2,137,632	2,137,632	0
1,720,323	04/05/24	S	SELL	43595	100.0000	0	1,720,323	1,720,323	0
98,277	04/05/24	S	SELL	71327821	100.0000	0	98,277	98,277	0
10,450	04/08/24	B	BUY	6437	100.0000	0	10,450	10,450	0
3,298,261	04/08/24	S	SELL	28838	100.0000	0	3,298,261	3,298,261	0
182,765	04/08/24	S	SELL	43612	100.0000	0	182,765	182,765	0
60,080	04/08/24	B	BUY	71327866	100.0000	0	60,080	60,080	0
2,021,509	04/09/24	S	SELL	28853	100.0000	0	2,021,509	2,021,509	0
123,760	04/09/24	B	BUY	43636	100.0000	0	123,760	123,760	0
55,505	04/10/24	B	BUY	6442	100.0000	0	55,505	55,505	0
2,779,288	04/10/24	B	BUY	28868	100.0000	0	2,779,288	2,779,288	0
96,381	04/10/24	S	SELL	43699	100.0000	0	96,381	96,381	0
122,825	04/11/24	B	BUY	6443	100.0000	0	122,825	122,825	0
1,505,284	04/11/24	B	BUY	28890	100.0000	0	1,505,284	1,505,284	0
929,012	04/11/24	B	BUY	43717	100.0000	0	929,012	929,012	0
78,765	04/11/24	B	BUY	71328017	100.0000	0	78,765	78,765	0
1,224,436	04/12/24	B	BUY	2333	100.0000	0	1,224,436	1,224,436	0
822,111	04/12/24	S	SELL	28912	100.0000	0	822,111	822,111	0
57,747	04/12/24	B	BUY	43735	100.0000	0	57,747	57,747	0
51,451	04/12/24	S	SELL	71328067	100.0000	0	51,451	51,451	0
852,767	04/15/24	B	BUY	2348	100.0000	0	852,767	852,767	0
63,063	04/15/24	B	BUY	6452	100.0000	0	63,063	63,063	0
3,653,461	04/15/24	B	BUY	28929	100.0000	0	3,653,461	3,653,461	0
289,447	04/15/24	B	BUY	43781	100.0000	0	289,447	289,447	0
63,948	04/15/24	S	SELL	71328120	100.0000	0	63,948	63,948	0
2,145	04/16/24	B	BUY	1437	100.0000	0	2,145	2,145	0
6,240,099	04/16/24	S	SELL	28944	100.0000	0	6,240,099	6,240,099	0
400,623	04/16/24	S	SELL	43792	100.0000	0	400,623	400,623	0
34,854	04/16/24	B	BUY	71328170	100.0000	0	34,854	34,854	0
53,821	04/17/24	B	BUY	6457	100.0000	0	53,821	53,821	0
1,342,983	04/17/24	S	SELL	28959	100.0000	0	1,342,983	1,342,983	0
786,776	04/17/24	B	BUY	43809	100.0000	0	786,776	786,776	0
43,145	04/17/24	B	BUY	70948062	100.0000	0	43,145	43,145	0
19,483	04/17/24	S	SELL	71328224	100.0000	0	19,483	19,483	0
66,549	04/18/24	B	BUY	2349	100.0000	0	66,549	66,549	0
141,939	04/18/24	S	SELL	6458	100.0000	0	141,939	141,939	0
3,195,958	04/18/24	B	BUY	28974	100.0000	0	3,195,958	3,195,958	0
429,672	04/18/24	B	BUY	43830	100.0000	0	429,672	429,672	0
43,145	04/18/24	S	SELL	70948066	100.0000	0	43,145	43,145	0
11,220	04/18/24	B	BUY	71328266	100.0000	0	11,220	11,220	0
2,864,753	04/19/24	S	SELL	29005	100.0000	0	2,864,753	2,864,753	0
227,687	04/19/24	S	SELL	43843	100.0000	0	227,687	227,687	0

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4,442,453	04/22/24	B BUY 1438	100.0000	0	4,442,453	4,442,453	0
567,376	04/22/24	B BUY 2350	100.0000	0	567,376	567,376	0
54,132	04/22/24	B BUY 6468	100.0000	0	54,132	54,132	0
1,633,992	04/22/24	B BUY 29022	100.0000	0	1,633,992	1,633,992	0
486,205	04/22/24	S SELL 43853	100.0000	0	486,205	486,205	0
200,000	04/22/24	S SELL 71328379	100.0000	0	200,000	200,000	0
890,625	04/23/24	S SELL 2352	100.0000	0	890,625	890,625	0
32,361	04/23/24	B BUY 6472	100.0000	0	32,361	32,361	0
337,199	04/23/24	S SELL 29035	100.0000	0	337,199	337,199	0
70,850	04/23/24	B BUY 43869	100.0000	0	70,850	70,850	0
1	04/23/24	S SELL 71328419	100.0000	0	1	1	0
2,915	04/24/24	B BUY 543	100.0000	0	2,915	2,915	0
25,806	04/24/24	B BUY 6475	100.0000	0	25,806	25,806	0
1,027,225	04/24/24	B BUY 29054	100.0000	0	1,027,225	1,027,225	0
15,217	04/24/24	B BUY 43883	100.0000	0	15,217	15,217	0
75,047	04/24/24	S SELL 71328463	100.0000	0	75,047	75,047	0
6,771	04/25/24	B BUY 6479	100.0000	0	6,771	6,771	0
2,646,020	04/25/24	S SELL 29069	100.0000	0	2,646,020	2,646,020	0
106,657	04/25/24	B BUY 43889	100.0000	0	106,657	106,657	0
4,787	04/25/24	B BUY 71020158	100.0000	0	4,787	4,787	0
1,846	04/25/24	B BUY 71328515	100.0000	0	1,846	1,846	0
5,087,653	04/26/24	B BUY 29087	100.0000	0	5,087,653	5,087,653	0
11,438	04/26/24	S SELL 43902	100.0000	0	11,438	11,438	0
129,499	04/26/24	S SELL 71328566	100.0000	0	129,499	129,499	0
14,875	04/29/24	B BUY 6480	100.0000	0	14,875	14,875	0
1,655,736	04/29/24	B BUY 29104	100.0000	0	1,655,736	1,655,736	0
27,463	04/29/24	B BUY 43922	100.0000	0	27,463	27,463	0
719	04/29/24	B BUY 71328621	100.0000	0	719	719	0
275,735	04/30/24	B BUY 2353	100.0000	0	275,735	275,735	0
10,345	04/30/24	B BUY 6484	100.0000	0	10,345	10,345	0
2,650,743	04/30/24	B BUY 29119	100.0000	0	2,650,743	2,650,743	0
372,910	04/30/24	S SELL 43952	100.0000	0	372,910	372,910	0
250,296	04/30/24	B BUY 71328666	100.0000	0	250,296	250,296	0
0	05/01/24	B BUY 219	100.0000	0	0	0	0
1,317	05/01/24	B BUY 465	100.0000	0	1,317	1,317	0
56	05/01/24	B BUY 545	100.0000	0	56	56	0
6,987	05/01/24	B BUY 1440	100.0000	0	6,987	6,987	0
151,470	05/01/24	B BUY 2355	100.0000	0	151,470	151,470	0
2	05/01/24	B BUY 3086	100.0000	0	2	2	0
398	05/01/24	B BUY 3804	100.0000	0	398	398	0
429,884	05/01/24	S SELL 6500	100.0000	0	429,884	429,884	0
3,265,441	05/01/24	S SELL 29149	100.0000	0	3,265,441	3,265,441	0
424,853	05/01/24	B BUY 44009	100.0000	0	424,853	424,853	0
198	05/01/24	B BUY 70948086	100.0000	0	198	198	0
69	05/01/24	B BUY 70981906	100.0000	0	69	69	0
123	05/01/24	B BUY 71020164	100.0000	0	123	123	0
93,695	05/01/24	S SELL 71328716	100.0000	0	93,695	93,695	0

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IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
59,430	05/01/24	B BUY	71423584	100.0000	0	59,430	59,430	0
0	05/02/24	S SELL	221	100.0000	0	0	0	0
2	05/02/24	S SELL	3090	100.0000	0	2	2	0
175,936	05/02/24	B BUY	6506	100.0000	0	175,936	175,936	0
4,414,581	05/02/24	B BUY	29183	100.0000	0	4,414,581	4,414,581	0
846,940	05/02/24	S SELL	44033	100.0000	0	846,940	846,940	0
198	05/02/24	S SELL	70948100	100.0000	0	198	198	0
144	05/02/24	B BUY	70981907	100.0000	0	144	144	0
22,568	05/02/24	S SELL	71328783	100.0000	0	22,568	22,568	0
36,840	05/03/24	B BUY	6510	100.0000	0	36,840	36,840	0
971,032	05/03/24	B BUY	29214	100.0000	0	971,032	971,032	0
60,793	05/03/24	S SELL	44047	100.0000	0	60,793	60,793	0
39,679	05/03/24	S SELL	71328824	100.0000	0	39,679	39,679	0
1,827,253	05/06/24	B BUY	2362	100.0000	0	1,827,253	1,827,253	0
3,201,908	05/06/24	B BUY	29249	100.0000	0	3,201,908	3,201,908	0
342,031	05/06/24	S SELL	44062	100.0000	0	342,031	342,031	0
121,358	05/06/24	B BUY	71328869	100.0000	0	121,358	121,358	0
1,380,671	05/07/24	S SELL	2363	100.0000	0	1,380,671	1,380,671	0
55,020	05/07/24	S SELL	6514	100.0000	0	55,020	55,020	0
560,003	05/07/24	B BUY	29264	100.0000	0	560,003	560,003	0
38,680	05/07/24	B BUY	44073	100.0000	0	38,680	38,680	0
258,423	05/07/24	S SELL	71328903	100.0000	0	258,423	258,423	0
163,763	05/08/24	B BUY	6517	100.0000	0	163,763	163,763	0
1,249,319	05/08/24	B BUY	29282	100.0000	0	1,249,319	1,249,319	0
444,585	05/08/24	S SELL	44079	100.0000	0	444,585	444,585	0
118,908	05/08/24	B BUY	71328946	100.0000	0	118,908	118,908	0
1,477,370	05/09/24	B BUY	2364	100.0000	0	1,477,370	1,477,370	0
10,547,053	05/09/24	S SELL	29301	100.0000	0	10,547,053	10,547,053	0
463,575	05/09/24	B BUY	44092	100.0000	0	463,575	463,575	0
13,677	05/09/24	S SELL	71328993	100.0000	0	13,677	13,677	0
194,132	05/10/24	S SELL	6518	100.0000	0	194,132	194,132	0
1,577,331	05/10/24	B BUY	29320	100.0000	0	1,577,331	1,577,331	0
490,118	05/10/24	B BUY	44109	100.0000	0	490,118	490,118	0
181,995	05/13/24	B BUY	6524	100.0000	0	181,995	181,995	0
2,475,868	05/13/24	S SELL	29343	100.0000	0	2,475,868	2,475,868	0
153,009	05/13/24	S SELL	44128	100.0000	0	153,009	153,009	0
2,539	05/13/24	S SELL	71329084	100.0000	0	2,539	2,539	0
2,310	05/14/24	B BUY	1445	100.0000	0	2,310	2,310	0
172,661	05/14/24	S SELL	6527	100.0000	0	172,661	172,661	0
1,571,660	05/14/24	B BUY	29362	100.0000	0	1,571,660	1,571,660	0
2,314,438	05/14/24	B BUY	44153	100.0000	0	2,314,438	2,314,438	0
166,191	05/14/24	B BUY	71329125	100.0000	0	166,191	166,191	0
351,581	05/15/24	B BUY	6557	100.0000	0	351,581	351,581	0
3,318,477	05/15/24	B BUY	29393	100.0000	0	3,318,477	3,318,477	0
1,239,398	05/15/24	S SELL	44213	100.0000	0	1,239,398	1,239,398	0
16,927	05/15/24	B BUY	71329176	100.0000	0	16,927	16,927	0
4,288,863	05/16/24	B BUY	29408	100.0000	0	4,288,863	4,288,863	0

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	208,670	05/16/24	B BUY	44238	100.0000	0	208,670	208,670	0
	59,417	05/16/24	S SELL	71329238	100.0000	0	59,417	59,417	0
	1,380,671	05/17/24	S SELL	2376	100.0000	0	1,380,671	1,380,671	0
	1,064,805	05/17/24	S SELL	29423	100.0000	0	1,064,805	1,064,805	0
	154,323	05/17/24	S SELL	44261	100.0000	0	154,323	154,323	0
	20,905	05/17/24	B BUY	71329267	100.0000	0	20,905	20,905	0
	1,390,511	05/20/24	B BUY	2378	100.0000	0	1,390,511	1,390,511	0
	219,459	05/20/24	S SELL	6566	100.0000	0	219,459	219,459	0
	2,032,685	05/20/24	S SELL	29438	100.0000	0	2,032,685	2,032,685	0
	501,970	05/20/24	B BUY	44279	100.0000	0	501,970	501,970	0
	111,552	05/20/24	S SELL	71329306	100.0000	0	111,552	111,552	0
	238,016	05/21/24	B BUY	6571	100.0000	0	238,016	238,016	0
	757,601	05/21/24	S SELL	29453	100.0000	0	757,601	757,601	0
	1,355,318	05/21/24	S SELL	44296	100.0000	0	1,355,318	1,355,318	0
	34,270	05/21/24	B BUY	71329396	100.0000	0	34,270	34,270	0
	934,730	05/22/24	B BUY	29468	100.0000	0	934,730	934,730	0
	99,974	05/22/24	B BUY	44308	100.0000	0	99,974	99,974	0
	1,377,227	05/23/24	B BUY	2379	100.0000	0	1,377,227	1,377,227	0
	807,635	05/23/24	S SELL	29483	100.0000	0	807,635	807,635	0
	86,897	05/23/24	S SELL	44314	100.0000	0	86,897	86,897	0
	17,717	05/23/24	B BUY	71329487	100.0000	0	17,717	17,717	0
	138,780	05/24/24	B BUY	2380	100.0000	0	138,780	138,780	0
	1,910,588	05/24/24	S SELL	29498	100.0000	0	1,910,588	1,910,588	0
	4,213	05/24/24	B BUY	70948106	100.0000	0	4,213	4,213	0
	438	05/24/24	B BUY	71329560	100.0000	0	438	438	0
	7,052	05/28/24	B BUY	548	100.0000	0	7,052	7,052	0
	9,900	05/28/24	B BUY	6573	100.0000	0	9,900	9,900	0
	70,188	05/28/24	S SELL	29511	100.0000	0	70,188	70,188	0
	211,523	05/28/24	S SELL	44323	100.0000	0	211,523	211,523	0
	4,213	05/28/24	S SELL	70948113	100.0000	0	4,213	4,213	0
	1,249	05/28/24	B BUY	71020180	100.0000	0	1,249	1,249	0
	80,255	05/28/24	B BUY	71329629	100.0000	0	80,255	80,255	0
	152,705	05/29/24	S SELL	2383	100.0000	0	152,705	152,705	0
	200,586	05/29/24	S SELL	6575	100.0000	0	200,586	200,586	0
	3,062,059	05/29/24	S SELL	29568	100.0000	0	3,062,059	3,062,059	0
	1,297,687	05/29/24	B BUY	44330	100.0000	0	1,297,687	1,297,687	0
	163,743	05/29/24	S SELL	71329711	100.0000	0	163,743	163,743	0
	871,422	05/30/24	B BUY	2384	100.0000	0	871,422	871,422	0
	252,997	05/30/24	S SELL	6577	100.0000	0	252,997	252,997	0
	424,999	05/30/24	S SELL	29599	100.0000	0	424,999	424,999	0
	275,370	05/30/24	B BUY	44346	100.0000	0	275,370	275,370	0
	134,979	05/30/24	S SELL	71329753	100.0000	0	134,979	134,979	0
	342,304	05/31/24	B BUY	6598	100.0000	0	342,304	342,304	0
	234,471	05/31/24	S SELL	29614	100.0000	0	234,471	234,471	0
	1,299,015	05/31/24	S SELL	44402	100.0000	0	1,299,015	1,299,015	0
	118,950	05/31/24	B BUY	71329803	100.0000	0	118,950	118,950	0
	1,367	06/03/24	B BUY	468	100.0000	0	1,367	1,367	0

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IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
74	06/03/24	B	BUY	552	100.0000	0	74	74	0
19,861	06/03/24	B	BUY	1450	100.0000	0	19,861	19,861	0
170,202	06/03/24	B	BUY	2386	100.0000	0	170,202	170,202	0
4	06/03/24	B	BUY	3096	100.0000	0	4	4	0
413	06/03/24	B	BUY	3808	100.0000	0	413	413	0
210,178	06/03/24	B	BUY	6600	100.0000	0	210,178	210,178	0
1,748,527	06/03/24	B	BUY	29648	100.0000	0	1,748,527	1,748,527	0
84,361	06/03/24	S	SELL	44409	100.0000	0	84,361	84,361	0
574	06/03/24	B	BUY	70948115	100.0000	0	574	574	0
72	06/03/24	B	BUY	70981910	100.0000	0	72	72	0
145	06/03/24	B	BUY	71020185	100.0000	0	145	145	0
2	06/03/24	B	BUY	71141565	100.0000	0	2	2	0
33,958	06/03/24	B	BUY	71329847	100.0000	0	33,958	33,958	0
61,678	06/03/24	B	BUY	71423590	100.0000	0	61,678	61,678	0
4	06/04/24	S	SELL	3099	100.0000	0	4	4	0
5,021,790	06/04/24	B	BUY	29677	100.0000	0	5,021,790	5,021,790	0
381,074	06/04/24	B	BUY	44422	100.0000	0	381,074	381,074	0
574	06/04/24	S	SELL	70948120	100.0000	0	574	574	0
192	06/04/24	B	BUY	70981912	100.0000	0	192	192	0
2	06/04/24	S	SELL	71141568	100.0000	0	2	2	0
79,583	06/04/24	B	BUY	71329910	100.0000	0	79,583	79,583	0
3,001,859	06/05/24	B	BUY	29692	100.0000	0	3,001,859	3,001,859	0
52,403	06/05/24	S	SELL	44437	100.0000	0	52,403	52,403	0
24,373	06/05/24	B	BUY	71329958	100.0000	0	24,373	24,373	0
14,981	06/06/24	B	BUY	6607	100.0000	0	14,981	14,981	0
2,071,162	06/06/24	B	BUY	29730	100.0000	0	2,071,162	2,071,162	0
118,077	06/06/24	B	BUY	44450	100.0000	0	118,077	118,077	0
44,212	06/06/24	B	BUY	71329998	100.0000	0	44,212	44,212	0
223,937	06/07/24	B	BUY	6609	100.0000	0	223,937	223,937	0
7,350,714	06/07/24	S	SELL	29765	100.0000	0	7,350,714	7,350,714	0
76,975	06/07/24	B	BUY	44461	100.0000	0	76,975	76,975	0
134,944	06/07/24	B	BUY	70948125	100.0000	0	134,944	134,944	0
221,098	06/10/24	B	BUY	2397	100.0000	0	221,098	221,098	0
10,559	06/10/24	B	BUY	6613	100.0000	0	10,559	10,559	0
6,658,187	06/10/24	S	SELL	29780	100.0000	0	6,658,187	6,658,187	0
63,018	06/10/24	B	BUY	44473	100.0000	0	63,018	63,018	0
134,944	06/10/24	S	SELL	70948131	100.0000	0	134,944	134,944	0
96,782	06/10/24	S	SELL	71330088	100.0000	0	96,782	96,782	0
263,325	06/11/24	B	BUY	2399	100.0000	0	263,325	263,325	0
1,763,439	06/11/24	S	SELL	29795	100.0000	0	1,763,439	1,763,439	0
52,866	06/11/24	S	SELL	44481	100.0000	0	52,866	52,866	0
429,000	06/12/24	S	SELL	6614	100.0000	0	429,000	429,000	0
2,842,659	06/12/24	B	BUY	29810	100.0000	0	2,842,659	2,842,659	0
202,589	06/12/24	B	BUY	44487	100.0000	0	202,589	202,589	0
5,809	06/12/24	B	BUY	71330197	100.0000	0	5,809	5,809	0
67,572	06/13/24	B	BUY	6616	100.0000	0	67,572	67,572	0
4,886,135	06/13/24	B	BUY	29825	100.0000	0	4,886,135	4,886,135	0

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42,981	06/13/24 S SELL 44499	100.0000	0	42,981	42,981	0
60,359	06/13/24 S SELL 71330237	100.0000	0	60,359	60,359	0
12,847	06/14/24 B BUY 2400	100.0000	0	12,847	12,847	0
27,047	06/14/24 B BUY 6620	100.0000	0	27,047	27,047	0
2,573,516	06/14/24 B BUY 29844	100.0000	0	2,573,516	2,573,516	0
948,556	06/14/24 S SELL 44543	100.0000	0	948,556	948,556	0
6,087	06/14/24 B BUY 71330278	100.0000	0	6,087	6,087	0
22,436	06/17/24 S SELL 556	100.0000	0	22,436	22,436	0
4,534,678	06/17/24 S SELL 1454	100.0000	0	4,534,678	4,534,678	0
20,000,000	06/17/24 S SELL 2404	100.0000	0	20,000,000	20,000,000	0
4,933	06/17/24 B BUY 3813	100.0000	0	4,933	4,933	0
104,725	06/17/24 B BUY 6632	100.0000	0	104,725	104,725	0
1,351,266	06/17/24 B BUY 29859	100.0000	0	1,351,266	1,351,266	0
162,865	06/17/24 B BUY 44545	100.0000	0	162,865	162,865	0
84,276	06/17/24 B BUY 71330305	100.0000	0	84,276	84,276	0
3,023,948	06/18/24 S SELL 29874	100.0000	0	3,023,948	3,023,948	0
963,623	06/18/24 B BUY 44568	100.0000	0	963,623	963,623	0
134,175	06/18/24 S SELL 71330366	100.0000	0	134,175	134,175	0
453,232	06/20/24 S SELL 6636	100.0000	0	453,232	453,232	0
2,778,817	06/20/24 B BUY 29891	100.0000	0	2,778,817	2,778,817	0
140,858	06/20/24 B BUY 44574	100.0000	0	140,858	140,858	0
6,118	06/21/24 B BUY 6641	100.0000	0	6,118	6,118	0
1,808,952	06/21/24 S SELL 29906	100.0000	0	1,808,952	1,808,952	0
169,889	06/21/24 S SELL 44582	100.0000	0	169,889	169,889	0
109,626	06/21/24 S SELL 71330528	100.0000	0	109,626	109,626	0
1,854,015	06/24/24 B BUY 2439	100.0000	0	1,854,015	1,854,015	0
198,929	06/24/24 S SELL 29921	100.0000	0	198,929	198,929	0
17,370	06/24/24 B BUY 44588	100.0000	0	17,370	17,370	0
214,298	06/24/24 B BUY 71330567	100.0000	0	214,298	214,298	0
438,578	06/25/24 B BUY 29936	100.0000	0	438,578	438,578	0
683,219	06/25/24 S SELL 44596	100.0000	0	683,219	683,219	0
7,186	06/25/24 B BUY 71020199	100.0000	0	7,186	7,186	0
7,885	06/25/24 B BUY 71330608	100.0000	0	7,885	7,885	0
413,324	06/26/24 B BUY 29949	100.0000	0	413,324	413,324	0
2,877	06/26/24 S SELL 44623	100.0000	0	2,877	2,877	0
193,516	06/26/24 S SELL 71330636	100.0000	0	193,516	193,516	0
3,705,465	06/27/24 S SELL 29964	100.0000	0	3,705,465	3,705,465	0
9,014	06/27/24 B BUY 44627	100.0000	0	9,014	9,014	0
35	06/27/24 S SELL 71330691	100.0000	0	35	35	0
366,515	06/28/24 S SELL 6648	100.0000	0	366,515	366,515	0
1,253,889	06/28/24 B BUY 29979	100.0000	0	1,253,889	1,253,889	0
30,716	06/28/24 B BUY 44636	100.0000	0	30,716	30,716	0
101,093	06/28/24 B BUY 70948141	100.0000	0	101,093	101,093	0
828	06/28/24 B BUY 71330733	100.0000	0	828	828	0
348	07/01/24 B BUY 226	100.0000	0	348	348	0
1,328	07/01/24 B BUY 470	100.0000	0	1,328	1,328	0
51	07/01/24 B BUY 558	100.0000	0	51	51	0

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10,286	07/01/24	B BUY 1467	100.0000	0	10,286	10,286	0
1,367,841	07/01/24	S SELL 2443	100.0000	0	1,367,841	1,367,841	0
55	07/01/24	B BUY 3112	100.0000	0	55	55	0
413	07/01/24	B BUY 3815	100.0000	0	413	413	0
3,250	07/01/24	B BUY 6650	100.0000	0	3,250	3,250	0
2,351,434	07/01/24	S SELL 30014	100.0000	0	2,351,434	2,351,434	0
1,987,329	07/01/24	B BUY 44668	100.0000	0	1,987,329	1,987,329	0
100,633	07/01/24	S SELL 70948156	100.0000	0	100,633	100,633	0
71	07/01/24	B BUY 70981915	100.0000	0	71	71	0
152	07/01/24	B BUY 71020204	100.0000	0	152	152	0
139,970	07/01/24	B BUY 71330786	100.0000	0	139,970	139,970	0
59,921	07/01/24	B BUY 71423596	100.0000	0	59,921	59,921	0
348	07/02/24	S SELL 228	100.0000	0	348	348	0
4,071,563	07/02/24	B BUY 2453	100.0000	0	4,071,563	4,071,563	0
55	07/02/24	S SELL 3116	100.0000	0	55	55	0
5,942,185	07/02/24	S SELL 30049	100.0000	0	5,942,185	5,942,185	0
2,995,252	07/02/24	S SELL 44679	100.0000	0	2,995,252	2,995,252	0
460	07/02/24	S SELL 70948165	100.0000	0	460	460	0
144	07/02/24	B BUY 70981916	100.0000	0	144	144	0
68,166	07/02/24	B BUY 71330844	100.0000	0	68,166	68,166	0
447,354	07/03/24	B BUY 2454	100.0000	0	447,354	447,354	0
388,241	07/03/24	B BUY 6653	100.0000	0	388,241	388,241	0
1,844,170	07/03/24	B BUY 30064	100.0000	0	1,844,170	1,844,170	0
47,140	07/03/24	B BUY 44685	100.0000	0	47,140	47,140	0
201	07/03/24	S SELL 71330891	100.0000	0	201	201	0
3,954,745	07/05/24	B BUY 30081	100.0000	0	3,954,745	3,954,745	0
35,844	07/05/24	B BUY 44688	100.0000	0	35,844	35,844	0
23,933	07/05/24	B BUY 71330934	100.0000	0	23,933	23,933	0
29,568	07/08/24	B BUY 6655	100.0000	0	29,568	29,568	0
3,217,986	07/08/24	B BUY 30114	100.0000	0	3,217,986	3,217,986	0
18,982	07/08/24	B BUY 44756	100.0000	0	18,982	18,982	0
2,368	07/08/24	B BUY 70948172	100.0000	0	2,368	2,368	0
93,986	07/08/24	S SELL 71330993	100.0000	0	93,986	93,986	0
416,826	07/09/24	S SELL 6658	100.0000	0	416,826	416,826	0
189,925	07/09/24	B BUY 30151	100.0000	0	189,925	189,925	0
1,033,691	07/09/24	B BUY 44762	100.0000	0	1,033,691	1,033,691	0
2,368	07/09/24	S SELL 70948175	100.0000	0	2,368	2,368	0
112,162	07/09/24	B BUY 71331038	100.0000	0	112,162	112,162	0
95,023	07/10/24	B BUY 6662	100.0000	0	95,023	95,023	0
1,484,697	07/10/24	S SELL 30166	100.0000	0	1,484,697	1,484,697	0
35,766	07/10/24	B BUY 44771	100.0000	0	35,766	35,766	0
47,433	07/11/24	B BUY 6667	100.0000	0	47,433	47,433	0
783,582	07/11/24	B BUY 30181	100.0000	0	783,582	783,582	0
3,002	07/11/24	B BUY 44776	100.0000	0	3,002	3,002	0
1,978	07/12/24	B BUY 6671	100.0000	0	1,978	1,978	0
4,058,480	07/12/24	B BUY 30198	100.0000	0	4,058,480	4,058,480	0
110,792	07/12/24	B BUY 44795	100.0000	0	110,792	110,792	0

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32,159	07/12/24 S SELL 71331179	100.0000	0	32,159	32,159	0
155,383	07/15/24 B BUY 6688	100.0000	0	155,383	155,383	0
372,681	07/15/24 B BUY 30213	100.0000	0	372,681	372,681	0
443,710	07/15/24 B BUY 44839	100.0000	0	443,710	443,710	0
36,097	07/15/24 B BUY 71331223	100.0000	0	36,097	36,097	0
47,036	07/16/24 B BUY 6690	100.0000	0	47,036	47,036	0
1,868,970	07/16/24 S SELL 30228	100.0000	0	1,868,970	1,868,970	0
2,054,774	07/16/24 B BUY 44856	100.0000	0	2,054,774	2,054,774	0
253,295	07/17/24 B BUY 2465	100.0000	0	253,295	253,295	0
2,893,869	07/17/24 B BUY 30245	100.0000	0	2,893,869	2,893,869	0
1,035,791	07/17/24 S SELL 44880	100.0000	0	1,035,791	1,035,791	0
52,455	07/17/24 S SELL 71331293	100.0000	0	52,455	52,455	0
4,442,453	07/18/24 B BUY 1468	100.0000	0	4,442,453	4,442,453	0
958,017	07/18/24 S SELL 2467	100.0000	0	958,017	958,017	0
6,513,977	07/18/24 S SELL 30265	100.0000	0	6,513,977	6,513,977	0
1,405,671	07/18/24 B BUY 44897	100.0000	0	1,405,671	1,405,671	0
41,400	07/18/24 B BUY 70948182	100.0000	0	41,400	41,400	0
95,545	07/18/24 B BUY 71331321	100.0000	0	95,545	95,545	0
1,925,847	07/19/24 S SELL 30282	100.0000	0	1,925,847	1,925,847	0
19,344	07/19/24 B BUY 44927	100.0000	0	19,344	19,344	0
24,874	07/19/24 S SELL 70948188	100.0000	0	24,874	24,874	0
120,718	07/19/24 S SELL 71331381	100.0000	0	120,718	120,718	0
35,801	07/22/24 B BUY 6695	100.0000	0	35,801	35,801	0
2,314,823	07/22/24 S SELL 30297	100.0000	0	2,314,823	2,314,823	0
805,095	07/22/24 S SELL 44940	100.0000	0	805,095	805,095	0
16,526	07/22/24 S SELL 70948191	100.0000	0	16,526	16,526	0
140,359	07/22/24 S SELL 71331441	100.0000	0	140,359	140,359	0
116,172	07/23/24 S SELL 6698	100.0000	0	116,172	116,172	0
962,890	07/23/24 S SELL 30312	100.0000	0	962,890	962,890	0
450,764	07/23/24 S SELL 44953	100.0000	0	450,764	450,764	0
31,779	07/23/24 B BUY 71331484	100.0000	0	31,779	31,779	0
24,974	07/24/24 B BUY 6700	100.0000	0	24,974	24,974	0
929,190	07/24/24 B BUY 30327	100.0000	0	929,190	929,190	0
2,914,983	07/24/24 B BUY 44988	100.0000	0	2,914,983	2,914,983	0
20,336	07/25/24 B BUY 559	100.0000	0	20,336	20,336	0
821,220	07/25/24 S SELL 2469	100.0000	0	821,220	821,220	0
2,076,907	07/25/24 S SELL 30342	100.0000	0	2,076,907	2,076,907	0
2,805,921	07/25/24 S SELL 45004	100.0000	0	2,805,921	2,805,921	0
1,657	07/25/24 B BUY 71020222	100.0000	0	1,657	1,657	0
141,413	07/25/24 S SELL 71331564	100.0000	0	141,413	141,413	0
129,847	07/26/24 S SELL 6702	100.0000	0	129,847	129,847	0
1,201,202	07/26/24 B BUY 30355	100.0000	0	1,201,202	1,201,202	0
1,145,363	07/26/24 S SELL 45018	100.0000	0	1,145,363	1,145,363	0
384,872	07/29/24 B BUY 6705	100.0000	0	384,872	384,872	0
2,455,238	07/29/24 B BUY 30370	100.0000	0	2,455,238	2,455,238	0
150,851	07/29/24 B BUY 45023	100.0000	0	150,851	150,851	0
167,558	07/29/24 B BUY 71331642	100.0000	0	167,558	167,558	0

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558,595	07/30/24 S SELL 2471	100.0000	0	558,595	558,595	0
552,461	07/30/24 B BUY 6709	100.0000	0	552,461	552,461	0
860,862	07/30/24 B BUY 30385	100.0000	0	860,862	860,862	0
88,646	07/30/24 B BUY 45028	100.0000	0	88,646	88,646	0
16	07/30/24 S SELL 71331690	100.0000	0	16	16	0
687,060	07/31/24 B BUY 2472	100.0000	0	687,060	687,060	0
359,942	07/31/24 S SELL 6713	100.0000	0	359,942	359,942	0
1,538,991	07/31/24 B BUY 30400	100.0000	0	1,538,991	1,538,991	0
10,051	07/31/24 B BUY 45049	100.0000	0	10,051	10,051	0
0	08/01/24 B BUY 230	100.0000	0	0	0	0
1,376	08/01/24 B BUY 472	100.0000	0	1,376	1,376	0
22	08/01/24 B BUY 561	100.0000	0	22	22	0
9,207	08/01/24 B BUY 1478	100.0000	0	9,207	9,207	0
112,930	08/01/24 B BUY 2474	100.0000	0	112,930	112,930	0
2	08/01/24 B BUY 3120	100.0000	0	2	2	0
438	08/01/24 B BUY 3825	100.0000	0	438	438	0
141,018	08/01/24 S SELL 6722	100.0000	0	141,018	141,018	0
1,724,775	08/01/24 B BUY 30430	100.0000	0	1,724,775	1,724,775	0
166,099	08/01/24 B BUY 45117	100.0000	0	166,099	166,099	0
121	08/01/24 B BUY 70948201	100.0000	0	121	121	0
74	08/01/24 B BUY 70981919	100.0000	0	74	74	0
184	08/01/24 B BUY 71020227	100.0000	0	184	184	0
168,643	08/01/24 B BUY 71331784	100.0000	0	168,643	168,643	0
62,090	08/01/24 B BUY 71423602	100.0000	0	62,090	62,090	0
0	08/02/24 S SELL 232	100.0000	0	0	0	0
219,209	08/02/24 B BUY 2481	100.0000	0	219,209	219,209	0
2	08/02/24 S SELL 3123	100.0000	0	2	2	0
540,607	08/02/24 S SELL 6723	100.0000	0	540,607	540,607	0
5,887,487	08/02/24 B BUY 30465	100.0000	0	5,887,487	5,887,487	0
1,358,195	08/02/24 S SELL 45168	100.0000	0	1,358,195	1,358,195	0
121	08/02/24 S SELL 70948210	100.0000	0	121	121	0
144	08/02/24 B BUY 70981921	100.0000	0	144	144	0
3,261	08/02/24 S SELL 71331858	100.0000	0	3,261	3,261	0
20,497	08/05/24 B BUY 6727	100.0000	0	20,497	20,497	0
8,805,845	08/05/24 B BUY 30480	100.0000	0	8,805,845	8,805,845	0
405,083	08/05/24 B BUY 45187	100.0000	0	405,083	405,083	0
109,557	08/05/24 B BUY 70948211	100.0000	0	109,557	109,557	0
23,951	08/05/24 S SELL 71331914	100.0000	0	23,951	23,951	0
17,056	08/06/24 B BUY 6729	100.0000	0	17,056	17,056	0
335,610	08/06/24 B BUY 30513	100.0000	0	335,610	335,610	0
116,688	08/06/24 S SELL 45199	100.0000	0	116,688	116,688	0
109,557	08/06/24 S SELL 70948216	100.0000	0	109,557	109,557	0
38,718	08/06/24 B BUY 71331982	100.0000	0	38,718	38,718	0
4,921,508	08/07/24 S SELL 30550	100.0000	0	4,921,508	4,921,508	0
642,447	08/07/24 B BUY 45237	100.0000	0	642,447	642,447	0
261,757	08/07/24 S SELL 71332055	100.0000	0	261,757	261,757	0
1,114,755	08/08/24 B BUY 2482	100.0000	0	1,114,755	1,114,755	0

JPMorgan Investor Services

J.P.Morgan

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220,666	08/08/24	B BUY 6733	100.0000	0	220,666	220,666	0
3,495,760	08/08/24	S SELL 30565	100.0000	0	3,495,760	3,495,760	0
4,311,952	08/08/24	B BUY 45275	100.0000	0	4,311,952	4,311,952	0
230,008	08/08/24	B BUY 71332136	100.0000	0	230,008	230,008	0
231,070	08/09/24	S SELL 6735	100.0000	0	231,070	231,070	0
1,455,257	08/09/24	S SELL 30580	100.0000	0	1,455,257	1,455,257	0
2,481,166	08/09/24	S SELL 45294	100.0000	0	2,481,166	2,481,166	0
256,459	08/09/24	S SELL 71332196	100.0000	0	256,459	256,459	0
1,232,387	08/12/24	S SELL 2484	100.0000	0	1,232,387	1,232,387	0
13,819	08/12/24	B BUY 6738	100.0000	0	13,819	13,819	0
2,224,852	08/12/24	B BUY 30609	100.0000	0	2,224,852	2,224,852	0
1,431,363	08/12/24	S SELL 45316	100.0000	0	1,431,363	1,431,363	0
30,825	08/12/24	B BUY 71332250	100.0000	0	30,825	30,825	0
6,013	08/13/24	B BUY 6740	100.0000	0	6,013	6,013	0
1,433,858	08/13/24	B BUY 30624	100.0000	0	1,433,858	1,433,858	0
4,854,892	08/13/24	B BUY 45333	100.0000	0	4,854,892	4,854,892	0
337,442	08/13/24	B BUY 71332295	100.0000	0	337,442	337,442	0
47,316	08/14/24	B BUY 6743	100.0000	0	47,316	47,316	0
2,332,151	08/14/24	B BUY 30641	100.0000	0	2,332,151	2,332,151	0
2,509,950	08/14/24	S SELL 45348	100.0000	0	2,509,950	2,509,950	0
427,302	08/14/24	S SELL 71332336	100.0000	0	427,302	427,302	0
310,207	08/15/24	B BUY 6769	100.0000	0	310,207	310,207	0
11,501,731	08/15/24	S SELL 30687	100.0000	0	11,501,731	11,501,731	0
3,829,597	08/15/24	S SELL 45394	100.0000	0	3,829,597	3,829,597	0
421,792	08/15/24	B BUY 71332394	100.0000	0	421,792	421,792	0
4,793,147	08/16/24	S SELL 30702	100.0000	0	4,793,147	4,793,147	0
434,623	08/16/24	B BUY 45412	100.0000	0	434,623	434,623	0
103,663	08/16/24	S SELL 71332437	100.0000	0	103,663	103,663	0
111,344	08/19/24	B BUY 6771	100.0000	0	111,344	111,344	0
1,232,142	08/19/24	B BUY 30725	100.0000	0	1,232,142	1,232,142	0
50,433	08/19/24	B BUY 45497	100.0000	0	50,433	50,433	0
2,711	08/19/24	B BUY 71332487	100.0000	0	2,711	2,711	0
14,999	08/20/24	B BUY 6776	100.0000	0	14,999	14,999	0
1,030,854	08/20/24	B BUY 30738	100.0000	0	1,030,854	1,030,854	0
396,359	08/20/24	B BUY 45503	100.0000	0	396,359	396,359	0
64,864	08/20/24	B BUY 71332539	100.0000	0	64,864	64,864	0
439,996	08/21/24	B BUY 2502	100.0000	0	439,996	439,996	0
30,689	08/21/24	B BUY 6780	100.0000	0	30,689	30,689	0
2,164,499	08/21/24	B BUY 30753	100.0000	0	2,164,499	2,164,499	0
8,484	08/21/24	B BUY 45510	100.0000	0	8,484	8,484	0
56,286	08/21/24	B BUY 71332579	100.0000	0	56,286	56,286	0
25,048	08/22/24	B BUY 6783	100.0000	0	25,048	25,048	0
1,869,090	08/22/24	B BUY 30768	100.0000	0	1,869,090	1,869,090	0
18,911	08/22/24	S SELL 45515	100.0000	0	18,911	18,911	0
3,883,255	08/23/24	S SELL 30783	100.0000	0	3,883,255	3,883,255	0
1,496	08/23/24	S SELL 45521	100.0000	0	1,496	1,496	0
167,364	08/23/24	S SELL 71332673	100.0000	0	167,364	167,364	0

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9,482	08/26/24 B BUY 6789	100.0000	0	9,482	9,482	0
2,252,574	08/26/24 B BUY 30798	100.0000	0	2,252,574	2,252,574	0
402,824	08/26/24 S SELL 45527	100.0000	0	402,824	402,824	0
1,444	08/26/24 B BUY 71020249	100.0000	0	1,444	1,444	0
3,694	08/26/24 B BUY 71332719	100.0000	0	3,694	3,694	0
401,340	08/27/24 S SELL 6790	100.0000	0	401,340	401,340	0
422,053	08/27/24 S SELL 30813	100.0000	0	422,053	422,053	0
3,503,268	08/27/24 B BUY 45535	100.0000	0	3,503,268	3,503,268	0
1,854,015	08/28/24 B BUY 2503	100.0000	0	1,854,015	1,854,015	0
8,743	08/28/24 S SELL 6794	100.0000	0	8,743	8,743	0
695,599	08/28/24 S SELL 30866	100.0000	0	695,599	695,599	0
75,877	08/28/24 S SELL 45538	100.0000	0	75,877	75,877	0
611,712	08/28/24 B BUY 71332890	100.0000	0	611,712	611,712	0
1,937	08/29/24 B BUY 1481	100.0000	0	1,937	1,937	0
70,788	08/29/24 B BUY 6796	100.0000	0	70,788	70,788	0
1,367,752	08/29/24 B BUY 30901	100.0000	0	1,367,752	1,367,752	0
482,814	08/29/24 S SELL 71332993	100.0000	0	482,814	482,814	0
1,522,623	08/30/24 B BUY 2504	100.0000	0	1,522,623	1,522,623	0
241,345	08/30/24 S SELL 6810	100.0000	0	241,345	241,345	0
1,090,666	08/30/24 S SELL 30918	100.0000	0	1,090,666	1,090,666	0
8,986	08/30/24 S SELL 45586	100.0000	0	8,986	8,986	0
1,376	09/03/24 B BUY 474	100.0000	0	1,376	1,376	0
89	09/03/24 B BUY 565	100.0000	0	89	89	0
19,504	09/03/24 B BUY 1483	100.0000	0	19,504	19,504	0
500,357	09/03/24 B BUY 2506	100.0000	0	500,357	500,357	0
5	09/03/24 B BUY 3128	100.0000	0	5	5	0
438	09/03/24 B BUY 3829	100.0000	0	438	438	0
176,551	09/03/24 B BUY 6812	100.0000	0	176,551	176,551	0
3,571,547	09/03/24 S SELL 30948	100.0000	0	3,571,547	3,571,547	0
3,862,360	09/03/24 S SELL 45595	100.0000	0	3,862,360	3,862,360	0
5,020	09/03/24 B BUY 70948240	100.0000	0	5,020	5,020	0
75	09/03/24 B BUY 70981924	100.0000	0	75	75	0
191	09/03/24 B BUY 71020253	100.0000	0	191	191	0
221,315	09/03/24 S SELL 71333163	100.0000	0	221,315	221,315	0
62,074	09/03/24 B BUY 71423608	100.0000	0	62,074	62,074	0
5	09/04/24 S SELL 3131	100.0000	0	5	5	0
10,175	09/04/24 B BUY 6814	100.0000	0	10,175	10,175	0
2,800,923	09/04/24 B BUY 30984	100.0000	0	2,800,923	2,800,923	0
2,969,400	09/04/24 B BUY 45612	100.0000	0	2,969,400	2,969,400	0
5,020	09/04/24 S SELL 70948249	100.0000	0	5,020	5,020	0
192	09/04/24 B BUY 70981926	100.0000	0	192	192	0
194,971	09/04/24 B BUY 71333262	100.0000	0	194,971	194,971	0
458,714	09/05/24 B BUY 6818	100.0000	0	458,714	458,714	0
3,391,992	09/05/24 B BUY 31021	100.0000	0	3,391,992	3,391,992	0
510,722	09/05/24 B BUY 45636	100.0000	0	510,722	510,722	0
4,620	09/05/24 S SELL 71333315	100.0000	0	4,620	4,620	0
443,777	09/06/24 B BUY 2514	100.0000	0	443,777	443,777	0

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90,978	09/06/24	B BUY 6819	100.0000	0	90,978	90,978	0
1,309,703	09/06/24	B BUY 31036	100.0000	0	1,309,703	1,309,703	0
184,451	09/06/24	S SELL 45644	100.0000	0	184,451	184,451	0
862	09/06/24	B BUY 71333385	100.0000	0	862	862	0
285,304	09/09/24	S SELL 6826	100.0000	0	285,304	285,304	0
1,307,955	09/09/24	B BUY 31053	100.0000	0	1,307,955	1,307,955	0
319,575	09/09/24	S SELL 45651	100.0000	0	319,575	319,575	0
99,922	09/09/24	S SELL 71333443	100.0000	0	99,922	99,922	0
8,681	09/10/24	B BUY 3832	100.0000	0	8,681	8,681	0
8,493	09/10/24	B BUY 6828	100.0000	0	8,493	8,493	0
436,037	09/10/24	B BUY 31068	100.0000	0	436,037	436,037	0
2,684,731	09/10/24	S SELL 45655	100.0000	0	2,684,731	2,684,731	0
72,529	09/10/24	B BUY 71333496	100.0000	0	72,529	72,529	0
513,862	09/11/24	S SELL 6834	100.0000	0	513,862	513,862	0
2,347,932	09/11/24	B BUY 31085	100.0000	0	2,347,932	2,347,932	0
128,986	09/11/24	B BUY 45673	100.0000	0	128,986	128,986	0
22,273	09/11/24	S SELL 71333561	100.0000	0	22,273	22,273	0
3,417	09/12/24	B BUY 6838	100.0000	0	3,417	3,417	0
527,887	09/12/24	S SELL 31103	100.0000	0	527,887	527,887	0
345,031	09/12/24	S SELL 45694	100.0000	0	345,031	345,031	0
17,250	09/12/24	B BUY 71333607	100.0000	0	17,250	17,250	0
10,032,950	09/13/24	S SELL 31125	100.0000	0	10,032,950	10,032,950	0
440,942	09/13/24	B BUY 45772	100.0000	0	440,942	440,942	0
891,804	09/16/24	B BUY 2515	100.0000	0	891,804	891,804	0
343,192	09/16/24	B BUY 6871	100.0000	0	343,192	343,192	0
1,285,556	09/16/24	B BUY 31140	100.0000	0	1,285,556	1,285,556	0
911,409	09/16/24	B BUY 45774	100.0000	0	911,409	911,409	0
61,794	09/16/24	S SELL 71333708	100.0000	0	61,794	61,794	0
4,557	09/17/24	B BUY 6874	100.0000	0	4,557	4,557	0
1,032,774	09/17/24	B BUY 31155	100.0000	0	1,032,774	1,032,774	0
662,811	09/17/24	S SELL 45784	100.0000	0	662,811	662,811	0
42,331	09/17/24	B BUY 71333765	100.0000	0	42,331	42,331	0
128,839	09/18/24	S SELL 6875	100.0000	0	128,839	128,839	0
1,027,344	09/18/24	S SELL 31170	100.0000	0	1,027,344	1,027,344	0
302,934	09/18/24	S SELL 45829	100.0000	0	302,934	302,934	0
100,964	09/18/24	S SELL 71333811	100.0000	0	100,964	100,964	0
9,630,000	09/19/24	B BUY 233	100.0000	0	9,630,000	9,630,000	0
6,491,497	09/19/24	B BUY 566	100.0000	0	6,491,497	6,491,497	0
5,084	09/19/24	B BUY 6877	100.0000	0	5,084	5,084	0
2,004,933	09/19/24	S SELL 31185	100.0000	0	2,004,933	2,004,933	0
562,680	09/19/24	S SELL 45841	100.0000	0	562,680	562,680	0
55,949	09/19/24	B BUY 71333852	100.0000	0	55,949	55,949	0
9,630,000	09/20/24	S SELL 238	100.0000	0	9,630,000	9,630,000	0
8,878	09/20/24	B BUY 6881	100.0000	0	8,878	8,878	0
2,169,969	09/20/24	S SELL 31198	100.0000	0	2,169,969	2,169,969	0
165,934	09/20/24	B BUY 45857	100.0000	0	165,934	165,934	0
158,057	09/20/24	B BUY 70948254	100.0000	0	158,057	158,057	0

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130,979	09/20/24	S	SELL 71333936	100.0000	0	130,979	130,979	0
112,946	09/23/24	S	SELL 6887	100.0000	0	112,946	112,946	0
503,142	09/23/24	B	BUY 31214	100.0000	0	503,142	503,142	0
113,969	09/23/24	S	SELL 45868	100.0000	0	113,969	113,969	0
158,057	09/23/24	S	SELL 70948260	100.0000	0	158,057	158,057	0
6,113	09/23/24	B	BUY 71334014	100.0000	0	6,113	6,113	0
307,125	09/24/24	S	SELL 2534	100.0000	0	307,125	307,125	0
243,386	09/24/24	B	BUY 6892	100.0000	0	243,386	243,386	0
410,131	09/24/24	S	SELL 31229	100.0000	0	410,131	410,131	0
4,780	09/24/24	S	SELL 45875	100.0000	0	4,780	4,780	0
220	09/24/24	B	BUY 71334057	100.0000	0	220	220	0
343,536	09/25/24	B	BUY 6898	100.0000	0	343,536	343,536	0
141,069	09/25/24	B	BUY 31244	100.0000	0	141,069	141,069	0
56,469	09/25/24	B	BUY 45968	100.0000	0	56,469	56,469	0
1,094	09/25/24	B	BUY 71020273	100.0000	0	1,094	1,094	0
149,814	09/25/24	B	BUY 71334102	100.0000	0	149,814	149,814	0
1,916,706	09/26/24	S	SELL 31259	100.0000	0	1,916,706	1,916,706	0
807,758	09/26/24	B	BUY 45977	100.0000	0	807,758	807,758	0
148,082	09/26/24	S	SELL 71334151	100.0000	0	148,082	148,082	0
525,452	09/27/24	S	SELL 2536	100.0000	0	525,452	525,452	0
550,697	09/27/24	S	SELL 31274	100.0000	0	550,697	550,697	0
1,006,217	09/27/24	B	BUY 46000	100.0000	0	1,006,217	1,006,217	0
98,650	09/27/24	B	BUY 71334196	100.0000	0	98,650	98,650	0
588,674	09/30/24	S	SELL 2538	100.0000	0	588,674	588,674	0
349,477	09/30/24	S	SELL 6902	100.0000	0	349,477	349,477	0
1,813,424	09/30/24	B	BUY 31289	100.0000	0	1,813,424	1,813,424	0
44,528	09/30/24	S	SELL 46009	100.0000	0	44,528	44,528	0
2,073	10/01/24	B	BUY 241	100.0000	0	2,073	2,073	0
1,304	10/01/24	B	BUY 476	100.0000	0	1,304	1,304	0
11,143	10/01/24	B	BUY 568	100.0000	0	11,143	11,143	0
18,502	10/01/24	B	BUY 1487	100.0000	0	18,502	18,502	0
2,442,289	10/01/24	B	BUY 2541	100.0000	0	2,442,289	2,442,289	0
9	10/01/24	B	BUY 3139	100.0000	0	9	9	0
441	10/01/24	B	BUY 3834	100.0000	0	441	441	0
151,833	10/01/24	S	SELL 6919	100.0000	0	151,833	151,833	0
2,432,920	10/01/24	S	SELL 31323	100.0000	0	2,432,920	2,432,920	0
1,167,899	10/01/24	S	SELL 46086	100.0000	0	1,167,899	1,167,899	0
215	10/01/24	B	BUY 70948276	100.0000	0	215	215	0
72	10/01/24	B	BUY 70981928	100.0000	0	72	72	0
187	10/01/24	B	BUY 71020277	100.0000	0	187	187	0
6,594	10/01/24	B	BUY 71334300	100.0000	0	6,594	6,594	0
58,862	10/01/24	B	BUY 71423614	100.0000	0	58,862	58,862	0
2,073	10/02/24	S	SELL 243	100.0000	0	2,073	2,073	0
9	10/02/24	S	SELL 3143	100.0000	0	9	9	0
2,356,064	10/02/24	B	BUY 31358	100.0000	0	2,356,064	2,356,064	0
864,448	10/02/24	S	SELL 46100	100.0000	0	864,448	864,448	0
215	10/02/24	S	SELL 70948285	100.0000	0	215	215	0

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	26,847	10/02/24	B BUY	71334362	100.0000	0	26,847	26,847	0
1,747,718	10/03/24	S SELL	31390		100.0000	0	1,747,718	1,747,718	0
75,949	10/03/24	B BUY	46104		100.0000	0	75,949	75,949	0
144	10/03/24	B BUY	70981929		100.0000	0	144	144	0
127,549	10/03/24	S SELL	71334408		100.0000	0	127,549	127,549	0
33,161	10/04/24	B BUY	6921		100.0000	0	33,161	33,161	0
3,690,508	10/04/24	B BUY	31431		100.0000	0	3,690,508	3,690,508	0
136,522	10/04/24	B BUY	46148		100.0000	0	136,522	136,522	0
9,000	10/04/24	S SELL	71334459		100.0000	0	9,000	9,000	0
10,450	10/07/24	B BUY	6923		100.0000	0	10,450	10,450	0
5,643,267	10/07/24	S SELL	31448		100.0000	0	5,643,267	5,643,267	0
1,425,577	10/07/24	S SELL	46489		100.0000	0	1,425,577	1,425,577	0
34,150	10/07/24	B BUY	71334526		100.0000	0	34,150	34,150	0
2,915,952	10/08/24	B BUY	2548		100.0000	0	2,915,952	2,915,952	0
239,414	10/08/24	B BUY	6930		100.0000	0	239,414	239,414	0
5,204,452	10/08/24	B BUY	31465		100.0000	0	5,204,452	5,204,452	0
2,076,643	10/08/24	B BUY	46526		100.0000	0	2,076,643	2,076,643	0
26,415	10/09/24	B BUY	2549		100.0000	0	26,415	26,415	0
238,669	10/09/24	S SELL	6934		100.0000	0	238,669	238,669	0
219,849	10/09/24	S SELL	31485		100.0000	0	219,849	219,849	0
1,031,956	10/09/24	S SELL	46587		100.0000	0	1,031,956	1,031,956	0
6,523,139	10/10/24	S SELL	571		100.0000	0	6,523,139	6,523,139	0
4,501,888	10/10/24	S SELL	1489		100.0000	0	4,501,888	4,501,888	0
11,851,911	10/10/24	S SELL	2551		100.0000	0	11,851,911	11,851,911	0
1,394,600	10/10/24	S SELL	31500		100.0000	0	1,394,600	1,394,600	0
194,431	10/10/24	S SELL	46613		100.0000	0	194,431	194,431	0
82,770	10/10/24	S SELL	71334702		100.0000	0	82,770	82,770	0
2,524,297	10/11/24	B BUY	2552		100.0000	0	2,524,297	2,524,297	0
1,168,219	10/11/24	S SELL	31517		100.0000	0	1,168,219	1,168,219	0
742,880	10/11/24	S SELL	46641		100.0000	0	742,880	742,880	0
1,218,590	10/11/24	B BUY	70948298		100.0000	0	1,218,590	1,218,590	0
5	10/11/24	S SELL	71334749		100.0000	0	5	5	0
1,410,093	10/15/24	B BUY	2562		100.0000	0	1,410,093	1,410,093	0
829,134	10/15/24	B BUY	6944		100.0000	0	829,134	829,134	0
1,199,929	10/15/24	S SELL	31544		100.0000	0	1,199,929	1,199,929	0
308,759	10/15/24	B BUY	46678		100.0000	0	308,759	308,759	0
566,246	10/15/24	B BUY	71334848		100.0000	0	566,246	566,246	0
419,105	10/16/24	S SELL	2564		100.0000	0	419,105	419,105	0
3,594,863	10/16/24	B BUY	31561		100.0000	0	3,594,863	3,594,863	0
715,534	10/16/24	B BUY	46686		100.0000	0	715,534	715,534	0
1,218,590	10/16/24	S SELL	70948315		100.0000	0	1,218,590	1,218,590	0
403,009	10/16/24	S SELL	71334892		100.0000	0	403,009	403,009	0
760,763	10/17/24	B BUY	31576		100.0000	0	760,763	760,763	0
1,179,162	10/17/24	B BUY	46698		100.0000	0	1,179,162	1,179,162	0
11,066	10/17/24	S SELL	71334957		100.0000	0	11,066	11,066	0
4,442,453	10/18/24	B BUY	1490		100.0000	0	4,442,453	4,442,453	0
4,083	10/18/24	B BUY	6947		100.0000	0	4,083	4,083	0

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3,449,298	10/18/24	S	SELL	31593	100.0000	0	3,449,298	3,449,298	0		
152,382	10/18/24	B	BUY	46735	100.0000	0	152,382	152,382	0		
154,922	10/18/24	S	SELL	71335005	100.0000	0	154,922	154,922	0		
997,501	10/21/24	S	SELL	6952	100.0000	0	997,501	997,501	0		
938,104	10/21/24	B	BUY	31608	100.0000	0	938,104	938,104	0		
125,438	10/21/24	B	BUY	46739	100.0000	0	125,438	125,438	0		
43,982	10/22/24	B	BUY	6956	100.0000	0	43,982	43,982	0		
2,620,482	10/22/24	B	BUY	31624	100.0000	0	2,620,482	2,620,482	0		
659,572	10/22/24	S	SELL	46755	100.0000	0	659,572	659,572	0		
40,647	10/22/24	B	BUY	70948318	100.0000	0	40,647	40,647	0		
62,235	10/22/24	S	SELL	71335101	100.0000	0	62,235	62,235	0		
25,536	10/23/24	B	BUY	6958	100.0000	0	25,536	25,536	0		
864,228	10/23/24	S	SELL	31641	100.0000	0	864,228	864,228	0		
977,819	10/23/24	S	SELL	46769	100.0000	0	977,819	977,819	0		
40,647	10/23/24	S	SELL	70948322	100.0000	0	40,647	40,647	0		
3,486	10/23/24	S	SELL	71335152	100.0000	0	3,486	3,486	0		
3,856	10/24/24	B	BUY	573	100.0000	0	3,856	3,856	0		
25,634	10/24/24	B	BUY	6961	100.0000	0	25,634	25,634	0		
1,708,255	10/24/24	S	SELL	31656	100.0000	0	1,708,255	1,708,255	0		
75,494	10/24/24	S	SELL	46770	100.0000	0	75,494	75,494	0		
1,231,988	10/25/24	B	BUY	2565	100.0000	0	1,231,988	1,231,988	0		
117,292	10/25/24	S	SELL	6978	100.0000	0	117,292	117,292	0		
1,862,237	10/25/24	B	BUY	31671	100.0000	0	1,862,237	1,862,237	0		
91,400	10/25/24	S	SELL	46783	100.0000	0	91,400	91,400	0		
1,069	10/25/24	B	BUY	71020292	100.0000	0	1,069	1,069	0		
13,144	10/25/24	B	BUY	71335249	100.0000	0	13,144	13,144	0		
1,432,156	10/28/24	S	SELL	31684	100.0000	0	1,432,156	1,432,156	0		
1,159,579	10/28/24	B	BUY	46789	100.0000	0	1,159,579	1,159,579	0		
268,748	10/29/24	B	BUY	6984	100.0000	0	268,748	268,748	0		
2,038,501	10/29/24	S	SELL	31697	100.0000	0	2,038,501	2,038,501	0		
203,348	10/29/24	B	BUY	46801	100.0000	0	203,348	203,348	0		
19,979	10/30/24	B	BUY	6987	100.0000	0	19,979	19,979	0		
219,032	10/30/24	B	BUY	31712	100.0000	0	219,032	219,032	0		
65,014	10/30/24	B	BUY	46823	100.0000	0	65,014	65,014	0		
1,202,449	10/31/24	B	BUY	1491	100.0000	0	1,202,449	1,202,449	0		
261,337	10/31/24	B	BUY	6994	100.0000	0	261,337	261,337	0		
319,761	10/31/24	B	BUY	31725	100.0000	0	319,761	319,761	0		
1,503,958	10/31/24	S	SELL	46836	100.0000	0	1,503,958	1,503,958	0		
0	11/01/24	B	BUY	245	100.0000	0	0	0	0		
1,280	11/01/24	B	BUY	484	100.0000	0	1,280	1,280	0		
7,754	11/01/24	B	BUY	575	100.0000	0	7,754	7,754	0		
13,894	11/01/24	B	BUY	1493	100.0000	0	13,894	13,894	0		
2,675,420	11/01/24	B	BUY	2567	100.0000	0	2,675,420	2,675,420	0		
6	11/01/24	B	BUY	3154	100.0000	0	6	6	0		
442	11/01/24	B	BUY	3842	100.0000	0	442	442	0		
448,335	11/01/24	B	BUY	7016	100.0000	0	448,335	448,335	0		
785,512	11/01/24	S	SELL	31757	100.0000	0	785,512	785,512	0		

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551,980	11/01/24 B BUY 46877	100.0000	0	551,980	551,980	0
1,067	11/01/24 B BUY 70948334	100.0000	0	1,067	1,067	0
71	11/01/24 B BUY 70981933	100.0000	0	71	71	0
188	11/01/24 B BUY 71020299	100.0000	0	188	188	0
18,874	11/01/24 B BUY 71335454	100.0000	0	18,874	18,874	0
57,747	11/01/24 B BUY 71423620	100.0000	0	57,747	57,747	0
0	11/04/24 S SELL 247	100.0000	0	0	0	0
6	11/04/24 S SELL 3158	100.0000	0	6	6	0
649,836	11/04/24 S SELL 7018	100.0000	0	649,836	649,836	0
1,479,576	11/04/24 B BUY 31801	100.0000	0	1,479,576	1,479,576	0
84,447	11/04/24 B BUY 46898	100.0000	0	84,447	84,447	0
1,067	11/04/24 S SELL 70948346	100.0000	0	1,067	1,067	0
144	11/04/24 B BUY 70981935	100.0000	0	144	144	0
125,197	11/04/24 B BUY 71335507	100.0000	0	125,197	125,197	0
2,203,526	11/05/24 B BUY 31820	100.0000	0	2,203,526	2,203,526	0
28,937	11/05/24 B BUY 46908	100.0000	0	28,937	28,937	0
40,875	11/05/24 B BUY 71335559	100.0000	0	40,875	40,875	0
1,087,420	11/06/24 B BUY 31860	100.0000	0	1,087,420	1,087,420	0
213,209	11/06/24 S SELL 46920	100.0000	0	213,209	213,209	0
6,400	11/07/24 B BUY 7020	100.0000	0	6,400	6,400	0
5,394,781	11/07/24 S SELL 31894	100.0000	0	5,394,781	5,394,781	0
79,311	11/07/24 B BUY 46931	100.0000	0	79,311	79,311	0
154,362	11/07/24 S SELL 71335625	100.0000	0	154,362	154,362	0
879,201	11/08/24 B BUY 2574	100.0000	0	879,201	879,201	0
220,932	11/08/24 S SELL 7021	100.0000	0	220,932	220,932	0
3,159,540	11/08/24 B BUY 31909	100.0000	0	3,159,540	3,159,540	0
69,548	11/08/24 B BUY 46946	100.0000	0	69,548	69,548	0
26,525	11/08/24 B BUY 71335656	100.0000	0	26,525	26,525	0
32,959	11/12/24 B BUY 7025	100.0000	0	32,959	32,959	0
246,383	11/12/24 S SELL 31947	100.0000	0	246,383	246,383	0
30,446	11/12/24 B BUY 46977	100.0000	0	30,446	30,446	0
178,004	11/12/24 B BUY 71335733	100.0000	0	178,004	178,004	0
2,672,780	11/13/24 S SELL 31967	100.0000	0	2,672,780	2,672,780	0
2,762,226	11/13/24 B BUY 47001	100.0000	0	2,762,226	2,762,226	0
228,562	11/13/24 S SELL 71335777	100.0000	0	228,562	228,562	0
4,929,549	11/14/24 B BUY 2593	100.0000	0	4,929,549	4,929,549	0
8,133	11/14/24 B BUY 3159	100.0000	0	8,133	8,133	0
29,190	11/14/24 B BUY 7028	100.0000	0	29,190	29,190	0
581,688	11/14/24 S SELL 31980	100.0000	0	581,688	581,688	0
25,472	11/14/24 S SELL 47013	100.0000	0	25,472	25,472	0
14,555	11/14/24 B BUY 71335821	100.0000	0	14,555	14,555	0
176	11/15/24 B BUY 1498	100.0000	0	176	176	0
8,133	11/15/24 S SELL 3164	100.0000	0	8,133	8,133	0
361,807	11/15/24 B BUY 7056	100.0000	0	361,807	361,807	0
3,163,497	11/15/24 B BUY 32014	100.0000	0	3,163,497	3,163,497	0
712,455	11/15/24 B BUY 47075	100.0000	0	712,455	712,455	0
129,560	11/15/24 B BUY 71335864	100.0000	0	129,560	129,560	0

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6,414	11/18/24	B BUY 7058	100.0000	0	6,414	6,414	0
437,903	11/18/24	S SELL 32029	100.0000	0	437,903	437,903	0
369,229	11/18/24	S SELL 47090	100.0000	0	369,229	369,229	0
201,355	11/18/24	B BUY 71335903	100.0000	0	201,355	201,355	0
149,296	11/19/24	B BUY 7063	100.0000	0	149,296	149,296	0
361,233	11/19/24	B BUY 32042	100.0000	0	361,233	361,233	0
582,495	11/19/24	S SELL 47100	100.0000	0	582,495	582,495	0
546	11/19/24	B BUY 71335928	100.0000	0	546	546	0
2,339,697	11/20/24	B BUY 2597	100.0000	0	2,339,697	2,339,697	0
252,341	11/20/24	S SELL 7068	100.0000	0	252,341	252,341	0
1,511,428	11/20/24	B BUY 32057	100.0000	0	1,511,428	1,511,428	0
1,630,672	11/20/24	S SELL 47108	100.0000	0	1,630,672	1,630,672	0
239,518	11/21/24	S SELL 7073	100.0000	0	239,518	239,518	0
1,082,831	11/21/24	S SELL 32072	100.0000	0	1,082,831	1,082,831	0
103,478	11/21/24	B BUY 47131	100.0000	0	103,478	103,478	0
266	11/21/24	S SELL 71335998	100.0000	0	266	266	0
26,082	11/22/24	B BUY 7078	100.0000	0	26,082	26,082	0
1,283,413	11/22/24	S SELL 32089	100.0000	0	1,283,413	1,283,413	0
146,093	11/22/24	B BUY 47145	100.0000	0	146,093	146,093	0
2,026,361	11/25/24	B BUY 2598	100.0000	0	2,026,361	2,026,361	0
604,895	11/25/24	B BUY 32110	100.0000	0	604,895	604,895	0
61,249	11/25/24	B BUY 47157	100.0000	0	61,249	61,249	0
1,260	11/25/24	B BUY 71020316	100.0000	0	1,260	1,260	0
24,406	11/25/24	B BUY 71336106	100.0000	0	24,406	24,406	0
7,368,648	11/26/24	B BUY 32163	100.0000	0	7,368,648	7,368,648	0
4,134,113	11/26/24	B BUY 47178	100.0000	0	4,134,113	4,134,113	0
28,955	11/26/24	B BUY 71336140	100.0000	0	28,955	28,955	0
375,816	11/27/24	B BUY 2599	100.0000	0	375,816	375,816	0
9,900	11/27/24	B BUY 7080	100.0000	0	9,900	9,900	0
1,292,320	11/27/24	S SELL 32192	100.0000	0	1,292,320	1,292,320	0
562,984	11/27/24	B BUY 47183	100.0000	0	562,984	562,984	0
61	11/27/24	B BUY 71020318	100.0000	0	61	61	0
411,477	11/27/24	S SELL 71336180	100.0000	0	411,477	411,477	0
361,446	11/29/24	S SELL 7104	100.0000	0	361,446	361,446	0
2,370,608	11/29/24	B BUY 32209	100.0000	0	2,370,608	2,370,608	0
59,281	11/29/24	B BUY 47238	100.0000	0	59,281	59,281	0
629	12/02/24	B BUY 253	100.0000	0	629	629	0
1,197	12/02/24	B BUY 486	100.0000	0	1,197	1,197	0
44	12/02/24	B BUY 579	100.0000	0	44	44	0
21,250	12/02/24	B BUY 1500	100.0000	0	21,250	21,250	0
132,406	12/02/24	B BUY 2601	100.0000	0	132,406	132,406	0
4	12/02/24	B BUY 3171	100.0000	0	4	4	0
414	12/02/24	B BUY 3846	100.0000	0	414	414	0
233,584	12/02/24	B BUY 7106	100.0000	0	233,584	233,584	0
221,035	12/02/24	B BUY 32245	100.0000	0	221,035	221,035	0
2,458,732	12/02/24	S SELL 47247	100.0000	0	2,458,732	2,458,732	0
4	12/02/24	B BUY 70948367	100.0000	0	4	4	0

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259	12/02/24 B BUY 70981938	100.0000	0	259	259	0
180	12/02/24 B BUY 71020323	100.0000	0	180	180	0
179,187	12/02/24 B BUY 71336264	100.0000	0	179,187	179,187	0
53,999	12/02/24 B BUY 71423626	100.0000	0	53,999	53,999	0
629	12/03/24 S SELL 255	100.0000	0	629	629	0
4	12/03/24 S SELL 3175	100.0000	0	4	4	0
145,085	12/03/24 B BUY 7108	100.0000	0	145,085	145,085	0
42,065	12/03/24 B BUY 32280	100.0000	0	42,065	42,065	0
1,344,966	12/03/24 S SELL 47287	100.0000	0	1,344,966	1,344,966	0
4	12/03/24 S SELL 70948371	100.0000	0	4	4	0
340,182	12/03/24 B BUY 71336339	100.0000	0	340,182	340,182	0
135,648	12/04/24 B BUY 2608	100.0000	0	135,648	135,648	0
1,004,705	12/04/24 S SELL 32295	100.0000	0	1,004,705	1,004,705	0
664,951	12/04/24 B BUY 47314	100.0000	0	664,951	664,951	0
101,694	12/04/24 S SELL 71336399	100.0000	0	101,694	101,694	0
1,161,435	12/05/24 B BUY 2609	100.0000	0	1,161,435	1,161,435	0
60,199	12/05/24 B BUY 7122	100.0000	0	60,199	60,199	0
1,628,531	12/05/24 S SELL 32334	100.0000	0	1,628,531	1,628,531	0
1,872,358	12/05/24 S SELL 47358	100.0000	0	1,872,358	1,872,358	0
745	12/05/24 B BUY 71336445	100.0000	0	745	745	0
2,317,519	12/06/24 B BUY 2610	100.0000	0	2,317,519	2,317,519	0
14,981	12/06/24 B BUY 7126	100.0000	0	14,981	14,981	0
67,075	12/06/24 S SELL 32366	100.0000	0	67,075	67,075	0
64,954	12/06/24 S SELL 47388	100.0000	0	64,954	64,954	0
91,542	12/09/24 S SELL 7129	100.0000	0	91,542	91,542	0
1,218,888	12/09/24 B BUY 32383	100.0000	0	1,218,888	1,218,888	0
72,636	12/09/24 B BUY 47401	100.0000	0	72,636	72,636	0
17,835	12/09/24 S SELL 71336535	100.0000	0	17,835	17,835	0
2,497,052	12/10/24 B BUY 2611	100.0000	0	2,497,052	2,497,052	0
12,251	12/10/24 B BUY 7132	100.0000	0	12,251	12,251	0
1,972,191	12/10/24 S SELL 32398	100.0000	0	1,972,191	1,972,191	0
892,238	12/10/24 S SELL 47415	100.0000	0	892,238	892,238	0
853	12/10/24 B BUY 71336573	100.0000	0	853	853	0
968,323	12/11/24 S SELL 32417	100.0000	0	968,323	968,323	0
2,046,311	12/11/24 B BUY 47443	100.0000	0	2,046,311	2,046,311	0
25,147	12/12/24 B BUY 3849	100.0000	0	25,147	25,147	0
2,073,827	12/12/24 S SELL 32434	100.0000	0	2,073,827	2,073,827	0
1,138,760	12/12/24 B BUY 47483	100.0000	0	1,138,760	1,138,760	0
189,505	12/12/24 S SELL 71336737	100.0000	0	189,505	189,505	0
112,240	12/13/24 B BUY 7137	100.0000	0	112,240	112,240	0
2,196,801	12/13/24 S SELL 32449	100.0000	0	2,196,801	2,196,801	0
661,483	12/13/24 S SELL 47533	100.0000	0	661,483	661,483	0
39,539	12/13/24 S SELL 71336781	100.0000	0	39,539	39,539	0
33,046	12/16/24 B BUY 3850	100.0000	0	33,046	33,046	0
140,778	12/16/24 B BUY 7151	100.0000	0	140,778	140,778	0
2,942,653	12/16/24 S SELL 32466	100.0000	0	2,942,653	2,942,653	0
267,673	12/16/24 B BUY 47546	100.0000	0	267,673	267,673	0

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140,190	12/16/24 S SELL 71336822	100.0000	0	140,190	140,190	0
1,269,841	12/17/24 S SELL 2613	100.0000	0	1,269,841	1,269,841	0
87,323	12/17/24 B BUY 7155	100.0000	0	87,323	87,323	0
112,278	12/17/24 S SELL 32481	100.0000	0	112,278	112,278	0
611,816	12/17/24 S SELL 47564	100.0000	0	611,816	611,816	0
368,384	12/17/24 B BUY 71336857	100.0000	0	368,384	368,384	0
97,993	12/18/24 B BUY 7159	100.0000	0	97,993	97,993	0
424,753	12/18/24 B BUY 32498	100.0000	0	424,753	424,753	0
104,691	12/18/24 B BUY 47586	100.0000	0	104,691	104,691	0
567,633	12/18/24 B BUY 71336919	100.0000	0	567,633	567,633	0
250,428	12/19/24 S SELL 7160	100.0000	0	250,428	250,428	0
4,879,782	12/19/24 B BUY 32522	100.0000	0	4,879,782	4,879,782	0
1,480,400	12/19/24 S SELL 47597	100.0000	0	1,480,400	1,480,400	0
270,453	12/19/24 S SELL 71337001	100.0000	0	270,453	270,453	0
6,759	12/20/24 B BUY 7163	100.0000	0	6,759	6,759	0
2,419,552	12/20/24 S SELL 32546	100.0000	0	2,419,552	2,419,552	0
62,896	12/20/24 S SELL 47617	100.0000	0	62,896	62,896	0
24,000	12/20/24 B BUY 70948390	100.0000	0	24,000	24,000	0
399,007	12/20/24 S SELL 71337082	100.0000	0	399,007	399,007	0
6,118	12/23/24 B BUY 7166	100.0000	0	6,118	6,118	0
1,660,730	12/23/24 B BUY 32561	100.0000	0	1,660,730	1,660,730	0
93,149	12/23/24 B BUY 47624	100.0000	0	93,149	93,149	0
24,000	12/23/24 S SELL 70948404	100.0000	0	24,000	24,000	0
364,527	12/23/24 B BUY 71337132	100.0000	0	364,527	364,527	0
14,441	12/24/24 B BUY 580	100.0000	0	14,441	14,441	0
2,310,244	12/24/24 B BUY 2645	100.0000	0	2,310,244	2,310,244	0
2,809,084	12/24/24 S SELL 32578	100.0000	0	2,809,084	2,809,084	0
34,929	12/24/24 S SELL 47630	100.0000	0	34,929	34,929	0
14,133	12/24/24 S SELL 71337171	100.0000	0	14,133	14,133	0
23,264	12/26/24 B BUY 2646	100.0000	0	23,264	23,264	0
626,634	12/26/24 B BUY 32593	100.0000	0	626,634	626,634	0
34,449	12/26/24 B BUY 47641	100.0000	0	34,449	34,449	0
4,647	12/26/24 B BUY 71020338	100.0000	0	4,647	4,647	0
16,652	12/26/24 B BUY 71337206	100.0000	0	16,652	16,652	0
515,625	12/27/24 S SELL 2648	100.0000	0	515,625	515,625	0
336,899	12/27/24 B BUY 32608	100.0000	0	336,899	336,899	0
5,438	12/27/24 S SELL 47646	100.0000	0	5,438	5,438	0
27,306	12/27/24 S SELL 71337247	100.0000	0	27,306	27,306	0
1,521,333	12/30/24 S SELL 32623	100.0000	0	1,521,333	1,521,333	0
93,769	12/30/24 B BUY 47655	100.0000	0	93,769	93,769	0
53,237	12/30/24 B BUY 70948409	100.0000	0	53,237	53,237	0
155,793	12/30/24 S SELL 71337281	100.0000	0	155,793	155,793	0
558,571	12/31/24 S SELL 7171	100.0000	0	558,571	558,571	0
2,889,561	12/31/24 B BUY 32639	100.0000	0	2,889,561	2,889,561	0
52,151	12/31/24 B BUY 47675	100.0000	0	52,151	52,151	0
8,259	12/31/24 S SELL 70948423	100.0000	0	8,259	8,259	0
36,975	12/31/24 S SELL 71337319	100.0000	0	36,975	36,975	0

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	182,000	05/01/24	S SELL 6502	92.0547	0	169,494	167,540	(1,954)
BROKER 0000505	800,000	05/06/24	B BUY 71328865	93.2512	0	746,009	746,009	0
	800,000	05/06/24	S SELL 71328866	93.2344	0	741,697	745,875	4,178
BROKER 0007732	172,000	05/07/24	S SELL 6515	94.2422	0	160,181	162,097	1,916
BROKER 9002979	2,870,000	05/13/24	B BUY 29337	93.9915	0	2,697,555	2,697,555	0
	2,870,000	05/13/24	B BUY 29338	93.9844	0	2,697,352	2,697,352	0
	2,870,000	05/13/24	B BUY 29339	93.8709	0	2,694,095	2,694,095	0
	2,870,000	05/13/24	B BUY 29341	93.9884	0	2,697,467	2,697,467	0
BROKER 0007732	2,870,000	05/13/24	BANK OF AMERICAS SECURITIES, INC 29345	94.0000	0	2,697,800	2,697,800	0
	1,400,000	05/13/24	B BUY 29347	94.0290	0	1,316,406	1,316,406	0
BROKER 9002979	1,960,000	05/13/24	B BUY 44121	93.8594	0	1,839,644	1,839,644	0
	2,350,000	05/13/24	B BUY 44124	94.0146	0	2,209,344	2,209,344	0
	85,000	05/13/24	B BUY 44129	94.0000	0	79,900	79,900	0
	270,000	05/13/24	S SELL 44130	93.8750	0	253,652	253,463	(189)
	115,000	05/13/24	S SELL 44132	94.0781	0	108,037	108,190	153
	85,000	05/13/24	B BUY 44133	93.8281	0	79,754	79,754	0
BROKER 0007732	900,000	05/13/24	BANK OF AMERICAS SECURITIES, INC 44135	93.8615	0	844,754	844,754	0
BROKER 0004135	900,000	05/13/24	PIERPONT SECURITIES LLC 44138	93.8298	0	844,468	844,468	0
BROKER 9002979	2,085,000	05/14/24	B BUY 44147	94.1260	0	1,962,527	1,962,527	0
	230,000	05/14/24	B BUY 44149	94.0469	0	216,308	216,308	0
	1,550,000	05/14/24	B BUY 44151	93.9782	0	1,456,662	1,456,662	0
BROKER 0007732	850,000	05/14/24	BANK OF AMERICAS SECURITIES, INC 44152	94.1488	0	800,265	800,265	0
BROKER 9002979	230,000	05/14/24	B BUY 44155	94.2969	0	216,883	216,883	0
	75,000	05/14/24	S SELL 44160	94.4375	0	70,495	70,828	334
	245,000	05/15/24	B BUY 44212	95.4688	0	233,898	233,898	0
	140,000	05/15/24	S SELL 44223	95.7344	0	131,636	134,028	2,392
	50,000	05/15/24	S SELL 44224	95.7188	0	47,013	47,859	847
	275,000	05/16/24	B BUY 44229	95.8437	0	263,570	263,570	0
	80,000	05/16/24	B BUY 44233	95.9531	0	76,763	76,763	0
	275,000	05/16/24	B BUY 44235	95.6406	0	263,012	263,012	0
	85,000	05/16/24	S SELL 44237	95.6561	0	80,003	81,308	1,304
BROKER 0007732	520,000	05/16/24	BANK OF AMERICAS SECURITIES, INC 44239	95.7578	0	497,941	497,941	0
BROKER 9002979	400,000	05/16/24	S SELL 44240	95.5781	0	376,773	382,313	5,540
	45,000	05/16/24	S SELL 44241	95.6250	0	42,387	43,031	644
	45,000	05/16/24	S SELL 44242	95.6250	0	42,387	43,031	644

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	90,000	05/16/24	S SELL	44243	95.5469	0	84,774	85,992	1,218
	130,000	05/16/24	S SELL	44246	95.9375	0	122,451	124,719	2,268
BROKER 0007732				BANK OF AMERICAS SECURITIES, INC					
	85,000	05/16/24	S SELL	44256	95.5469	0	80,064	81,215	1,151
	220,000	05/16/24	S SELL	44257	95.5938	0	207,225	210,306	3,081
BROKER 9002979				UNPUBLISHED					
	130,000	05/16/24	B BUY	44293	95.9375	0	124,719	124,719	0
	110,000	05/16/24	S SELL	44306	95.9375	0	103,669	105,531	1,862
	125,000	05/17/24	B BUY	44263	95.0469	0	118,809	118,809	0
BROKER 0000059				GOLDMAN SACHS					
	110,000	05/17/24	S SELL	44273	95.9375	0	103,623	105,531	1,908
	(110,000)	05/17/24	S RSELL	44278	95.9375	0	(103,623)	(105,531)	(1,908)
BROKER 0004861				HSBC SECURITIES (USA) INC. (FIXED					
	232,000	05/20/24	S SELL	6567	94.5273	0	216,058	219,303	3,246
BROKER 9002979				UNPUBLISHED					
	395,000	05/20/24	S SELL	44283	94.6406	0	372,101	373,830	1,729
	150,000	05/20/24	S SELL	44284	94.5313	0	141,304	141,797	493
	50,000	05/21/24	S SELL	44299	95.0469	0	47,112	47,523	411
	275,000	05/21/24	B BUY	44300	95.0313	0	261,336	261,336	0
	190,000	05/23/24	B BUY	44311	94.7074	0	179,944	179,944	0
	105,000	05/23/24	S SELL	44313	94.6406	0	98,965	99,373	407
	85,000	05/24/24	S SELL	44315	94.6484	0	80,115	80,451	336
BROKER 0000505				MORGAN STANLEY & CO. INCORPORATED					
	800,000	05/24/24	S SELL	71329557	94.5000	0	741,697	756,000	14,303
BROKER 9002979				UNPUBLISHED					
	200,000	05/29/24	S SELL	44329	92.0469	0	188,506	184,094	(4,412)
	75,000	05/29/24	S SELL	44336	92.2344	0	70,690	69,176	(1,514)
	110,000	05/29/24	S SELL	44337	92.2500	0	103,678	101,475	(2,203)
	125,000	05/29/24	B BUY	44339	92.2812	0	115,352	115,352	0
	50,000	05/30/24	B BUY	44350	92.6953	0	46,348	46,348	0
	45,000	05/30/24	B BUY	44351	92.9375	0	41,822	41,822	0
	55,000	05/30/24	S SELL	44358	93.0313	0	51,819	51,167	(652)
	125,000	05/31/24	B BUY	44404	93.5004	0	116,876	116,876	0
BROKER 0007732				BANK OF AMERICAS SECURITIES, INC					
	745,000	05/31/24	B BUY	44406	93.8359	0	699,078	699,078	0
	95,000	06/03/24	B BUY	44407	94.0781	0	89,374	89,374	0
BROKER 9002979				UNPUBLISHED					
	110,000	06/03/24	S SELL	44413	95.0937	0	103,601	104,603	1,002
	455,000	06/03/24	S SELL	44420	95.0781	0	428,531	432,605	4,075
	50,000	06/04/24	B BUY	44423	96.2891	0	48,145	48,145	0
	50,000	06/04/24	B BUY	44424	96.2734	0	48,137	48,137	0
	50,000	06/04/24	B BUY	44426	96.2500	0	48,125	48,125	0
	150,000	06/04/24	S SELL	44431	96.1719	0	141,354	144,258	2,904
	105,000	06/05/24	B BUY	44430	96.8481	0	101,690	101,690	0
BROKER 0002808				US BANCORP INVESTMENTS INC					
	100,000	06/05/24	B BUY	44438	96.7500	0	96,750	96,750	0
BROKER 9002979				UNPUBLISHED					

JPMorgan Investor Services

J.P.Morgan

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	130,000 06/05/24 B BUY 44440	96.8246	0	125,872	125,872	0
	180,000 06/05/24 B BUY 44443	96.8047	0	174,248	174,248	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
	105,000 06/05/24 S SELL 44445	96.9137	0	99,045	101,759	2,715
BROKER 9002979	UNPUBLISHED					
	8,000,000 06/06/24 B BUY 29729	96.8676	0	7,749,407	7,749,407	0
	770,000 06/06/24 S SELL 44453	96.9102	0	726,327	746,208	19,882
	315,000 06/06/24 B BUY 44455	96.8750	0	305,156	305,156	0
	230,000 06/10/24 B BUY 44470	94.4063	0	217,134	217,134	0
	180,000 06/10/24 S SELL 44471	94.3906	0	169,924	169,903	(21)
	110,000 06/10/24 S SELL 44475	94.3438	0	103,843	103,778	(64)
	720,000 06/10/24 S SELL 44477	94.3594	0	679,697	679,388	(309)
	65,000 06/10/24 S SELL 44478	94.3750	0	61,361	61,344	(18)
	100,000 06/10/24 B BUY 44479	94.4063	0	94,406	94,406	0
	100,000 06/12/24 B BUY 44483	96.6875	0	96,688	96,688	0
	100,000 06/12/24 B BUY 44486	96.7813	0	96,781	96,781	0
	95,000 06/12/24 B BUY 44488	96.6445	0	91,812	91,812	0
	130,000 06/12/24 B BUY 44490	96.1250	0	124,963	124,963	0
	105,000 06/12/24 B BUY 44493	96.1094	0	100,915	100,915	0
	1,400,000 06/13/24 S SELL 44495	96.6367	0	1,323,060	1,352,914	29,854
	50,000 06/13/24 B BUY 44504	97.4688	0	48,734	48,734	0
	100,000 06/13/24 B BUY 44505	97.4336	0	97,434	97,434	0
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.					
	185,000 06/17/24 S SELL 44548	97.2969	0	174,920	179,999	5,079
BROKER 9002979	UNPUBLISHED					
	70,000 06/17/24 S SELL 44550	97.3750	0	66,186	68,163	1,977
BROKER 0001891	FRENCH AMERICAN BANKING CORPORATION/					
	35,000 06/17/24 S SELL 44552	97.3906	0	33,093	34,087	994
BROKER 9002979	UNPUBLISHED					
	165,000 06/17/24 S SELL 44555	97.4219	0	156,010	160,746	4,736
	485,000 06/17/24 S SELL 44561	97.4219	0	458,839	472,496	13,657
	160,000 06/18/24 B BUY 44556	97.6406	0	156,225	156,225	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	50,000 06/20/24 B BUY 44578	97.5469	0	48,773	48,773	0
BROKER 9002979	UNPUBLISHED					
	100,000 06/24/24 B BUY 44587	97.5234	0	97,523	97,523	0
	65,000 06/24/24 B BUY 44589	97.6094	0	63,446	63,446	0
	20,000 06/24/24 B BUY 44592	97.3907	0	19,478	19,478	0
	665,000 06/25/24 S SELL 44600	98.1719	0	629,649	652,843	23,194
	115,000 06/25/24 S SELL 44602	98.0781	0	108,887	112,790	3,903
	65,000 06/25/24 B BUY 44603	97.9219	0	63,649	63,649	0
	90,000 06/25/24 B BUY 44604	97.9219	0	88,130	88,130	0
	1,570,000 06/25/24 S SELL 44605	98.1719	0	1,487,502	1,541,298	53,796
	80,000 06/25/24 S SELL 44606	97.9063	0	75,796	78,325	2,529
	80,000 06/25/24 S SELL 44607	97.9063	0	75,796	78,325	2,529
	85,000 06/25/24 S SELL 44608	97.8594	0	80,534	83,180	2,647
	115,000 06/26/24 B BUY 44615	96.9063	0	111,442	111,442	0

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	155,000 06/26/24 B BUY 44617	96.8281	0	150,084	150,084	0
	175,000 06/26/24 B BUY 44622	96.8594	0	169,504	169,504	0
BROKER 0004432	PERSHING LLC					
	101,000 06/27/24 B BUY 6643	97.0664	0	98,037	98,037	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
	245,000 06/27/24 B BUY 6645	96.9609	0	237,554	237,554	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC					
	60,000 06/27/24 B BUY 44629	96.9844	0	58,191	58,191	0
BROKER 9002979	UNPUBLISHED					
	105,000 06/27/24 B BUY 44632	97.0469	0	101,899	101,899	0
	940,000 06/28/24 B BUY 44635	96.0820	0	903,171	903,171	0
	210,000 06/28/24 B BUY 44639	95.8125	0	201,206	201,206	0
	105,000 06/28/24 S SELL 44640	95.9375	0	99,844	100,734	891
	75,000 06/28/24 S SELL 44641	95.5625	0	71,317	71,672	355
	2,215,000 06/28/24 B BUY 44643	95.2617	0	2,110,047	2,110,047	0
	10,000 07/01/24 B BUY 44664	93.6606	0	9,366	9,366	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC					
	65,000 07/01/24 S SELL 44665	94.0938	0	61,831	61,161	(670)
BROKER 9002979	UNPUBLISHED					
	115,000 07/01/24 B BUY 44669	93.5469	0	107,579	107,579	0
	50,000 07/01/24 S SELL 44674	93.6250	0	47,554	46,813	(741)
	50,000 07/02/24 B BUY 44681	94.2934	0	47,147	47,147	0
	65,000 07/02/24 B BUY 44682	94.3125	0	61,303	61,303	0
BROKER 0001891	FRENCH AMERICAN BANKING CORPORATION/					
	3,365,000 07/08/24 B BUY 44693	96.3203	0	3,241,179	3,241,179	0
BROKER 9002979	UNPUBLISHED					
	45,000 07/08/24 B BUY 44755	96.4457	0	43,401	43,401	0
	90,000 07/09/24 B BUY 44761	95.9531	0	86,358	86,358	0
BROKER 0073114	CANTOR FITZGERALD & CO/DEBT CAPITAL					
	25,000 07/09/24 B BUY 44768	95.9688	0	23,992	23,992	0
BROKER 9002979	UNPUBLISHED					
	220,000 07/11/24 B BUY 44774	97.5938	0	214,706	214,706	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC					
	85,000 07/11/24 B BUY 44781	97.3125	0	82,716	82,716	0
BROKER 9002979	UNPUBLISHED					
	90,000 07/11/24 B BUY 44782	97.3750	0	87,638	87,638	0
	105,000 07/11/24 B BUY 44784	97.3750	0	102,244	102,244	0
	175,000 07/11/24 B BUY 44785	97.4844	0	170,598	170,598	0
	175,000 07/11/24 B BUY 44787	97.2813	0	170,242	170,242	0
	15,000 07/11/24 B BUY 44789	97.3832	0	14,607	14,607	0
	45,000 07/11/24 B BUY 44790	97.1719	0	43,727	43,727	0
	20,000 07/12/24 B BUY 44796	97.3907	0	19,478	19,478	0
	250,000 07/12/24 S SELL 44798	97.1875	0	238,835	242,969	4,134
	15,000 07/12/24 B BUY 44800	97.5785	0	14,637	14,637	0
	75,000 07/15/24 S SELL 44834	96.3750	0	71,652	72,281	629
	75,000 07/15/24 S SELL 44837	96.4687	0	71,652	72,352	700
	130,000 07/15/24 B BUY 44840	96.8438	0	125,897	125,897	0

JPMorgan Investor Services

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DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,282,389,658	5% VALUE OF	114,119,482
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
	265,000	07/24/24 B BUY	45001	95.2188	0	252,330	252,330	0
BROKER 9002979	UNPUBLISHED							
	85,000	07/26/24 B BUY	45010	96.5586	0	82,075	82,075	0
	150,000	07/26/24 B BUY	45012	96.4062	0	144,609	144,609	0
	40,000	07/26/24 B BUY	45014	96.2813	0	38,513	38,513	0
	190,000	07/26/24 B BUY	45015	96.5625	0	183,469	183,469	0
	165,000	07/26/24 B BUY	45017	96.4375	0	159,122	159,122	0
BROKER 0000059	GOLDMAN SACHS							
	556,000	07/29/24 S SELL	6706	97.1289	0	524,675	540,037	15,361
BROKER 9002979	UNPUBLISHED							
	70,000	07/29/24 B BUY	45022	96.9531	0	67,867	67,867	0
	205,000	07/30/24 S SELL	45029	97.3125	0	196,560	199,491	2,931
	110,000	07/30/24 B BUY	45033	97.4375	0	107,181	107,181	0
	205,000	07/30/24 B BUY	45034	97.3750	0	199,619	199,619	0
BROKER 0002808	US BANCORP INVESTMENTS INC							
	10,000	07/30/24 B BUY	45035	97.3593	0	9,736	9,736	0
BROKER 9002979	UNPUBLISHED							
	95,000	07/30/24 B BUY	45039	97.4063	0	92,536	92,536	0
	385,000	07/31/24 B BUY	45041	98.1563	0	377,902	377,902	0
	140,000	07/31/24 S SELL	45046	98.2969	0	134,368	137,616	3,247
	125,000	07/31/24 S SELL	45047	98.3125	0	119,972	122,891	2,919
	85,000	07/31/24 B BUY	45055	98.0625	0	83,353	83,353	0
	145,000	07/31/24 S SELL	45056	98.1250	0	139,183	142,281	3,098
	70,000	07/31/24 S SELL	45057	98.5000	0	67,192	68,950	1,758
	70,000	07/31/24 S SELL	45058	98.0156	0	67,192	68,611	1,419
	1,590,000	07/31/24 B BUY	45059	98.3633	0	1,563,976	1,563,976	0
	270,000	07/31/24 S SELL	45062	98.2344	0	259,765	265,233	5,468
	160,000	07/31/24 S SELL	45100	98.9844	0	153,951	158,375	4,424
	60,000	08/01/24 B BUY	45099	99.0313	0	59,419	59,419	0
	290,000	08/01/24 S SELL	45102	99.2578	0	279,036	287,848	8,812
	165,000	08/01/24 B BUY	45109	99.6406	0	164,407	164,407	0
	15,000	08/01/24 B BUY	45110	99.1875	0	14,878	14,878	0
BROKER 0002808	US BANCORP INVESTMENTS INC							
	65,000	08/01/24 B BUY	45111	99.1875	0	64,472	64,472	0
BROKER 9002979	UNPUBLISHED							
	270,000	08/01/24 B BUY	45113	99.2187	0	267,891	267,891	0
	890,000	08/01/24 S SELL	45116	99.4844	0	857,197	885,411	28,214
	65,000	08/01/24 B BUY	45118	99.5000	0	64,675	64,675	0
	105,000	08/01/24 B BUY	45122	99.5781	0	104,557	104,557	0
	85,000	08/01/24 B BUY	45125	99.3750	0	84,469	84,469	0
	150,000	08/01/24 B BUY	45126	99.5547	0	149,332	149,332	0
	130,000	08/01/24 B BUY	45128	99.3359	0	129,137	129,137	0
BROKER 0023960	BANK OF NY/MIZUHO SECS USA TREAS FIN							
	445,000	08/01/24 S SELL	45129	99.6094	0	429,051	443,262	14,211
BROKER 9002979	UNPUBLISHED							
	615,000	08/01/24 S SELL	45130	99.3437	0	592,958	610,964	18,006
	(615,000)	08/01/24 S RSELL	45141	99.3437	0	(592,958)	(610,964)	(18,006)

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BROKER 0023960	BANK OF NY/MIZUHO SECS USA TREAS FIN					
	(445,000)08/01/24 S RSELL 45142	99.6094	0	(429,051)	(443,262)	(14,211)
BROKER 9002979	UNPUBLISHED					
	(130,000)08/01/24 B RBUY 45143	99.3359	0	(129,137)	(129,137)	0
	(150,000)08/01/24 B RBUY 45144	99.5547	0	(149,332)	(149,332)	0
	(85,000)08/01/24 B RBUY 45145	99.3750	0	(84,469)	(84,469)	0
	(105,000)08/01/24 B RBUY 45146	99.5781	0	(104,557)	(104,557)	0
	(65,000)08/01/24 B RBUY 45147	99.5000	0	(64,675)	(64,675)	0
	(890,000)08/01/24 S RSELL 45148	99.4844	0	(857,197)	(885,411)	(28,214)
	(270,000)08/01/24 B RBUY 45149	99.2187	0	(267,891)	(267,891)	0
BROKER 0002808	US BANCORP INVESTMENTS INC					
	(65,000)08/01/24 B RBUY 45150	99.1875	0	(64,472)	(64,472)	0
BROKER 9002979	UNPUBLISHED					
	(15,000)08/01/24 B RBUY 45151	99.1875	0	(14,878)	(14,878)	0
	(165,000)08/01/24 B RBUY 45152	99.6406	0	(164,407)	(164,407)	0
	165,000 08/01/24 B RBBUY 45154	99.6406	0	164,407	164,407	0
	15,000 08/01/24 B RBBUY 45155	99.1875	0	14,878	14,878	0
BROKER 0002808	US BANCORP INVESTMENTS INC					
	65,000 08/01/24 B RBBUY 45156	99.1875	0	64,472	64,472	0
BROKER 9002979	UNPUBLISHED					
	270,000 08/01/24 B RBBUY 45157	99.2187	0	267,891	267,891	0
	890,000 08/01/24 S RBSELL 45158	99.4844	0	857,197	885,411	28,214
	65,000 08/01/24 B RBBUY 45159	99.5000	0	64,675	64,675	0
	105,000 08/01/24 B RBBUY 45160	99.5781	0	104,557	104,557	0
	85,000 08/01/24 B RBBUY 45161	99.3750	0	84,469	84,469	0
	150,000 08/01/24 B RBBUY 45162	99.5547	0	149,332	149,332	0
	130,000 08/01/24 B RBBUY 45163	99.3359	0	129,137	129,137	0
BROKER 0023960	BANK OF NY/MIZUHO SECS USA TREAS FIN					
	445,000 08/01/24 S RBSELL 45164	99.6094	0	429,051	443,262	14,211
BROKER 9002979	UNPUBLISHED					
	615,000 08/01/24 S RBSELL 45165	99.3437	0	592,958	610,964	18,006
BROKER 0000059	GOLDMAN SACHS					
	215,000 08/01/24 S SELL 45167	99.2578	0	207,294	213,404	6,110
BROKER 9002979	UNPUBLISHED					
	290,000 08/01/24 B BUY 45183	99.2578	0	287,848	287,848	0
	140,000 08/02/24 B BUY 45170	102.1484	0	143,008	143,008	0
	45,000 08/02/24 B BUY 45179	102.1562	0	45,970	45,970	0
	130,000 08/05/24 B BUY 45190	102.8438	0	133,697	133,697	0
	150,000 08/05/24 S SELL 45191	102.8438	0	144,880	154,266	9,386
	45,000 08/05/24 B BUY 45192	102.9609	0	46,332	46,332	0
	245,000 08/06/24 B BUY 45196	102.2344	0	250,474	250,474	0
	520,000 08/06/24 B BUY 45197	102.0902	0	530,869	530,869	0
	270,000 08/06/24 B BUY 45203	101.7500	0	274,725	274,725	0
	45,000 08/06/24 B BUY 45204	101.6016	0	45,721	45,721	0
	120,000 08/06/24 S SELL 45208	101.7852	0	116,340	122,142	5,802
	130,000 08/06/24 S SELL 45209	101.7852	0	126,035	132,321	6,285
	315,000 08/06/24 B BUY 45213	100.9844	0	318,101	318,101	0

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IDENTITY OF PARTY INVOLVED			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
	130,000	08/06/24 S SELL	45214	101.6250	0	126,133	132,113	5,980
	145,000	08/06/24 S SELL	45215	101.7422	0	140,687	147,526	6,840
	145,000	08/06/24 S SELL	45217	101.1875	0	140,687	146,722	6,035
	(145,000)	08/06/24 S RSELL	45219	101.1875	0	(140,687)	(146,722)	(6,035)
	(145,000)	08/06/24 S RSELL	45220	101.7422	0	(140,687)	(147,526)	(6,840)
	(130,000)	08/06/24 S RSELL	45221	101.6250	0	(126,133)	(132,113)	(5,980)
	(315,000)	08/06/24 B RBUY	45222	100.9844	0	(318,101)	(318,101)	0
	(130,000)	08/06/24 S RSELL	45223	101.7852	0	(126,035)	(132,321)	(6,285)
	(120,000)	08/06/24 S RSELL	45224	101.7852	0	(116,340)	(122,142)	(5,802)
	(245,000)	08/06/24 B RBUY	45225	102.2344	0	(250,474)	(250,474)	0
	120,000	08/06/24 S RBSSELL	45226	101.7852	0	116,247	122,142	5,895
	130,000	08/06/24 S RBSSELL	45227	101.7852	0	125,935	132,321	6,386
	315,000	08/06/24 B RBBUY	45228	100.9844	0	318,101	318,101	0
	130,000	08/06/24 S RBSSELL	45229	101.6250	0	126,035	132,113	6,077
	145,000	08/06/24 S RBSSELL	45230	101.7422	0	140,578	147,526	6,949
	145,000	08/06/24 S RBSSELL	45231	101.1875	0	140,578	146,722	6,144
	305,000	08/06/24 B BUY	45232	102.2344	0	311,815	311,815	0
BROKER	0007732	BANK OF AMERICAS SECURITIES, INC						
	203,000	08/07/24 S SELL	6730	99.7930	0	191,563	202,580	11,017
BROKER	9002979	UNPUBLISHED						
	285,000	08/07/24 B BUY	45236	100.4688	0	286,336	286,336	0
	50,000	08/07/24 B BUY	45238	99.9063	0	49,953	49,953	0
	20,000	08/07/24 B BUY	45239	99.7969	0	19,959	19,959	0
	25,000	08/07/24 B BUY	45242	99.7812	0	24,945	24,945	0
	70,000	08/07/24 B BUY	45245	99.5781	0	69,705	69,705	0
	40,000	08/07/24 B BUY	45246	100.1875	0	40,075	40,075	0
	165,000	08/07/24 B BUY	45247	100.1719	0	165,284	165,284	0
	45,000	08/07/24 S SELL	45248	100.0000	0	43,725	45,000	1,275
	745,000	08/07/24 S SELL	45252	99.5469	0	723,889	741,624	17,735
	165,000	08/07/24 B BUY	45253	99.8750	0	164,794	164,794	0
	75,000	08/07/24 B BUY	45254	99.8750	0	74,906	74,906	0
	1,290,000	08/07/24 S SELL	45256	99.5469	0	1,253,947	1,284,155	30,208
	80,000	08/07/24 S SELL	45258	99.8125	0	77,764	79,850	2,086
	870,000	08/07/24 S SELL	45259	99.5938	0	845,685	866,466	20,781
	1,645,000	08/07/24 S SELL	45263	99.9062	0	1,599,025	1,643,458	44,433
	440,000	08/07/24 S SELL	45264	99.9063	0	427,703	439,588	11,885
	70,000	08/08/24 B BUY	45269	99.1563	0	69,409	69,409	0
	95,000	08/08/24 B BUY	45271	99.2813	0	94,317	94,317	0
	20,000	08/09/24 B BUY	45296	100.1250	0	20,025	20,025	0
	3,840,000	08/12/24 S SELL	30596	100.2587	0	3,674,637	3,849,934	175,297
	3,655,000	08/12/24 S SELL	30597	100.0000	0	3,497,603	3,655,000	157,397
	7,310,000	08/12/24 S SELL	30599	100.1250	0	6,995,207	7,319,138	323,931
	3,655,000	08/12/24 S SELL	30601	100.3281	0	3,497,603	3,666,993	169,390
	7,310,000	08/12/24 S SELL	30603	100.4688	0	6,995,207	7,344,266	349,059
BROKER	0004135	PIERPONT SECURITIES LLC						
	1,460,000	08/12/24 S SELL	30605	100.2813	0	1,397,127	1,464,106	66,979
BROKER	9002979	UNPUBLISHED						

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3,820,000	08/12/24 S SELL 30608	100.7500	0	3,655,498	3,848,650	193,152
1,420,000	08/12/24 S SELL 45305	100.0313	0	1,380,756	1,420,444	39,688
3,810,000	08/12/24 S SELL 45307	100.1719	0	3,704,705	3,816,548	111,844
1,960,000	08/12/24 S SELL 45308	100.4957	0	1,905,832	1,969,716	63,883
2,125,000	08/12/24 S SELL 45320	100.6641	0	2,066,272	2,139,111	72,839
2,125,000	08/12/24 S SELL 45321	100.6719	0	2,066,272	2,139,277	73,005
1,145,000	08/12/24 S SELL 45322	100.7344	0	1,113,356	1,153,409	40,052
8,600,000	09/12/24 B BUY 31102	103.8535	0	8,931,401	8,931,401	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC					
289,000	09/24/24 S SELL 6893	102.5781	0	272,718	296,451	23,733
BROKER 0052571	BMOCM/BONDS					
32,000	10/07/24 S SELL 6926	98.9219	0	30,197	31,655	1,458
BROKER 9002979	UNPUBLISHED					
2,000,000	10/08/24 S SELL 31464	98.6559	0	2,077,070	1,973,117	(103,953)
82,395,000	178 TOTAL BUYS		8	79,638,799	79,638,791	0
75,795,000	121 TOTAL SELLS		0	72,784,461	75,078,543	2,294,084
158,190,000	SECURITY TOTAL		8	152,423,260	154,717,334	2,294,084
912810UA4	UNITED STATES OF AMERICA BOND FIXED 4.625% SEMI-ANN. 4.625% 05/15/2054					
BROKER 9002979	UNPUBLISHED					
3,655,000	08/12/24 B BUY 30595	106.7187	0	3,900,570	3,900,570	0
3,475,000	08/12/24 B BUY 30598	106.4468	0	3,699,028	3,699,028	0
6,955,000	08/12/24 B BUY 30600	106.5808	0	7,412,697	7,412,697	0
3,475,000	08/12/24 B BUY 30602	106.7961	0	3,711,166	3,711,166	0
6,955,000	08/12/24 B BUY 30604	106.9390	0	7,437,607	7,437,607	0
BROKER 0004135	PIERPONT SECURITIES LLC					
1,390,000	08/12/24 B BUY 30606	106.7469	0	1,483,782	1,483,782	0
BROKER 9002979	UNPUBLISHED					
3,635,000	08/12/24 B BUY 30607	107.2343	0	3,897,966	3,897,966	0
1,350,000	08/12/24 B BUY 45304	106.7450	0	1,441,058	1,441,058	0
3,625,000	08/12/24 B BUY 45306	106.6231	0	3,865,087	3,865,087	0
1,865,000	08/12/24 B BUY 45309	106.9688	0	1,994,967	1,994,967	0
2,020,000	08/12/24 B BUY 45317	107.1448	0	2,164,326	2,164,326	0
1,090,000	08/12/24 B BUY 45318	107.2232	0	1,168,733	1,168,733	0
2,020,000	08/12/24 B BUY 45319	107.1531	0	2,164,492	2,164,492	0
455,000	08/12/24 S SELL 45324	107.1406	0	486,499	487,490	991
235,000	08/12/24 S SELL 45325	107.1406	0	251,269	251,780	512
135,000	08/13/24 S SELL 45336	107.7656	0	144,346	145,484	1,138
6,500,000	08/14/24 B BUY 30639	108.5940	0	7,058,610	7,058,610	0
200,000	08/14/24 B BUY 45345	108.5469	0	217,094	217,094	0
120,000	08/14/24 B BUY 45347	108.5625	0	130,275	130,275	0
160,000	08/14/24 B BUY 45352	108.5391	0	173,663	173,663	0
185,000	08/14/24 S SELL 45357	108.5000	0	197,931	200,725	2,794
235,000	08/14/24 B BUY 45358	108.3594	0	254,645	254,645	0

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	75,000 08/15/24 B BUY	45397				107.4063	0	80,555	80,555	0
	80,000 08/15/24 B BUY	45398				106.8125	0	85,450	85,450	0
	400,000 08/15/24 S SELL	45400				107.3750	0	428,074	429,500	1,426
BROKER 0002808	US BANCORP INVESTMENTS INC									
	45,000 08/15/24 S SELL	45405				107.5000	0	48,158	48,375	217
BROKER 9002979	UNPUBLISHED									
	75,000 08/16/24 B BUY	45407				107.7969	0	80,848	80,848	0
	35,000 08/16/24 B BUY	45409				107.7734	0	37,721	37,721	0
	155,000 08/16/24 B BUY	45411				108.1094	0	167,570	167,570	0
	20,000 08/19/24 B BUY	45466				108.3750	0	21,675	21,675	0
	2,995,000 08/19/24 B BUY	45494				108.2187	0	3,241,152	3,241,152	0
	125,000 08/19/24 B BUY	45495				108.6562	0	135,820	135,820	0
	365,000 08/19/24 S SELL	45502				108.3125	0	391,673	395,341	3,667
	115,000 08/20/24 B BUY	45501				109.0156	0	125,368	125,368	0
	235,000 08/20/24 S SELL	45504				109.3437	0	252,173	256,958	4,785
	115,000 08/21/24 S SELL	45512				109.6875	0	123,404	126,141	2,737
	105,000 08/22/24 S SELL	45516				108.2500	0	112,673	113,663	989
	5,000 08/26/24 B BUY	45526				108.7778	0	5,439	5,439	0
	75,000 08/26/24 B BUY	45530				108.7813	0	81,586	81,586	0
	70,000 08/29/24 S SELL	45540				107.9688	0	75,121	75,578	457
	65,000 08/30/24 B BUY	45587				107.9375	0	70,159	70,159	0
	135,000 08/30/24 S SELL	45588				107.9375	0	144,881	145,716	835
	70,000 08/30/24 S SELL	45589				107.9375	0	75,123	75,556	433
	70,000 08/30/24 B BUY	45590				107.1562	0	75,009	75,009	0
	340,000 08/30/24 B BUY	45592				106.9219	0	363,534	363,534	0
	395,000 08/30/24 B BUY	45593				106.9297	0	422,372	422,372	0
	130,000 09/03/24 B BUY	45597				108.4297	0	140,959	140,959	0
	455,000 09/03/24 S SELL	45599				108.1563	0	488,253	492,111	3,857
	330,000 09/03/24 S SELL	45602				108.3438	0	354,118	357,534	3,416
	35,000 09/04/24 B BUY	45615				109.3906	0	38,287	38,287	0
	135,000 09/04/24 B BUY	45616				109.4063	0	147,698	147,698	0
	40,000 09/04/24 B BUY	45617				109.3828	0	43,753	43,753	0
	90,000 09/04/24 S SELL	45620				109.6250	0	96,605	98,663	2,057
	45,000 09/04/24 B BUY	45622				109.5859	0	49,314	49,314	0
	30,000 09/04/24 B BUY	45623				109.5938	0	32,878	32,878	0
	70,000 09/04/24 S SELL	45624				109.3906	0	75,146	76,573	1,428
	475,000 09/04/24 S SELL	45633				109.6406	0	509,977	520,793	10,816
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC									
	45,000 09/04/24 B BUY	45640				109.6172	0	49,328	49,328	0
BROKER 9002979	UNPUBLISHED									
	90,000 09/05/24 B BUY	45629				109.3711	0	98,434	98,434	0
	90,000 09/05/24 B BUY	45638				110.3594	0	99,323	99,323	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED									
	65,000 09/05/24 B BUY	45641				109.8906	0	71,429	71,429	0
BROKER 9002979	UNPUBLISHED									
	240,000 09/06/24 S SELL	45643				110.3750	0	257,764	264,900	7,136
	35,000 09/06/24 S SELL	45646				110.3437	0	37,591	38,620	1,030

JPMorgan Investor Services

J.P.Morgan

FD495

SCHEDULE H (FORM 5500 - 4J-3)
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IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	DATE	TYPE	AMOUNT	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,282,389,658 COST OF ASSET	5% VALUE OF CURRENT VALUE	114,119,482 NET GAIN OR (LOSS)
	120,000	09/11/24	S SELL	45661	111.6094	0	128,882	133,931	5,049
	315,000	09/11/24	S SELL	45666	111.6641	0	338,315	351,742	13,426
	150,000	09/11/24	S SELL	45672	111.5313	0	161,103	167,297	6,194
	180,000	09/11/24	S SELL	45682	111.4375	0	193,323	200,588	7,264
	290,000	09/11/24	S SELL	45683	111.2539	0	311,465	322,636	11,171
	295,000	09/11/24	S SELL	45687	111.2500	0	316,835	328,188	11,352
	195,000	09/11/24	S SELL	45688	111.9219	0	209,433	218,248	8,814
	125,000	09/12/24	S SELL	45757	110.6875	0	134,252	138,359	4,107
	225,000	09/12/24	B BUY	45761	110.6562	0	248,977	248,977	0
	90,000	09/12/24	S SELL	45763	110.8594	0	96,715	99,773	3,058
	45,000	09/12/24	S SELL	45764	110.9062	0	48,358	49,908	1,550
	145,000	09/12/24	S SELL	45766	110.6875	0	155,819	160,497	4,678
	90,000	09/12/24	S SELL	45768	110.8438	0	96,715	99,759	3,044
	20,000	09/13/24	S SELL	45773	111.2692	0	21,492	22,254	762
	125,000	09/17/24	S SELL	45780	111.9062	0	134,326	139,883	5,556
	290,000	09/17/24	S SELL	45783	112.0156	0	311,637	324,845	13,208
	255,000	09/17/24	B BUY	45787	111.6250	0	284,644	284,644	0
	105,000	09/17/24	S SELL	45792	112.2500	0	112,929	117,863	4,934
	15,000	09/17/24	S SELL	45793	111.6871	0	16,133	16,753	620
	240,000	09/17/24	S SELL	45794	111.4375	0	258,123	267,450	9,327
	135,000	09/17/24	S SELL	45795	111.5504	0	145,194	150,593	5,399
	95,000	09/17/24	S SELL	45797	112.0391	0	102,174	106,437	4,263
	185,000	09/17/24	S SELL	45800	111.9375	0	198,970	207,084	8,114
	15,000	09/17/24	S SELL	45804	111.6094	0	16,133	16,741	609
	120,000	09/17/24	B BUY	45805	111.6250	0	133,950	133,950	0
	95,000	09/17/24	S SELL	45807	111.8125	0	102,216	106,222	4,006
	60,000	09/17/24	S SELL	45808	111.5625	0	64,557	66,938	2,380
	100,000	09/17/24	S SELL	45809	111.5625	0	107,595	111,563	3,967
	45,000	09/17/24	S SELL	45818	111.5625	0	48,418	50,203	1,785
BROKER 0004432	PERSHING LLC								
	65,000	09/17/24	S SELL	45820	111.5625	0	69,937	72,516	2,579
BROKER 9002979	UNPUBLISHED								
	90,000	09/17/24	S SELL	45821	111.5469	0	96,836	100,392	3,556
	190,000	09/17/24	S SELL	45822	111.6094	0	204,431	212,058	7,627
	135,000	09/17/24	S SELL	45823	111.5313	0	145,254	150,567	5,313
	110,000	09/17/24	B BUY	45826	111.6875	0	122,856	122,856	0
BROKER 0006510	CALYON SECURITIES (USA) INC.								
	30,000	09/17/24	S SELL	45827	111.7187	0	32,299	33,516	1,217
BROKER 9002979	UNPUBLISHED								
	75,000	09/18/24	B BUY	45825	110.9062	0	83,180	83,180	0
	20,000	09/19/24	B BUY	45844	109.5781	0	21,916	21,916	0
	50,000	09/20/24	S SELL	45855	109.1719	0	53,833	54,586	753
	45,000	09/20/24	S SELL	45859	109.4961	0	48,449	49,273	824
	55,000	09/23/24	B BUY	45870	109.0937	0	60,002	60,002	0
	140,000	09/24/24	B BUY	45874	108.8438	0	152,381	152,381	0
	3,360,000	09/25/24	B BUY	45897	108.7344	0	3,653,475	3,653,475	0
	10,000	09/25/24	B BUY	45969	108.3168	0	10,832	10,832	0

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SCHEDULE H (FORM 5500 - 4J-3)
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190,000	09/25/24 B BUY 45973	108.2500	0	205,675	205,675	0
10,000	09/26/24 B BUY 45976	108.1406	0	10,814	10,814	0
90,000	09/26/24 B BUY 45979	108.2422	0	97,418	97,418	0
55,000	09/26/24 B BUY 45980	108.2969	0	59,563	59,563	0
285,000	09/26/24 B BUY 45981	108.2969	0	308,646	308,646	0
10,000	09/26/24 B BUY 45985	108.1406	0	10,814	10,814	0
120,000	09/26/24 B BUY 45987	108.4219	0	130,106	130,106	0
75,000	09/26/24 B BUY 45989	108.3594	0	81,270	81,270	0
50,000	09/26/24 B BUY 45991	108.5781	0	54,289	54,289	0
140,000	09/26/24 S SELL 45993	108.3906	0	151,148	151,747	599
80,000	09/26/24 B BUY 45995	108.1406	0	86,513	86,513	0
150,000	09/27/24 S SELL 45997	108.7500	0	161,946	163,125	1,179
95,000	09/27/24 S SELL 45999	109.0625	0	102,566	103,609	1,044
310,000	09/27/24 S SELL 46001	109.0391	0	334,688	338,021	3,333
10,000	09/30/24 B BUY 46011	108.3637	0	10,836	10,836	0
1,885,000	09/30/24 B BUY 46016	108.5000	0	2,045,225	2,045,225	0
185,000	09/30/24 S SELL 46018	108.7188	0	199,849	201,130	1,280
BROKER 0004432	PERSHING LLC					
40,000	09/30/24 S SELL 46085	108.4844	0	43,218	43,394	175
BROKER 9002979	UNPUBLISHED					
25,000	10/01/24 B BUY 46074	109.4688	0	27,367	27,367	0
35,000	10/01/24 B BUY 46079	109.5313	0	38,336	38,336	0
75,000	10/01/24 B BUY 46080	109.4688	0	82,102	82,102	0
70,000	10/01/24 B BUY 46081	109.6172	0	76,732	76,732	0
60,000	10/01/24 S SELL 46084	109.6406	0	64,827	65,784	957
485,000	10/03/24 S SELL 46103	107.9844	0	524,022	523,724	(298)
120,000	10/04/24 S SELL 46123	106.3047	0	129,655	127,566	(2,089)
170,000	10/04/24 S SELL 46127	106.3047	0	183,678	180,718	(2,960)
245,000	10/04/24 S SELL 46130	106.2852	0	264,712	260,399	(4,313)
205,000	10/04/24 S SELL 46133	106.2500	0	221,494	217,813	(3,681)
110,000	10/04/24 S SELL 46134	106.2031	0	118,850	116,823	(2,027)
95,000	10/04/24 S SELL 46136	106.2500	0	102,643	100,938	(1,706)
245,000	10/04/24 S SELL 46137	106.1953	0	264,712	260,179	(4,534)
220,000	10/04/24 S SELL 46138	106.2500	0	237,701	233,750	(3,951)
195,000	10/04/24 S SELL 46142	106.2344	0	210,689	207,157	(3,532)
55,000	10/04/24 S SELL 46144	106.1914	0	59,425	58,405	(1,020)
260,000	10/04/24 S SELL 46145	106.2852	0	280,919	276,341	(4,578)
110,000	10/04/24 S SELL 46146	106.2188	0	118,850	116,841	(2,010)
185,000	10/04/24 S SELL 46147	106.4062	0	199,885	196,852	(3,033)
150,000	10/04/24 S SELL 46149	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S SELL 46150	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S SELL 46156	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S SELL 46158	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S SELL 46159	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S SELL 46160	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S SELL 46162	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46169	106.1875	0	(108,046)	(106,188)	1,858

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,282,389,658 COST OF ASSET	5% VALUE OF CURRENT VALUE	114,119,482 NET GAIN OR (LOSS)
(105,000)	10/04/24	S RSELL 46170	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24	S RSELL 46171	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24	S RSELL 46172	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24	S RSELL 46173	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24	S RSELL 46174	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24	S RSELL 46175	106.3320	0	(162,069)	(159,498)	2,571
(185,000)	10/04/24	S RSELL 46176	106.4062	0	(199,885)	(196,852)	3,033
(110,000)	10/04/24	S RSELL 46177	106.2188	0	(118,850)	(116,841)	2,010
(260,000)	10/04/24	S RSELL 46178	106.2852	0	(280,919)	(276,341)	4,578
(55,000)	10/04/24	S RSELL 46179	106.1914	0	(59,425)	(58,405)	1,020
(195,000)	10/04/24	S RSELL 46180	106.2344	0	(210,689)	(207,157)	3,532
(220,000)	10/04/24	S RSELL 46181	106.2500	0	(237,701)	(233,750)	3,951
(245,000)	10/04/24	S RSELL 46182	106.1953	0	(264,712)	(260,179)	4,534
(95,000)	10/04/24	S RSELL 46183	106.2500	0	(102,643)	(100,938)	1,706
(110,000)	10/04/24	S RSELL 46184	106.2031	0	(118,850)	(116,823)	2,027
95,000	10/04/24	S RBSELL 46185	106.2500	0	102,643	100,938	(1,706)
245,000	10/04/24	S RBSELL 46186	106.1953	0	264,712	260,179	(4,534)
220,000	10/04/24	S RBSELL 46187	106.2500	0	237,701	233,750	(3,951)
195,000	10/04/24	S RBSELL 46188	106.2344	0	210,689	207,157	(3,532)
55,000	10/04/24	S RBSELL 46189	106.1914	0	59,425	58,405	(1,020)
260,000	10/04/24	S RBSELL 46190	106.2852	0	280,919	276,341	(4,578)
110,000	10/04/24	S RBSELL 46191	106.2188	0	118,850	116,841	(2,010)
185,000	10/04/24	S RBSELL 46192	106.4062	0	199,885	196,852	(3,033)
150,000	10/04/24	S RBSELL 46193	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24	S RBSELL 46194	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24	S RBSELL 46195	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24	S RBSELL 46196	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24	S RBSELL 46197	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24	S RBSELL 46198	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24	S RBSELL 46199	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24	S RSELL 46200	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24	S RSELL 46201	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24	S RSELL 46202	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24	S RSELL 46203	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24	S RSELL 46204	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24	S RSELL 46205	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24	S RSELL 46206	106.3320	0	(162,069)	(159,498)	2,571
(185,000)	10/04/24	S RSELL 46207	106.4062	0	(199,885)	(196,852)	3,033
(110,000)	10/04/24	S RSELL 46208	106.2188	0	(118,850)	(116,841)	2,010
(260,000)	10/04/24	S RSELL 46209	106.2852	0	(280,919)	(276,341)	4,578
(55,000)	10/04/24	S RSELL 46210	106.1914	0	(59,425)	(58,405)	1,020
(195,000)	10/04/24	S RSELL 46211	106.2344	0	(210,689)	(207,157)	3,532
(220,000)	10/04/24	S RSELL 46212	106.2500	0	(237,701)	(233,750)	3,951
(245,000)	10/04/24	S RSELL 46213	106.1953	0	(264,712)	(260,179)	4,534
220,000	10/04/24	S RBSELL 46214	106.2500	0	237,701	233,750	(3,951)
195,000	10/04/24	S RBSELL 46215	106.2344	0	210,689	207,157	(3,532)
55,000	10/04/24	S RBSELL 46216	106.1914	0	59,425	58,405	(1,020)

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260,000	10/04/24 S RBSELL 46217	106.2852	0	280,919	276,341	(4,578)
110,000	10/04/24 S RBSELL 46218	106.2188	0	118,850	116,841	(2,010)
185,000	10/04/24 S RBSELL 46219	106.4062	0	199,885	196,852	(3,033)
150,000	10/04/24 S RBSELL 46220	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46221	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46222	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S RBSELL 46223	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46224	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46225	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46226	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46227	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46228	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46229	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46230	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46231	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46232	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46233	106.3320	0	(162,069)	(159,498)	2,571
(185,000)	10/04/24 S RSELL 46234	106.4062	0	(199,885)	(196,852)	3,033
(110,000)	10/04/24 S RSELL 46235	106.2188	0	(118,850)	(116,841)	2,010
(260,000)	10/04/24 S RSELL 46236	106.2852	0	(280,919)	(276,341)	4,578
(55,000)	10/04/24 S RSELL 46237	106.1914	0	(59,425)	(58,405)	1,020
(195,000)	10/04/24 S RSELL 46238	106.2344	0	(210,689)	(207,157)	3,532
(220,000)	10/04/24 S RSELL 46239	106.2500	0	(237,701)	(233,750)	3,951
(95,000)	10/04/24 S RSELL 46240	106.2500	0	(102,643)	(100,938)	1,706
220,000	10/04/24 S RBSELL 46241	106.2500	0	237,701	233,750	(3,951)
195,000	10/04/24 S RBSELL 46242	106.2344	0	210,689	207,157	(3,532)
55,000	10/04/24 S RBSELL 46243	106.1914	0	59,425	58,405	(1,020)
260,000	10/04/24 S RBSELL 46244	106.2852	0	280,919	276,341	(4,578)
110,000	10/04/24 S RBSELL 46245	106.2188	0	118,850	116,841	(2,010)
185,000	10/04/24 S RBSELL 46246	106.4062	0	199,885	196,852	(3,033)
150,000	10/04/24 S RBSELL 46247	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46248	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46249	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S RBSELL 46250	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46251	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46252	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46253	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46254	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46255	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46256	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46257	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46258	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46259	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46260	106.3320	0	(162,069)	(159,498)	2,571
(185,000)	10/04/24 S RSELL 46261	106.4062	0	(199,885)	(196,852)	3,033
(110,000)	10/04/24 S RSELL 46262	106.2188	0	(118,850)	(116,841)	2,010
(260,000)	10/04/24 S RSELL 46263	106.2852	0	(280,919)	(276,341)	4,578

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(55,000)	10/04/24 S RSELL 46264	106.1914	0	(59,425)	(58,405)	1,020
(195,000)	10/04/24 S RSELL 46265	106.2344	0	(210,689)	(207,157)	3,532
(220,000)	10/04/24 S RSELL 46266	106.2500	0	(237,701)	(233,750)	3,951
(205,000)	10/04/24 S RSELL 46267	106.2500	0	(221,494)	(217,813)	3,681
220,000	10/04/24 S RBSELL 46268	106.2500	0	237,701	233,750	(3,951)
195,000	10/04/24 S RBSELL 46269	106.2344	0	210,689	207,157	(3,532)
55,000	10/04/24 S RBSELL 46270	106.1914	0	59,425	58,405	(1,020)
260,000	10/04/24 S RBSELL 46271	106.2852	0	280,919	276,341	(4,578)
110,000	10/04/24 S RBSELL 46272	106.2188	0	118,850	116,841	(2,010)
185,000	10/04/24 S RBSELL 46273	106.4062	0	199,885	196,852	(3,033)
150,000	10/04/24 S RBSELL 46274	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46275	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46276	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S RBSELL 46277	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46278	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46279	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46280	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46281	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46282	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46283	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46284	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46285	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46286	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46287	106.3320	0	(162,069)	(159,498)	2,571
(185,000)	10/04/24 S RSELL 46288	106.4062	0	(199,885)	(196,852)	3,033
(110,000)	10/04/24 S RSELL 46289	106.2188	0	(118,850)	(116,841)	2,010
(260,000)	10/04/24 S RSELL 46290	106.2852	0	(280,919)	(276,341)	4,578
(55,000)	10/04/24 S RSELL 46291	106.1914	0	(59,425)	(58,405)	1,020
(195,000)	10/04/24 S RSELL 46292	106.2344	0	(210,689)	(207,157)	3,532
(220,000)	10/04/24 S RSELL 46293	106.2500	0	(237,701)	(233,750)	3,951
(245,000)	10/04/24 S RSELL 46294	106.2852	0	(264,712)	(260,399)	4,313
(170,000)	10/04/24 S RSELL 46295	106.3047	0	(183,678)	(180,718)	2,960
245,000	10/04/24 S RBSELL 46296	106.2852	0	264,712	260,399	(4,313)
220,000	10/04/24 S RBSELL 46297	106.2500	0	237,701	233,750	(3,951)
195,000	10/04/24 S RBSELL 46298	106.2344	0	210,689	207,157	(3,532)
55,000	10/04/24 S RBSELL 46299	106.1914	0	59,425	58,405	(1,020)
260,000	10/04/24 S RBSELL 46300	106.2852	0	280,919	276,341	(4,578)
110,000	10/04/24 S RBSELL 46301	106.2188	0	118,850	116,841	(2,010)
185,000	10/04/24 S RBSELL 46302	106.4062	0	199,885	196,852	(3,033)
150,000	10/04/24 S RBSELL 46303	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46304	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46305	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S RBSELL 46306	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46307	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46308	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46309	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46310	106.1875	0	(108,046)	(106,188)	1,858

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(105,000)10/04/24 S RSELL	46311	106.1719	0	(113,448)	(111,480)	1,968
(90,000)10/04/24 S RSELL	46312	105.9844	0	(97,241)	(95,386)	1,855
(115,000)10/04/24 S RSELL	46313	106.0387	0	(124,253)	(121,944)	2,308
(90,000)10/04/24 S RSELL	46314	106.0000	0	(97,241)	(95,400)	1,841
(75,000)10/04/24 S RSELL	46315	106.3320	0	(81,034)	(79,749)	1,285
(150,000)10/04/24 S RSELL	46316	106.3320	0	(162,069)	(159,498)	2,571
(185,000)10/04/24 S RSELL	46317	106.4062	0	(199,885)	(196,852)	3,033
(110,000)10/04/24 S RSELL	46318	106.2188	0	(118,850)	(116,841)	2,010
(260,000)10/04/24 S RSELL	46319	106.2852	0	(280,919)	(276,341)	4,578
(55,000)10/04/24 S RSELL	46320	106.1914	0	(59,425)	(58,405)	1,020
(195,000)10/04/24 S RSELL	46321	106.2344	0	(210,689)	(207,157)	3,532
55,000 10/04/24 S RBSELL	46322	106.1914	0	59,425	58,405	(1,020)
260,000 10/04/24 S RBSELL	46323	106.2852	0	280,919	276,341	(4,578)
110,000 10/04/24 S RBSELL	46324	106.2188	0	118,850	116,841	(2,010)
185,000 10/04/24 S RBSELL	46325	106.4062	0	199,885	196,852	(3,033)
150,000 10/04/24 S RBSELL	46326	106.3320	0	162,069	159,498	(2,571)
75,000 10/04/24 S RBSELL	46327	106.3320	0	81,034	79,749	(1,285)
90,000 10/04/24 S RBSELL	46328	106.0000	0	97,241	95,400	(1,841)
115,000 10/04/24 S RBSELL	46329	106.0387	0	124,253	121,944	(2,308)
90,000 10/04/24 S RBSELL	46330	105.9844	0	97,241	95,386	(1,855)
105,000 10/04/24 S RBSELL	46331	106.1719	0	113,448	111,480	(1,968)
100,000 10/04/24 S RBSELL	46332	106.1875	0	108,046	106,188	(1,858)
(100,000)10/04/24 S RSELL	46333	106.1875	0	(108,046)	(106,188)	1,858
(105,000)10/04/24 S RSELL	46334	106.1719	0	(113,448)	(111,480)	1,968
(90,000)10/04/24 S RSELL	46335	105.9844	0	(97,241)	(95,386)	1,855
(115,000)10/04/24 S RSELL	46336	106.0387	0	(124,253)	(121,944)	2,308
(90,000)10/04/24 S RSELL	46337	106.0000	0	(97,241)	(95,400)	1,841
(75,000)10/04/24 S RSELL	46338	106.3320	0	(81,034)	(79,749)	1,285
(150,000)10/04/24 S RSELL	46339	106.3320	0	(162,069)	(159,498)	2,571
(185,000)10/04/24 S RSELL	46340	106.4062	0	(199,885)	(196,852)	3,033
(110,000)10/04/24 S RSELL	46341	106.2188	0	(118,850)	(116,841)	2,010
(260,000)10/04/24 S RSELL	46342	106.2852	0	(280,919)	(276,341)	4,578
(55,000)10/04/24 S RSELL	46343	106.1914	0	(59,425)	(58,405)	1,020
(220,000)10/04/24 S RSELL	46344	106.2500	0	(237,701)	(233,750)	3,951
(245,000)10/04/24 S RSELL	46345	106.2852	0	(264,712)	(260,399)	4,313
(120,000)10/04/24 S RSELL	46346	106.3047	0	(129,655)	(127,566)	2,089
245,000 10/04/24 S RBSELL	46347	106.2852	0	264,712	260,399	(4,313)
220,000 10/04/24 S RBSELL	46348	106.2500	0	237,701	233,750	(3,951)
55,000 10/04/24 S RBSELL	46349	106.1914	0	59,425	58,405	(1,020)
260,000 10/04/24 S RBSELL	46350	106.2852	0	280,919	276,341	(4,578)
110,000 10/04/24 S RBSELL	46351	106.2188	0	118,850	116,841	(2,010)
185,000 10/04/24 S RBSELL	46352	106.4062	0	199,885	196,852	(3,033)
150,000 10/04/24 S RBSELL	46353	106.3320	0	162,069	159,498	(2,571)
75,000 10/04/24 S RBSELL	46354	106.3320	0	81,034	79,749	(1,285)
90,000 10/04/24 S RBSELL	46355	106.0000	0	97,241	95,400	(1,841)
115,000 10/04/24 S RBSELL	46356	106.0387	0	124,253	121,944	(2,308)
90,000 10/04/24 S RBSELL	46357	105.9844	0	97,241	95,386	(1,855)

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105,000	10/04/24 S RBSELL 46358	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46359	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46360	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46361	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46362	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46363	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46364	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46365	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46366	106.3320	0	(162,069)	(159,498)	2,571
(185,000)	10/04/24 S RSELL 46367	106.4062	0	(199,885)	(196,852)	3,033
150,000	10/04/24 S RBSELL 46368	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46369	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46370	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S RBSELL 46371	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46372	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46373	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46374	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46375	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46376	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46377	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46378	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46379	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46380	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46381	106.3320	0	(162,069)	(159,498)	2,571
(110,000)	10/04/24 S RSELL 46382	106.2188	0	(118,850)	(116,841)	2,010
150,000	10/04/24 S RBSELL 46383	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46384	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46385	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S RBSELL 46386	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46387	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46388	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46389	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46390	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46391	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46392	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46393	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46394	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46395	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46396	106.3320	0	(162,069)	(159,498)	2,571
(260,000)	10/04/24 S RSELL 46397	106.2852	0	(280,919)	(276,341)	4,578
(55,000)	10/04/24 S RSELL 46398	106.1914	0	(59,425)	(58,405)	1,020
(220,000)	10/04/24 S RSELL 46399	106.2500	0	(237,701)	(233,750)	3,951
55,000	10/04/24 S RBSELL 46400	106.1914	0	59,425	58,405	(1,020)
260,000	10/04/24 S RBSELL 46401	106.2852	0	280,919	276,341	(4,578)
150,000	10/04/24 S RBSELL 46402	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46403	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46404	106.0000	0	97,241	95,400	(1,841)

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115,000	10/04/24 S RBSELL 46405	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46406	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46407	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46408	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46409	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46410	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46411	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46412	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46413	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46414	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46415	106.3320	0	(162,069)	(159,498)	2,571
(260,000)	10/04/24 S RSELL 46416	106.2852	0	(280,919)	(276,341)	4,578
(55,000)	10/04/24 S RSELL 46417	106.1914	0	(59,425)	(58,405)	1,020
(245,000)	10/04/24 S RSELL 46418	106.2852	0	(264,712)	(260,399)	4,313
55,000	10/04/24 S RBSELL 46419	106.1914	0	59,425	58,405	(1,020)
260,000	10/04/24 S RBSELL 46420	106.2852	0	280,919	276,341	(4,578)
150,000	10/04/24 S RBSELL 46421	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46422	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46423	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S RBSELL 46424	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46425	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46426	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46427	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46428	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46429	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46430	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46431	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46432	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46433	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46434	106.3320	0	(162,069)	(159,498)	2,571
(260,000)	10/04/24 S RSELL 46435	106.2852	0	(280,919)	(276,341)	4,578
(55,000)	10/04/24 S RSELL 46436	106.1914	0	(59,425)	(58,405)	1,020
260,000	10/04/24 S RBSELL 46437	106.2852	0	280,919	276,341	(4,578)
150,000	10/04/24 S RBSELL 46438	106.3320	0	162,069	159,498	(2,571)
75,000	10/04/24 S RBSELL 46439	106.3320	0	81,034	79,749	(1,285)
90,000	10/04/24 S RBSELL 46440	106.0000	0	97,241	95,400	(1,841)
115,000	10/04/24 S RBSELL 46441	106.0387	0	124,253	121,944	(2,308)
90,000	10/04/24 S RBSELL 46442	105.9844	0	97,241	95,386	(1,855)
105,000	10/04/24 S RBSELL 46443	106.1719	0	113,448	111,480	(1,968)
100,000	10/04/24 S RBSELL 46444	106.1875	0	108,046	106,188	(1,858)
(100,000)	10/04/24 S RSELL 46445	106.1875	0	(108,046)	(106,188)	1,858
(105,000)	10/04/24 S RSELL 46446	106.1719	0	(113,448)	(111,480)	1,968
(90,000)	10/04/24 S RSELL 46447	105.9844	0	(97,241)	(95,386)	1,855
(115,000)	10/04/24 S RSELL 46448	106.0387	0	(124,253)	(121,944)	2,308
(90,000)	10/04/24 S RSELL 46449	106.0000	0	(97,241)	(95,400)	1,841
(75,000)	10/04/24 S RSELL 46450	106.3320	0	(81,034)	(79,749)	1,285
(150,000)	10/04/24 S RSELL 46451	106.3320	0	(162,069)	(159,498)	2,571

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	(260,000)	10/04/24 S RSELL 46452	106.2852	0	(280,919)	(276,341)	4,578
	150,000	10/04/24 S RBSELL 46453	106.3320	0	162,069	159,498	(2,571)
	75,000	10/04/24 S RBSELL 46454	106.3320	0	81,034	79,749	(1,285)
	90,000	10/04/24 S RBSELL 46455	106.0000	0	97,241	95,400	(1,841)
	115,000	10/04/24 S RBSELL 46456	106.0387	0	124,253	121,944	(2,308)
	90,000	10/04/24 S RBSELL 46457	105.9844	0	97,241	95,386	(1,855)
	105,000	10/04/24 S RBSELL 46458	106.1719	0	113,448	111,480	(1,968)
	100,000	10/04/24 S RBSELL 46459	106.1875	0	108,046	106,188	(1,858)
	110,000	10/04/24 S SELL 46487	106.3047	0	118,850	116,935	(1,915)
	125,000	10/04/24 S SELL 46488	105.9805	0	135,057	132,476	(2,582)
	225,000	10/04/24 S SELL 46490	106.2852	0	243,103	239,142	(3,961)
	220,000	10/04/24 S SELL 46503	106.1328	0	237,701	233,492	(4,208)
	90,000	10/04/24 S SELL 46510	106.2500	0	97,241	95,625	(1,616)
	185,000	10/04/24 S SELL 46512	106.2500	0	199,885	196,563	(3,322)
	200,000	10/04/24 S SELL 46513	106.2500	0	216,091	212,500	(3,591)
	105,000	10/04/24 S SELL 46514	106.2188	0	113,448	111,530	(1,918)
BROKER 0002741		CITIGROUP GLOBAL MARKETS INC./SALOMON					
	180,000	10/04/24 S SELL 46515	106.2344	0	194,482	191,222	(3,260)
BROKER 9002979		UNPUBLISHED					
	170,000	10/04/24 S SELL 46518	106.4063	0	183,678	180,891	(2,787)
	240,000	10/04/24 S SELL 46519	106.2852	0	259,310	255,084	(4,225)
	100,000	10/04/24 S SELL 46520	106.2031	0	108,046	106,203	(1,843)
	50,000	10/04/24 S SELL 46527	106.1914	0	54,023	53,096	(927)
	(50,000)	10/04/24 S RSELL 46530	106.1914	0	(54,023)	(53,096)	927
	(100,000)	10/04/24 S RSELL 46531	106.2031	0	(108,046)	(106,203)	1,843
	(240,000)	10/04/24 S RSELL 46532	106.2852	0	(259,310)	(255,084)	4,225
	(170,000)	10/04/24 S RSELL 46533	106.4063	0	(183,678)	(180,891)	2,787
BROKER 0002741		CITIGROUP GLOBAL MARKETS INC./SALOMON					
	(180,000)	10/04/24 S RSELL 46534	106.2344	0	(194,482)	(191,222)	3,260
BROKER 9002979		UNPUBLISHED					
	(105,000)	10/04/24 S RSELL 46535	106.2188	0	(113,448)	(111,530)	1,918
	(200,000)	10/04/24 S RSELL 46536	106.2500	0	(216,091)	(212,500)	3,591
	(185,000)	10/04/24 S RSELL 46537	106.2500	0	(199,885)	(196,563)	3,322
	(90,000)	10/04/24 S RSELL 46538	106.2500	0	(97,241)	(95,625)	1,616
	(220,000)	10/04/24 S RSELL 46540	106.1328	0	(237,701)	(233,492)	4,208
	90,000	10/04/24 S RBSELL 46542	106.2500	0	97,241	95,625	(1,616)
	185,000	10/04/24 S RBSELL 46543	106.2500	0	199,885	196,563	(3,322)
	200,000	10/04/24 S RBSELL 46544	106.2500	0	216,091	212,500	(3,591)
	105,000	10/04/24 S RBSELL 46545	106.2188	0	113,448	111,530	(1,918)
BROKER 0002741		CITIGROUP GLOBAL MARKETS INC./SALOMON					
	180,000	10/04/24 S RBSELL 46546	106.2344	0	194,482	191,222	(3,260)
BROKER 9002979		UNPUBLISHED					
	170,000	10/04/24 S RBSELL 46547	106.4063	0	183,678	180,891	(2,787)
	240,000	10/04/24 S RBSELL 46548	106.2852	0	259,310	255,084	(4,225)
	100,000	10/04/24 S RBSELL 46549	106.2031	0	108,046	106,203	(1,843)
	50,000	10/04/24 S RBSELL 46550	106.1914	0	54,023	53,096	(927)
	155,000	10/04/24 S SELL 46574	106.3047	0	167,384	164,772	(2,612)

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	220,000	10/04/24	S SELL	46577	106.1953	0	237,577	233,630	(3,948)
	200,000	10/07/24	S SELL	46502	105.3281	0	216,091	210,656	(5,435)
	95,000	10/07/24	S SELL	46509	105.3906	0	102,643	100,121	(2,522)
	(95,000)	10/07/24	S RSELL	46539	105.3906	0	(102,643)	(100,121)	2,522
	95,000	10/07/24	S RBSSELL	46541	105.3906	0	102,643	100,121	(2,522)
	5,000,000	10/08/24	S SELL	31463	105.0309	0	5,355,359	5,251,543	(103,816)
	275,000	10/08/24	B BUY	46558	105.3906	0	289,824	289,824	0
BROKER 0001891	FRENCH AMERICAN BANKING CORPORATION/								
	35,000	10/09/24	B BUY	46579	105.0273	0	36,760	36,760	0
BROKER 9002979	UNPUBLISHED								
	70,000	10/09/24	B BUY	46582	104.8594	0	73,402	73,402	0
	145,000	10/09/24	S SELL	46598	104.6328	0	156,549	151,718	(4,831)
BROKER 0001891	FRENCH AMERICAN BANKING CORPORATION/								
	35,000	10/09/24	B BUY	46601	104.7773	0	36,672	36,672	0
BROKER 9002979	UNPUBLISHED								
	275,000	10/09/24	B BUY	46602	104.7734	0	288,127	288,127	0
	250,000	10/09/24	S SELL	46603	104.7734	0	269,720	261,934	(7,787)
	270,000	10/10/24	B BUY	46608	103.9531	0	280,673	280,673	0
	100,000	10/10/24	S SELL	46610	104.1875	0	107,806	104,188	(3,619)
	225,000	10/10/24	S SELL	46615	104.1836	0	242,564	234,413	(8,151)
	135,000	10/10/24	B BUY	46620	103.7031	0	139,999	139,999	0
	130,000	10/10/24	B BUY	46624	104.3281	0	135,627	135,627	0
BROKER 0002808	US BANCORP INVESTMENTS INC								
	45,000	10/10/24	S SELL	46625	103.7812	0	48,478	46,702	(1,776)
BROKER 9002979	UNPUBLISHED								
	105,000	10/11/24	B BUY	46628	103.6250	0	108,806	108,806	0
	115,000	10/11/24	S SELL	46631	104.0000	0	123,849	119,600	(4,249)
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC								
	75,000	10/11/24	S SELL	46633	103.8125	0	80,771	77,859	(2,912)
BROKER 9002979	UNPUBLISHED								
	410,000	10/11/24	S SELL	46634	103.9180	0	441,549	426,064	(15,485)
	190,000	10/11/24	S SELL	46640	103.7266	0	204,620	197,080	(7,540)
	55,000	10/15/24	B BUY	46676	104.6094	0	57,535	57,535	0
	100,000	10/15/24	S SELL	46677	104.8672	0	107,681	104,867	(2,814)
	155,000	10/16/24	B BUY	46681	105.5391	0	163,586	163,586	0
	75,000	10/16/24	B BUY	46692	105.4375	0	79,078	79,078	0
	190,000	10/17/24	B BUY	46699	103.8281	0	197,273	197,273	0
	195,000	10/17/24	B BUY	46700	103.9219	0	202,648	202,648	0
	355,000	10/17/24	S SELL	46702	104.1875	0	381,720	369,866	(11,854)
	90,000	10/17/24	S SELL	46705	104.7344	0	96,774	94,261	(2,513)
	335,000	10/17/24	B BUY	46707	103.9219	0	348,138	348,138	0
	60,000	10/17/24	S SELL	46709	104.1875	0	64,459	62,513	(1,946)
	170,000	10/17/24	B BUY	46711	103.7734	0	176,415	176,415	0
	50,000	10/17/24	S SELL	46722	104.3125	0	53,691	52,156	(1,535)
	75,000	10/18/24	B BUY	46727	104.2187	0	78,164	78,164	0
	410,000	10/18/24	B BUY	46728	104.2109	0	427,265	427,265	0
	70,000	10/18/24	B BUY	46730	104.2969	0	73,008	73,008	0

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75,000	10/18/24 B BUY 46731	104.2187	0	78,164	78,164	0
BROKER 0004861	HSBC SECURITIES (USA) INC. (FIXED					
295,000	10/18/24 B BUY 46738	104.1875	0	307,353	307,353	0
BROKER 9004296	GOLDMAN SACHS NEW YORK_DTC00005					
130,000	10/21/24 S SELL 46744	102.6953	0	139,317	133,504	(5,813)
BROKER 9006208	TORONTO DOMINION BANK NEW YORK					
50,000	10/21/24 S SELL 46745	102.7188	0	53,583	51,359	(2,224)
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY					
560,000	10/22/24 S SELL 46756	102.2188	0	600,134	572,425	(27,709)
BROKER 9002979	UNPUBLISHED					
155,000	10/23/24 S SELL 46767	102.0156	0	166,109	158,124	(7,984)
BROKER 9004296	GOLDMAN SACHS NEW YORK_DTC00005					
100,000	10/23/24 S SELL 46768	101.7500	0	107,167	101,750	(5,417)
BROKER 9016227	BANC OF AMERICA SECURITIES					
120,000	10/24/24 S SELL 46772	102.5113	0	128,600	123,014	(5,587)
BROKER 9012424	BARCLAYS CAPITAL					
1,110,000	10/25/24 S SELL 46782	102.2227	0	1,189,552	1,134,671	(54,880)
BROKER 9006477	BNP PARIBAS BROKERAGE SVCS DTC00049					
145,000	10/28/24 S SELL 46790	101.5000	0	155,392	147,175	(8,217)
BROKER 9002979	UNPUBLISHED					
145,000	10/29/24 B BUY 46796	100.9531	0	146,382	146,382	0
BROKER 9016227	BANC OF AMERICA SECURITIES					
170,000	10/29/24 B BUY 46800	101.2500	0	172,125	172,125	0
BROKER 9004296	GOLDMAN SACHS NEW YORK_DTC00005					
240,000	10/30/24 B BUY 46820	102.3438	0	245,625	245,625	0
BROKER 9008094	BANK OF MONTREAL TORONTO					
665,000	10/30/24 S SELL 46824	102.1168	0	710,933	679,077	(31,856)
BROKER 9004296	GOLDMAN SACHS NEW YORK_DTC00005					
150,000	10/31/24 B BUY 46839	102.4570	0	153,686	153,686	0
BROKER 9016227	BANC OF AMERICA SECURITIES					
7,000,000	11/05/24 S SELL 31823	102.8473	0	7,497,503	7,199,308	(298,195)
BROKER 9008952	JPMORGAN SECS INC, NY DTC0060					
105,000	11/05/24 S SELL 46905	101.8281	0	112,190	106,920	(5,271)
BROKER 9016227	BANC OF AMERICA SECURITIES					
205,000	11/05/24 S SELL 46910	102.8473	0	219,038	210,837	(8,202)
BROKER 9012424	BARCLAYS CAPITAL					
170,000	11/05/24 S SELL 46921	101.7969	0	181,642	173,055	(8,587)
BROKER 9004296	GOLDMAN SACHS NEW YORK_DTC00005					
120,000	11/06/24 S SELL 46918	99.5781	0	128,218	119,494	(8,724)
185,000	11/06/24 S SELL 46922	100.1523	0	197,669	185,282	(12,387)
(185,000)	11/06/24 S RSELL 46929	100.1523	0	(197,669)	(185,282)	12,387
BROKER 9000311	GOLDMAN SACHS INTL LONDON					
190,000	11/06/24 S SELL 46930	100.1523	0	203,011	190,289	(12,722)
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050					
90,000	11/07/24 B BUY 46936	101.1094	0	90,998	90,998	0
120,000	11/07/24 B BUY 46937	101.1094	0	121,331	121,331	0
105,000	11/07/24 S SELL 46938	101.1094	0	112,072	106,165	(5,907)

JPMorgan Investor Services

J.P.Morgan

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IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
80,000	11/07/24	S	SELL 46939	101.1094	0	85,388	80,888	(4,501)
BROKER 9016227	BANC OF AMERICA SECURITIES							
210,000	11/08/24	B	BUY 46944	102.4063	0	215,053	215,053	0
95,000	11/08/24	S	SELL 46950	102.2813	0	101,318	97,167	(4,151)
BROKER 9008952	JPMORGAN SECS INC, NY DTC060							
190,000	11/08/24	S	SELL 46951	102.3125	0	202,636	194,394	(8,243)
BROKER 9004296	GOLDMAN SACHS NEW YORK DTC00005							
90,000	11/08/24	S	SELL 46952	102.1875	0	95,986	91,969	(4,017)
BROKER 9008094	BANK OF MONTREAL TORONTO							
4,310,000	11/12/24	S	SELL 31936	101.6250	0	4,616,319	4,380,038	(236,282)
BROKER 9016227	BANC OF AMERICA SECURITIES							
5,175,000	11/12/24	S	SELL 31939	101.3495	0	5,542,797	5,244,839	(297,957)
BROKER 9014039	DEUTSCHE BANK SECURITIES INC NY							
2,155,000	11/12/24	S	SELL 31940	101.8437	0	2,308,160	2,194,733	(113,427)
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY							
3,775,000	11/12/24	S	SELL 31942	100.9375	0	4,043,296	3,810,391	(232,905)
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
2,155,000	11/12/24	S	SELL 31944	100.5977	0	2,308,160	2,167,879	(140,280)
1,620,000	11/12/24	S	SELL 31946	100.9141	0	1,735,136	1,634,808	(100,329)
BROKER 9016227	BANC OF AMERICA SECURITIES							
2,700,000	11/12/24	S	SELL 31949	100.6293	0	2,891,894	2,716,990	(174,904)
BROKER 9008094	BANK OF MONTREAL TORONTO							
2,150,000	11/12/24	S	SELL 31950	100.6562	0	2,302,804	2,164,109	(138,695)
1,775,000	11/12/24	S	SELL 46967	101.3750	0	1,893,050	1,799,406	(93,644)
BROKER 9008952	JPMORGAN SECS INC, NY DTC060							
1,775,000	11/12/24	S	SELL 46970	101.6406	0	1,893,050	1,804,121	(88,929)
BROKER 9008094	BANK OF MONTREAL TORONTO							
710,000	11/12/24	S	SELL 46974	101.2031	0	757,220	718,542	(38,678)
BROKER 9004296	GOLDMAN SACHS NEW YORK DTC00005							
2,545,000	11/12/24	S	SELL 46978	100.9062	0	2,714,260	2,568,064	(146,196)
BROKER 9012424	BARCLAYS CAPITAL							
1,775,000	11/12/24	S	SELL 46983	101.8511	0	1,893,050	1,807,857	(85,193)
1,775,000	11/12/24	S	SELL 46985	101.3447	0	1,893,050	1,798,868	(94,182)
66,045,000	97	TOTAL BUYS			0	70,763,063	70,763,063	0
66,045,000	133	TOTAL SELLS			0	70,763,060	68,247,783	(2,515,290)
132,090,000	SECURITY TOTAL				0	141,526,123	139,010,846	(2,515,290)
912810TV0	UNITED STATES OF AMERICA BOND FIXED 4.75% SEMI-ANN. 4.750% 11/15/2053							
BROKER 9002979	UNPUBLISHED							
635,000	02/09/24	B	BUY 42717	106.4375	0	675,878	675,878	0
1,960,000	02/12/24	B	BUY 28026	106.0039	0	2,077,677	2,077,677	0
2,845,000	02/12/24	B	BUY 28029	106.1030	0	3,018,630	3,018,630	0
150,000	02/12/24	B	BUY 42730	106.4375	0	159,656	159,656	0
1,455,000	02/12/24	B	BUY 42732	106.6402	0	1,551,616	1,551,616	0

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	55,000	02/12/24	B BUY	42738	106.3281	0	58,480	58,480	0
	1,500,000	02/12/24	B BUY	42742	106.6067	0	1,599,101	1,599,101	0
	1,500,000	02/12/24	B BUY	42743	106.5841	0	1,598,762	1,598,762	0
BROKER	0004135	PIERPONT SECURITIES LLC							
	1,175,000	02/13/24	B BUY	28047	105.0280	0	1,234,079	1,234,079	0
BROKER	9002979	UNPUBLISHED							
	2,940,000	02/13/24	B BUY	28062	105.1773	0	3,092,212	3,092,212	0
	1,460,000	02/13/24	B BUY	42745	105.0975	0	1,534,423	1,534,423	0
	3,770,000	02/13/24	B BUY	42746	105.0440	0	3,960,159	3,960,159	0
	50,000	02/13/24	S SELL	42749	105.1250	0	52,912	52,563	(350)
	195,000	02/13/24	S SELL	42753	105.0391	0	206,359	204,826	(1,532)
	25,000	02/13/24	S SELL	42755	105.2109	0	26,456	26,303	(154)
	105,000	02/13/24	S SELL	42756	105.1484	0	111,116	110,406	(710)
	30,000	02/13/24	S SELL	42757	105.2266	0	31,747	31,568	(180)
	40,000	02/13/24	S SELL	42758	105.1797	0	42,330	42,072	(258)
	50,000	02/13/24	B BUY	42762	105.0469	0	52,523	52,523	0
	2,940,000	02/14/24	B BUY	28064	104.4804	0	3,071,723	3,071,723	0
	2,340,000	02/14/24	B BUY	28067	105.1719	0	2,461,022	2,461,022	0
	180,000	02/14/24	B BUY	42771	105.1172	0	189,211	189,211	0
	100,000	02/14/24	S SELL	42773	105.3477	0	105,809	105,348	(461)
	75,000	02/14/24	B BUY	42780	105.1250	0	78,844	78,844	0
	70,000	02/14/24	B BUY	42783	105.1719	0	73,620	73,620	0
	155,000	02/14/24	B BUY	42784	105.0781	0	162,871	162,871	0
	120,000	02/15/24	B BUY	42830	105.8594	0	127,031	127,031	0
	95,000	02/15/24	S SELL	42831	105.5000	0	100,500	100,225	(275)
	95,000	02/15/24	S SELL	42833	105.6094	0	100,500	100,329	(171)
	255,000	02/15/24	B BUY	42835	105.5781	0	269,224	269,224	0
	50,000	02/15/24	S SELL	42836	105.4766	0	52,892	52,738	(154)
	55,000	02/16/24	S SELL	42842	104.8906	0	58,182	57,690	(492)
	80,000	02/16/24	B BUY	42843	104.9531	0	83,963	83,963	0
	85,000	02/16/24	B BUY	42844	104.8281	0	89,104	89,104	0
	150,000	02/16/24	S SELL	42849	105.0469	0	158,656	157,570	(1,086)
	200,000	02/20/24	B BUY	42856	105.3125	0	210,625	210,625	0
	125,000	02/20/24	S SELL	42857	105.3633	0	132,203	131,704	(499)
	245,000	02/20/24	S SELL	42859	105.0156	0	259,118	257,288	(1,830)
	540,000	02/21/24	B BUY	42864	104.8125	0	565,988	565,988	0
	100,000	02/21/24	S SELL	42865	104.3355	0	105,716	104,336	(1,380)
	100,000	02/21/24	S SELL	42868	104.3355	0	105,716	104,336	(1,380)
	70,000	02/21/24	B BUY	42872	104.3125	0	73,019	73,019	0
	95,000	02/21/24	S SELL	42874	104.2656	0	100,421	99,052	(1,369)
	110,000	02/21/24	S SELL	42875	104.4531	0	116,277	114,898	(1,379)
	810,000	02/21/24	S SELL	42877	104.4531	0	856,224	846,070	(10,153)
	80,000	02/22/24	S SELL	42885	104.6055	0	84,565	83,684	(881)
BROKER	0002808	US BANCORP INVESTMENTS INC							
	45,000	02/22/24	S SELL	42886	104.7344	0	47,568	47,130	(438)
BROKER	9002979	UNPUBLISHED							
	620,000	02/22/24	S SELL	42888	104.5234	0	655,381	648,045	(7,336)

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					SELLING PRICE				(5,265)	
	445,000	02/22/24	S	SELL	42889	104.5234	0	470,395	465,129	0
	80,000	02/23/24	B	BUY	42895	106.0278	0	84,822	84,822	0
	410,000	02/26/24	S	SELL	42907	105.5195	0	433,409	432,630	(779)
	375,000	02/26/24	S	SELL	42908	105.5195	0	396,411	395,698	(713)
	100,000	02/26/24	B	BUY	42909	105.8516	0	105,852	105,852	0
	95,000	02/26/24	B	BUY	42912	105.7813	0	100,492	100,492	0
	35,000	02/28/24	B	BUY	42925	105.4766	0	36,917	36,917	0
	25,000	02/28/24	B	BUY	42926	105.4063	0	26,352	26,352	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC									
	70,000	02/28/24	B	BUY	42932	105.4297	0	73,801	73,801	0
BROKER 9002979	UNPUBLISHED									
	215,000	02/28/24	B	BUY	42934	105.6996	0	227,254	227,254	0
	150,000	02/28/24	B	BUY	42941	105.7656	0	158,648	158,648	0
	190,000	02/28/24	B	BUY	42943	105.5469	0	200,539	200,539	0
	220,000	02/28/24	B	BUY	42946	105.6250	0	232,375	232,375	0
	65,000	02/28/24	B	BUY	42947	105.3906	0	68,504	68,504	0
	70,000	02/28/24	B	BUY	42948	105.7188	0	74,003	74,003	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC									
	200,000	02/28/24	B	BUY	42949	105.6719	0	211,344	211,344	0
BROKER 9002979	UNPUBLISHED									
	265,000	02/28/24	S	SELL	42950	105.3281	0	280,106	279,120	(987)
	165,000	02/28/24	S	SELL	42951	105.3281	0	174,406	173,791	(614)
	225,000	02/28/24	B	BUY	42952	105.7031	0	237,832	237,832	0
	45,000	02/28/24	B	BUY	42954	105.7031	0	47,566	47,566	0
	210,000	02/28/24	S	SELL	42956	105.4219	0	221,971	221,386	(585)
	55,000	02/28/24	S	SELL	42957	105.2266	0	58,135	57,875	(261)
	45,000	02/28/24	B	BUY	42965	105.6719	0	47,552	47,552	0
	80,000	02/28/24	B	BUY	42966	105.7031	0	84,563	84,563	0
	150,000	02/29/24	B	BUY	42961	106.3438	0	159,516	159,516	0
	60,000	02/29/24	B	BUY	42962	106.3594	0	63,816	63,816	0
	210,000	02/29/24	B	BUY	42967	106.3281	0	223,289	223,289	0
	205,000	02/29/24	B	BUY	42968	106.2500	0	217,813	217,813	0
	40,000	02/29/24	B	BUY	42971	106.3594	0	42,544	42,544	0
	2,005,000	02/29/24	B	BUY	42972	106.5000	0	2,135,325	2,135,325	0
	65,000	02/29/24	B	BUY	42973	106.2500	0	69,063	69,063	0
	200,000	02/29/24	S	SELL	42976	106.3906	0	211,747	212,781	1,034
	120,000	02/29/24	S	SELL	42977	106.2813	0	127,048	127,538	489
	100,000	02/29/24	S	SELL	42979	106.1406	0	105,874	106,141	267
	135,000	03/01/24	S	SELL	43014	105.8750	0	142,930	142,931	2
	90,000	03/01/24	B	BUY	43016	106.6762	0	96,009	96,009	0
	90,000	03/01/24	B	BUY	43017	106.6293	0	95,966	95,966	0
	90,000	03/01/24	B	BUY	43020	106.9731	0	96,276	96,276	0
	110,000	03/01/24	B	BUY	43030	107.0156	0	117,717	117,717	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC									
	120,000	03/01/24	B	BUY	43031	107.0391	0	128,447	128,447	0
BROKER 9002979	UNPUBLISHED									
	70,000	03/04/24	B	BUY	43040	106.1094	0	74,277	74,277	0

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	50,000 03/04/24 B BUY 43049	106.2813	0	53,141	53,141	0
	370,000 03/04/24 S SELL 43052	106.6602	0	391,902	394,643	2,741
	625,000 03/04/24 S SELL 43054	106.4531	0	661,996	665,332	3,336
	75,000 03/05/24 B BUY 43059	108.0469	0	81,035	81,035	0
	215,000 03/05/24 B BUY 43061	107.7188	0	231,595	231,595	0
	155,000 03/05/24 B BUY 43062	108.0000	0	167,400	167,400	0
	115,000 03/05/24 B BUY 43064	107.9531	0	124,146	124,146	0
	165,000 03/05/24 B BUY 43067	107.9531	0	178,123	178,123	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC					
	90,000 03/05/24 B BUY 43069	107.9219	0	97,130	97,130	0
BROKER 9002979	UNPUBLISHED					
	655,000 03/05/24 S SELL 43070	108.0195	0	694,679	707,528	12,849
	90,000 03/05/24 B BUY 43072	107.9687	0	97,172	97,172	0
BROKER 0002808	US BANCORP INVESTMENTS INC					
	80,000 03/05/24 B BUY 43073	107.8750	0	86,300	86,300	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC					
	45,000 03/05/24 B BUY 43074	107.9375	0	48,572	48,572	0
BROKER 9002979	UNPUBLISHED					
	60,000 03/05/24 B BUY 43077	107.6563	0	64,594	64,594	0
	125,000 03/05/24 B BUY 43078	107.9531	0	134,941	134,941	0
	100,000 03/05/24 B BUY 43079	107.9688	0	107,969	107,969	0
	460,000 03/05/24 S SELL 43084	107.8320	0	488,235	496,027	7,792
	150,000 03/05/24 S SELL 43085	107.7500	0	159,207	161,625	2,418
BROKER 0023960	BANK OF NY/MIZUHO SECS USA TREAS FIN					
	25,000 03/05/24 B BUY 43091	107.7500	0	26,938	26,938	0
BROKER 9002979	UNPUBLISHED					
	45,000 03/06/24 B BUY 43094	108.5937	0	48,867	48,867	0
	90,000 03/06/24 B BUY 43095	108.2500	0	97,425	97,425	0
BROKER 0004432	PERSHING LLC					
	55,000 03/06/24 B BUY 43104	108.5781	0	59,718	59,718	0
BROKER 9002979	UNPUBLISHED					
	60,000 03/07/24 B BUY 43108	108.4219	0	65,053	65,053	0
	60,000 03/07/24 B BUY 43109	108.0859	0	64,852	64,852	0
	90,000 03/07/24 B BUY 43114	108.0938	0	97,284	97,284	0
	110,000 03/07/24 S SELL 43118	108.8906	0	116,840	119,780	2,940
BROKER 0002808	US BANCORP INVESTMENTS INC					
	60,000 03/07/24 B BUY 43119	108.5000	0	65,100	65,100	0
BROKER 9002979	UNPUBLISHED					
	110,000 03/07/24 S SELL 43121	108.0938	0	116,853	118,903	2,050
	90,000 03/07/24 B BUY 43125	108.5000	0	97,650	97,650	0
	295,000 03/07/24 S SELL 43126	108.2187	0	313,432	319,245	5,814
	45,000 03/08/24 B BUY 43130	108.1172	0	48,653	48,653	0
	100,000 03/11/24 S SELL 43142	108.2188	0	106,256	108,219	1,963
	60,000 03/11/24 B BUY 43143	108.1563	0	64,894	64,894	0
	70,000 03/11/24 S SELL 43146	108.2500	0	74,386	75,775	1,389
	40,000 03/11/24 S SELL 43150	108.2344	0	42,506	43,294	787
	55,000 03/11/24 S SELL 43152	108.2340	0	58,446	59,529	1,082

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BROKER 0006429	UBS SECURITIES LLC (WARBURG)	415,000 03/11/24 S SELL 43154	107.7969	0	441,004	447,357	6,353
		30,000 03/11/24 S SELL 43240	108.2031	0	31,898	32,461	563
		35,000 03/11/24 S SELL 43241	108.2031	0	37,215	37,871	656
BROKER 9002979	UNPUBLISHED	1,610,000 03/12/24 S SELL 43227	107.5938	0	1,710,883	1,732,259	21,376
		460,000 03/12/24 B BUY 43230	107.4574	0	494,304	494,304	0
		25,000 03/12/24 B BUY 43239	107.3281	0	26,832	26,832	0
		130,000 03/13/24 B BUY 43245	106.6562	0	138,653	138,653	0
		155,000 03/14/24 B BUY 43259	105.1875	0	163,041	163,041	0
		160,000 03/14/24 S SELL 43260	105.3047	0	170,102	168,488	(1,615)
		95,000 03/14/24 S SELL 43262	105.1793	0	100,998	99,920	(1,078)
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC	90,000 03/14/24 B BUY 43265	105.2578	0	94,732	94,732	0
BROKER 9002979	UNPUBLISHED	90,000 03/14/24 B BUY 43267	105.2188	0	94,697	94,697	0
		15,000 03/14/24 S SELL 43269	105.2422	0	15,944	15,786	(158)
		375,000 03/15/24 B BUY 43331	105.2695	0	394,761	394,761	0
		790,000 03/19/24 S SELL 43350	105.0156	0	839,407	829,623	(9,784)
		860,000 03/19/24 S SELL 43352	105.0156	0	913,785	903,134	(10,651)
		525,000 03/19/24 S SELL 43353	104.9844	0	557,834	551,168	(6,666)
		150,000 03/19/24 S SELL 43355	105.1602	0	159,381	157,740	(1,641)
		105,000 03/20/24 B BUY 43363	105.2109	0	110,471	110,471	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC	125,000 03/20/24 B BUY 43365	105.2266	0	131,533	131,533	0
BROKER 9002979	UNPUBLISHED	165,000 03/20/24 B BUY 43366	105.2578	0	173,675	173,675	0
		170,000 03/20/24 S SELL 43370	105.2578	0	180,545	178,938	(1,607)
		405,000 03/20/24 B BUY 43376	104.9531	0	425,060	425,060	0
		145,000 03/20/24 S SELL 43377	104.8984	0	153,904	152,103	(1,801)
		240,000 03/20/24 B BUY 43381	104.8125	0	251,550	251,550	0
		130,000 03/20/24 B BUY 43382	104.8281	0	136,277	136,277	0
		60,000 03/20/24 S SELL 43383	104.7422	0	63,649	62,845	(804)
		15,000 03/21/24 S SELL 43386	104.9531	0	15,912	15,743	(169)
		50,000 03/21/24 B BUY 43392	105.2500	0	52,625	52,625	0
		100,000 03/21/24 B BUY 43393	105.6094	0	105,609	105,609	0
		35,000 03/22/24 S SELL 43404	106.0937	0	37,125	37,133	8
		70,000 03/22/24 S SELL 43406	106.2031	0	74,250	74,342	93
		90,000 03/25/24 B BUY 43419	105.3672	0	94,830	94,830	0
		215,000 03/26/24 B BUY 43424	105.3281	0	226,455	226,455	0
		70,000 03/26/24 S SELL 43426	105.5156	0	74,232	73,861	(371)
BROKER 0004432	PERSHING LLC	210,000 03/26/24 S SELL 43431	105.2812	0	222,695	221,091	(1,604)
BROKER 9002979	UNPUBLISHED	45,000 03/26/24 B BUY 43432	105.9297	0	47,668	47,668	0
		95,000 03/26/24 B BUY 43435	105.7812	0	100,492	100,492	0
		2,850,000 03/28/24 B BUY 43442	107.0352	0	3,050,502	3,050,502	0

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	110,000 03/28/24 S SELL 43443	106.8281	0	116,921	117,511	590
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
	120,000 03/28/24 S SELL 43446	106.8750	0	127,550	128,250	700
BROKER 9002979	UNPUBLISHED					
	80,000 04/01/24 B BUY 43513	104.6484	0	83,719	83,719	0
	75,000 04/01/24 S SELL 43515	104.8750	0	79,710	78,656	(1,054)
	75,000 04/01/24 S SELL 43548	104.6719	0	79,573	78,504	(1,069)
	(75,000)04/01/24 S RSELL 43549	104.8750	0	(79,710)	(78,656)	1,054
	75,000 04/01/24 S SELL 43550	104.8750	0	79,573	78,656	(916)
	850,000 04/02/24 B BUY 43523	103.9102	0	883,236	883,236	0
	170,000 04/02/24 S SELL 43533	104.0625	0	180,391	176,906	(3,485)
	955,000 04/02/24 S SELL 43537	104.2656	0	1,013,373	995,737	(17,636)
	705,000 04/02/24 S SELL 43538	104.2656	0	748,092	735,073	(13,020)
	75,000 04/02/24 B BUY 43540	103.9687	0	77,977	77,977	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
	75,000 04/02/24 S SELL 43554	104.1250	0	79,573	78,094	(1,479)
	(75,000)04/02/24 S RSELL 43570	104.1250	0	(79,573)	(78,094)	1,479
	75,000 04/02/24 S SELL 43573	104.1250	0	79,559	78,094	(1,465)
BROKER 9002979	UNPUBLISHED					
	85,000 04/03/24 B BUY 43555	103.8871	0	88,304	88,304	0
	125,000 04/03/24 S SELL 43560	103.9844	0	132,598	129,980	(2,617)
	(125,000)04/03/24 S RSELL 43568	103.9844	0	(132,598)	(129,980)	2,617
	(85,000)04/03/24 B RBUY 43569	103.8871	0	(88,304)	(88,304)	0
	85,000 04/03/24 B RBBUY 43571	103.8871	0	88,304	88,304	0
	125,000 04/03/24 S RBSSELL 43572	103.9844	0	132,598	129,980	(2,617)
	100,000 04/04/24 B BUY 43581	104.6211	0	104,621	104,621	0
	245,000 04/04/24 S SELL 43583	104.1875	0	259,856	255,259	(4,597)
	185,000 04/04/24 B BUY 43585	104.1953	0	192,761	192,761	0
	50,000 04/04/24 B BUY 43587	104.7309	0	52,365	52,365	0
	30,000 04/04/24 S SELL 43589	104.0625	0	31,807	31,219	(588)
	75,000 04/04/24 S SELL 43590	104.0625	0	79,517	78,047	(1,470)
BROKER 0004432	PERSHING LLC					
	70,000 04/05/24 S SELL 43600	103.7188	0	74,216	72,603	(1,613)
	55,000 04/05/24 S SELL 43602	103.2500	0	58,313	56,788	(1,525)
BROKER 9002979	UNPUBLISHED					
	80,000 04/08/24 B BUY 43607	103.0938	0	82,475	82,475	0
	95,000 04/08/24 B BUY 43610	103.0781	0	97,924	97,924	0
	95,000 04/08/24 S SELL 43611	103.1875	0	100,673	98,028	(2,645)
	65,000 04/08/24 B BUY 43614	103.1094	0	67,021	67,021	0
	95,000 04/08/24 B BUY 43616	103.2500	0	98,088	98,088	0
	110,000 04/09/24 B BUY 43691	104.2031	0	114,623	114,623	0
	360,000 04/09/24 S SELL 43693	104.0664	0	381,272	374,639	(6,633)
	50,000 04/09/24 B BUY 43694	104.2344	0	52,117	52,117	0
	235,000 04/09/24 S SELL 43697	104.3437	0	248,866	245,208	(3,658)
	345,000 04/09/24 S SELL 43698	104.3438	0	365,356	359,986	(5,370)
BROKER 0001891	FRENCH AMERICAN BANKING CORPORATION/					
	675,000 04/09/24 S SELL 43706	104.1406	0	714,828	702,949	(11,879)

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DESCRIPTION OF ASSET								
BROKER 0004382	CIBC WORLD MARKETS CORP.							
50,000	04/09/24 B BUY	43708		104.2969	0	52,148	52,148	0
BROKER 9002979	UNPUBLISHED							
800,000	04/11/24 S SELL	28885		101.2148	0	842,554	809,719	(32,836)
100,000	04/11/24 B BUY	43711		101.8906	0	101,891	101,891	0
150,000	04/11/24 B BUY	43713		101.3750	0	152,063	152,063	0
100,000	04/11/24 S SELL	43716		101.6207	0	105,771	101,621	(4,150)
55,000	04/11/24 S SELL	43721		101.3121	0	58,174	55,722	(2,452)
BROKER 0005736	DEUTSCHE BANK SECURITIES INC.							
80,000	04/11/24 S SELL	43727		101.4488	0	84,616	81,159	(3,457)
BROKER 9002979	UNPUBLISHED							
20,000	04/12/24 S SELL	43725		102.6246	0	21,154	20,525	(629)
95,000	04/12/24 S SELL	43728		102.5816	0	100,482	97,453	(3,029)
110,000	04/15/24 S SELL	43771		100.9063	0	116,348	110,997	(5,351)
100,000	04/15/24 S SELL	43775		100.4879	0	105,771	100,488	(5,283)
100,000	04/15/24 S SELL	43776		100.0234	0	105,771	100,023	(5,747)
100,000	04/15/24 S SELL	43780		100.1949	0	105,771	100,195	(5,576)
35,000	04/15/24 S SELL	43783		100.2144	0	37,020	35,075	(1,945)
105,000	04/16/24 S SELL	43794		99.7500	0	111,059	104,738	(6,322)
95,000	04/16/24 B BUY	43796		99.8984	0	94,904	94,904	0
80,000	04/17/24 S SELL	43804		100.4024	0	84,561	80,322	(4,240)
90,000	04/17/24 S SELL	43807		100.3594	0	95,132	90,323	(4,808)
120,000	04/17/24 S SELL	43811		100.7383	0	126,842	120,886	(5,956)
80,000	04/18/24 B BUY	43820		100.3438	0	80,275	80,275	0
5,000	04/18/24 B BUY	43821		100.3594	0	5,018	5,018	0
100,000	04/18/24 S SELL	43831		100.1250	0	105,644	100,125	(5,519)
75,000	04/18/24 B BUY	43833		100.1562	0	75,117	75,117	0
175,000	04/18/24 B BUY	43839		100.0937	0	175,164	175,164	0
90,000	04/18/24 B BUY	43840		100.2344	0	90,211	90,211	0
BROKER 0001875	J.P. MORGAN SECURITIES INC., - FIXED							
100,000	04/22/24 B BUY	43878		100.3750	0	100,375	100,375	0
BROKER 9002979	UNPUBLISHED							
200,000	04/23/24 B BUY	43863		100.7969	0	201,594	201,594	0
45,000	04/23/24 S SELL	43865		100.7031	0	47,387	45,316	(2,071)
55,000	04/23/24 S SELL	43866		100.7812	0	57,918	55,430	(2,488)
125,000	04/23/24 B BUY	43868		100.7188	0	125,898	125,898	0
185,000	04/24/24 B BUY	43875		99.6875	0	184,422	184,422	0
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC							
45,000	04/24/24 S SELL	43877		99.7969	0	47,302	44,909	(2,394)
BROKER 9002979	UNPUBLISHED							
185,000	04/24/24 S SELL	43881		99.4375	0	194,364	183,959	(10,405)
160,000	04/24/24 B BUY	43882		99.5156	0	159,225	159,225	0
135,000	04/24/24 S SELL	43896		99.8125	0	141,568	134,747	(6,821)
135,000	04/25/24 B BUY	43888		98.9219	0	133,545	133,545	0
5,000	04/25/24 S SELL	43894		99.0312	0	5,243	4,952	(292)
20,000	04/25/24 S SELL	43895		99.0313	0	20,973	19,806	(1,167)
20,000	04/25/24 S SELL	43919		99.0000	0	20,919	19,800	(1,119)

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	80,000 04/25/24 S SELL 43920	99.0000	0	83,676	79,200	(4,476)
	7,400,000 04/26/24 S SELL 29086	99.4996	0	7,793,629	7,362,970	(430,659)
	100,000 04/26/24 B BUY 43899	99.4063	0	99,406	99,406	0
	205,000 04/26/24 S SELL 43901	99.4688	0	214,845	203,911	(10,934)
	95,000 04/26/24 S SELL 43904	99.5469	0	99,562	94,570	(4,993)
	120,000 04/26/24 S SELL 43905	99.7500	0	125,763	119,700	(6,063)
	245,000 04/26/24 B BUY 43909	99.5469	0	243,890	243,890	0
	10,000 04/26/24 B BUY 43912	99.5625	0	9,956	9,956	0
	90,000 04/29/24 B BUY 43918	99.8438	0	89,859	89,859	0
BROKER 0004432	PERSHING LLC					
	145,000 04/29/24 B BUY 43923	100.1875	0	145,272	145,272	0
BROKER 9002979	UNPUBLISHED					
	165,000 04/29/24 S SELL 43925	100.0781	0	172,459	165,129	(7,330)
	30,000 04/29/24 B BUY 43929	100.3438	0	30,103	30,103	0
	90,000 04/29/24 B BUY 43931	99.9688	0	89,972	89,972	0
	40,000 04/29/24 B BUY 43934	100.3750	0	40,150	40,150	0
	50,000 04/29/24 B BUY 43935	99.9688	0	49,984	49,984	0
	45,000 04/29/24 B BUY 43936	100.0312	0	45,014	45,014	0
	(90,000) 04/29/24 B RBUY 43937	99.9688	0	(89,972)	(89,972)	0
	330,000 04/29/24 S SELL 43943	99.8750	0	344,690	329,588	(15,102)
	385,000 04/29/24 S SELL 43944	99.8750	0	402,138	384,519	(17,619)
	80,000 04/29/24 B BUY 43953	99.9688	0	79,975	79,975	0
	(30,000) 04/29/24 B RBUY 43967	100.3438	0	(30,103)	(30,103)	0
	30,000 04/29/24 B BUY 43968	100.3438	0	30,103	30,103	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
	20,000 04/30/24 B BUY 43946	99.7582	0	19,952	19,952	0
BROKER 9002979	UNPUBLISHED					
	210,000 04/30/24 S SELL 43951	99.7031	0	219,323	209,377	(9,947)
	75,000 04/30/24 S SELL 43956	99.7344	0	78,295	74,801	(3,494)
	75,000 04/30/24 S SELL 43958	99.5625	0	78,295	74,672	(3,623)
	85,000 04/30/24 B BUY 43961	99.3750	0	84,469	84,469	0
	90,000 04/30/24 S SELL 43964	99.4688	0	93,905	89,522	(4,383)
	70,000 04/30/24 S SELL 43965	99.4531	0	73,037	69,617	(3,420)
	2,610,000 04/30/24 B BUY 43998	99.5039	0	2,597,052	2,597,052	0
	185,000 05/01/24 S SELL 44000	100.0938	0	190,717	185,173	(5,544)
	95,000 05/01/24 B BUY 44005	99.9062	0	94,911	94,911	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC					
	105,000 05/01/24 S SELL 44025	99.9375	0	108,214	104,934	(3,280)
BROKER 9002979	UNPUBLISHED					
	(185,000) 05/01/24 S RSELL 44036	100.0938	0	(190,717)	(185,173)	5,544
BROKER 0001610	BANK OF AMERICAS SECURITIES, INC					
	195,000 05/01/24 S SELL 44037	100.0937	0	200,969	195,183	(5,786)
	(195,000) 05/01/24 S RSELL 44038	100.0937	0	(200,969)	(195,183)	5,786
	195,000 05/01/24 S SELL 44039	100.0937	0	200,969	195,183	(5,786)
BROKER 9002979	UNPUBLISHED					
	55,000 05/02/24 S SELL 44031	99.7344	0	56,683	54,854	(1,830)
	110,000 05/02/24 B BUY 44042	100.4063	0	110,447	110,447	0

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	30,000 05/02/24 S SELL	44044				100.4098	0	30,910	30,123	(787)
	35,000 05/02/24 S SELL	44048				100.3438	0	36,061	35,120	(941)
	20,000 05/06/24 S SELL	44061				101.8282	0	20,606	20,366	(241)
	420,000 05/06/24 B BUY	44063				101.7856	0	427,499	427,499	0
	75,000 05/06/24 B BUY	44065				101.7187	0	76,289	76,289	0
	35,000 05/06/24 B BUY	44068				101.6875	0	35,591	35,591	0
	60,000 05/06/24 S SELL	44069				101.8281	0	61,781	61,097	(684)
	20,000 05/07/24 B BUY	44075				102.2969	0	20,459	20,459	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC									
	280,000 05/07/24 S SELL	44076				102.4844	0	288,307	286,956	(1,351)
BROKER 9002979	UNPUBLISHED									
	8,900,000 05/08/24 B BUY	29281				102.0363	0	9,081,232	9,081,232	0
	60,000 05/08/24 S SELL	44078				101.9844	0	61,780	61,191	(589)
	40,000 05/08/24 B BUY	44082				101.8125	0	40,725	40,725	0
	120,000 05/08/24 B BUY	44083				101.7500	0	122,100	122,100	0
	470,000 05/08/24 S SELL	44087				101.8477	0	483,856	478,684	(5,172)
	105,000 05/09/24 S SELL	44093				102.1562	0	108,096	107,264	(832)
	70,000 05/09/24 B BUY	44098				102.2813	0	71,597	71,597	0
	195,000 05/09/24 B BUY	44099				102.3125	0	199,509	199,509	0
	110,000 05/09/24 S SELL	44276				102.2187	0	113,195	112,441	(755)
	210,000 05/10/24 B BUY	44107				101.6562	0	213,478	213,478	0
	2,715,000 05/13/24 S SELL	29335				102.0625	0	2,806,178	2,770,997	(35,182)
	2,715,000 05/13/24 S SELL	29336				102.0625	0	2,806,178	2,770,997	(35,182)
	2,715,000 05/13/24 S SELL	29340				101.9375	0	2,806,178	2,767,603	(38,575)
	2,715,000 05/13/24 S SELL	29342				102.0625	0	2,806,178	2,770,997	(35,182)
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC									
	2,715,000 05/13/24 S SELL	29344				102.0781	0	2,806,178	2,771,421	(34,757)
	1,325,000 05/13/24 S SELL	29346				102.1250	0	1,369,498	1,353,156	(16,342)
BROKER 9002979	UNPUBLISHED									
	1,855,000 05/13/24 S SELL	44122				101.9375	0	1,908,883	1,890,941	(17,942)
	2,225,000 05/13/24 S SELL	44126				102.1016	0	2,289,631	2,271,760	(17,871)
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC									
	850,000 05/13/24 S SELL	44137				101.9219	0	874,690	866,336	(8,354)
BROKER 0004135	PIERPONT SECURITIES LLC									
	850,000 05/13/24 S SELL	44139				101.9062	0	874,690	866,203	(8,487)
BROKER 9002979	UNPUBLISHED									
	850,000 05/14/24 S SELL	44145				101.9844	0	874,690	866,867	(7,823)
	1,975,000 05/14/24 S SELL	44148				102.2500	0	2,032,369	2,019,438	(12,931)
	1,465,000 05/14/24 S SELL	44154				102.0938	0	1,507,555	1,495,673	(11,881)
-----	57,290,000	153	TOTAL BUYS			0		59,886,234	59,886,234	0
-----	57,290,000	145	TOTAL SELLS			0		59,886,230	58,854,869	(1,031,372)
-----	114,580,000		SECURITY TOTAL			0		119,772,464	118,741,103	(1,031,372)

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