

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

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ 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 TFE FINANCE USA DOMESTIC FIXED INCOME
1b	Three-digit plan number (PN) ▶ 004
1c	Effective date of plan 07/01/2001
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) TOTALENERGIES FINANCE USA, INC. ESMERALDA FERNANDEZ 1201 LOUISIANA ST STE 1800 HOUSTON, TX 77002-5605 1201 LOUISIANA ST STE 1800 HOUSTON, TX 77002-5605
2b	Employer Identification Number (EIN) 25-1883252
2c	Plan Sponsor's telephone number 713-483-5402
2d	Business code (see instructions) 551112

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

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

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

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

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

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

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

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

A Name of plan TFE FINANCE USA DOMESTIC FIXED INCOME	B Three-digit plan number (PN) ▶ 004
C Plan sponsor's name as shown on line 2a of Form 5500 TOTALENERGIES FINANCE USA, INC.	D Employer Identification Number (EIN) 25-1883252

Part I	Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
BLACKROCK INSTITUTIONAL TRUST CO	400 HOWARD STREET SAN FRANCISCO, CA 94105
94-3112180	

(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)

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

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
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(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 TFE FINANCE USA DOMESTIC FIXED INCOME		B Three-digit plan number (PN) ▶ 004
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 TOTALENERGIES FINANCE USA, INC.		D Employer Identification Number (EIN) 25-1883252
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: BGI SHORT-TERM INVESTMENT FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 94-3112180-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 6774
a Name of MTIA, CCT, PSA, or 103-12 IE: BLK MSCI EQUITY INDEX FUND RUSSIA		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 94-3112180-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 97
a Name of MTIA, CCT, PSA, or 103-12 IE: CASH AT BLACKROCK		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 94-3112180-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1
a Name of MTIA, CCT, PSA, or 103-12 IE: LONG TERM GOV ND INDEX FD		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 94-3112180-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 35987723
a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT FUND 12		
b Name of sponsor of entity listed in (a): MELLON BANK, N.A.		
c EIN-PN 25-6078093-023	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1091763
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
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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)

[illegible]

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 TFE FINANCE USA DOMESTIC FIXED INCOME		B Three-digit plan number (PN) ▶ 004
C Plan sponsor's name as shown on line 2a of Form 5500 TOTALENERGIES FINANCE USA, INC.		D Employer Identification Number (EIN) 25-1883252

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	1733373	1867524
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	5	
(2) U.S. Government securities	1c(2)	7306983	7722201
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	61727456	62753619
(B) All other	1c(3)(B)	58151063	54481475
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	39112701	37086359
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	10277732	9938417

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	178309313	173849595
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	257906	703267
k Total liabilities (add all amounts in lines 1g through 1j)	1k	257906	703267
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	178051407	173146328

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)	-279	
(B) U.S. Government securities	2b(1)(B)	264275	
(C) Corporate debt instruments	2b(1)(C)	6254017	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	588844	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		7106857
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	134702448	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	136340222	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-1637774
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-7775981	
(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)		-2306592
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		41350
d Total income. Add all income amounts in column (b) and enter total	2d		-4572140

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)		
(6) Bank or trust company trustee/custodial fees	2i(6)	41	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		41
j Total expenses. Add all expense amounts in column (b) and enter total	2j		41

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-4572181
l Transfers of assets:			
(1) To this plan	2l(1)		14720000
(2) From this plan	2l(2)		15052898

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 _____.



Assets and Liabilities for 5500 Schedule H

Report ID: NA100E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ASSETS		
A. NON-INTEREST BEARING CASH	0.00	0.00
B. RECEIVABLES		
(1) EMPLOYER CONTRIBUTIONS	0.00	0.00
(2) PARTICIPANT CONTRIBUTIONS	0.00	0.00
(3) OTHER	1,733,372.91	1,867,523.71
C. GENERAL INVESTMENTS		
(1) INTEREST BEARING CASH	4.99	0.00
(2) U.S. GOVERNMENT SECURITIES	7,306,982.90	7,722,201.00
(3) CORPORATE DEBT INSTRUMENTS		
(A) PREFERRED	61,727,455.87	62,753,619.05
(B) ALL OTHER	58,151,063.00	54,481,475.21
(4) CORPORATE STOCKS		
(A) PREFERRED	0.00	0.00
(B) COMMON	0.00	0.00
(5) PARTNERSHIP/JOINT VENTURE INTERESTS	0.00	0.00
(6) REAL ESTATE	0.00	0.00
(7) LOANS OTHER THAN PARTICIPANT	0.00	0.00
(8) PARTICIPANT LOANS	0.00	0.00
VALUE OF INTEREST IN:		
(9) COMMON/COLLECTIVE TRUSTS	39,112,701.03	37,086,359.15
(10) POOLED SEPARATE ACCOUNTS	0.00	0.00
(11) MASTER TRUST INVESTMENT ACCTS	0.00	0.00
(12) 103-12 INVESTMENT ENTITIES	0.00	0.00
(13) REGISTERED INVESTMENT COMPANIES	0.00	0.00
(14) VALUE OF FUNDS IN INSURANCE CO ACCT	0.00	0.00
(15) OTHER	10,277,731.76	9,938,417.19
D. EMPLOYER RELATED INVESTMENTS		
(1) EMPLOYER SECURITIES	0.00	0.00
(2) EMPLOYER REAL PROPERTY	0.00	0.00
E. BUILDINGS/OTHER PROPERTY USED BY PLAN	0.00	0.00
F. TOTAL ASSETS	178,309,312.46	173,849,595.31
LIABILITIES		
G. BENEFIT CLAIMS PAYABLE	0.00	0.00
H. OPERATING PAYABLES	0.00	0.00
I. ACQUISITION INDEBTEDNESS	0.00	0.00
J. OTHER LIABILITIES	257,906.34	703,268.14
K. TOTAL LIABILITIES	257,906.34	703,268.14
L. TOTAL NET ASSETS	178,051,406.12	173,146,327.17



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ASSETS		
A. NON-INTEREST BEARING CASH	0.00	0.00
B. RECEIVABLES		
(1) EMPLOYER CONTRIBUTIONS	0.00	0.00
(2) PARTICIPANT CONTRIBUTIONS	0.00	0.00
(3) OTHER		
120030 INTEREST RECEIVABLE	1,733,372.91	1,867,523.71
C. GENERAL INVESTMENTS		
(1) INTEREST BEARING CASH		
AUD CURRENCY AT BROKER	(0.08)	0.00
GBP CURRENCY AT BROKER 0.000%	3.42	0.00
JPY CURRENCY AT BROKER	0.40	0.00
110110 CASH - BROKER	1.25	0.00
TOTAL INTEREST BEARING CASH	4.99	0.00
(2) U.S. GOVERNMENT SECURITIES		
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	6,672,689.10	0.00
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	0.00	5,667,433.80
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	30,735.90	0.00
U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	0.00	1,543,301.70
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	172,225.60	0.00
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	0.00	511,465.50
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	431,332.30	0.00
TOTAL U.S. GOVERNMENT SECURITIES	7,306,982.90	7,722,201.00
(3) CORPORATE DEBT INSTRUMENTS		
(A) PREFERRED		
ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	175,391.28	159,787.53
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	457,696.65	350,677.10
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	783,284.16	114,810.66
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	138,195.00	127,671.00
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	49,120.50	0.00
ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	355,739.88	328,658.28
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	180,713.55	167,924.50
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	44,022.15	40,464.45
ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	0.00	121,992.50
ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	0.00	239,242.50
AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	32,553.00	30,294.45
AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	144,044.70	0.00
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	0.00	191,379.70
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	0.00	36,173.00
AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	254,777.60	237,638.40
ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	86,178.40	83,491.20



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	93,945.15	0.00
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	226,895.60	259,969.05
AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	137,952.50	128,588.25
AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	212,812.35	222,908.40
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	186,012.00	176,696.00
AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	496,623.70	296,197.50
AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	12,212.85	11,309.40
AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	362,843.05	333,933.00
AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	0.00	92,376.00
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	350,054.40	0.00
AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	0.00	390,694.50
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	74,487.00	0.00
AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	38,337.50	0.00
ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	175,528.55	166,443.45
ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	158,312.00	139,966.20
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	780,475.80	739,416.60
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,478,050.53	1,286,937.96
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	0.00	46,630.65
ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	1,106,192.16	470,083.32
APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	0.00	376,965.00
APPLE INC 2.375% 02/08/2041 DD 02/08/21	212,465.60	199,708.50
APPLE INC 2.650% 02/08/2051 DD 02/08/21	316,544.40	191,502.50
APPLE INC 2.950% 09/11/2049 DD 09/11/19	51,615.90	0.00
APPLE INC 3.450% 02/09/2045 DD 02/09/15	279,939.40	257,008.65
APPLE INC 3.750% 09/12/2047 DD 09/12/17	85,706.00	78,760.00
APPLE INC 3.850% 05/04/2043 DD 05/03/13	366,277.60	290,314.50
APPLE INC 3.850% 08/04/2046 DD 08/04/16	457,836.75	423,822.00
BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	234,342.40	211,811.20
BANCO SANTANDER SA 6.938% 11/07/2033 DD 11/07/23	339,022.75	0.00
BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	0.00	435,587.25
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	148,886.50	0.00
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	188,666.40	179,642.40
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	613,039.00	595,574.00
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	0.00	639,703.60
BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	0.00	590,467.90
BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	383,034.65	251,600.30
BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	186,905.25	0.00
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	347,968.00	0.00
BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	121,455.25	111,401.50
BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	42,580.00	39,533.50
BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	153,905.50	144,571.00
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	35,169.00	31,433.50



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	0.00	30,309.20
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	115,510.00	103,578.75
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	267,543.75	246,824.25
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	0.00	227,085.60
BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	0.00	215,201.25
BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	275,587.20	252,945.60
BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	144,464.95	129,180.60
BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	100,908.40	89,926.10
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	10,665.00	6,368.30
BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	630,429.05	559,625.60
BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	0.00	382,750.10
BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21	74,955.16	0.00
BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	31,566.15	0.00
BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	28,021.40	0.00
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	184,664.25	0.00
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	44,316.50	0.00
BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	103,606.62	0.00
BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	126,406.50	0.00
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	116,356.00	0.00
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	56,804.30	0.00
BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	0.00	116,399.55
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	0.00	137,150.20
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	258,436.40	238,690.30
BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	106,171.45	99,619.90
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	79,554.90	74,130.20
BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	80,248.00	75,724.00
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	0.00	28,295.10
BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	0.00	187,224.10
BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	438,941.10	416,863.20
CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	0.00	95,578.55
CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	111,712.15	99,158.75
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	0.00	71,565.00
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	124,059.25	0.00
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	0.00	208,417.20
CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	0.00	282,103.30
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	246,496.50	237,744.15
CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	0.00	243,035.10
CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21	20,645.50	0.00
CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	169,660.60	164,765.55
COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	0.00	408,912.80
COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	0.00	163,880.00
COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	0.00	30,869.10



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	224,052.50	210,380.00
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	444,834.72	400,403.52
COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	292,229.65	0.00
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	0.00	42,039.45
COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	11,868.75	11,212.35
COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	70,499.85	67,130.45
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	460,666.50	440,679.75
CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	258,914.50	240,565.70
CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	174,470.35	157,212.30
CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	0.00	60,199.75
CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	0.00	632,494.80
CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	207,815.40	130,257.45
CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	0.00	127,678.95
CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	168,565.60	148,869.75
CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	0.00	336,626.50
CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	176,114.10	183,624.00
CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	66,925.60	61,953.10
CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	61,846.40	56,483.00
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	188,865.63	0.00
DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	30,296.70	26,815.95
DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	330,908.75	268,712.55
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	0.00	175,524.75
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	67,394.80	24,802.75
DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	50,799.65	0.00
DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	28,372.80	26,870.70
DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	69,215.40	0.00
DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	57,547.75	55,159.65
DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	226,345.26	90,464.66
DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	466,884.60	446,657.40
DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	89,705.60	86,158.40
DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	249,857.40	236,264.60
DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	250,512.75	241,440.75
DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	72,736.95	70,222.10
DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	0.00	84,437.85
DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	94,642.20	88,216.20
DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	237,831.00	226,278.25
EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	156,172.80	64,386.00
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	176,274.56	0.00
ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	0.00	236,447.05
ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	41,179.05	35,277.30
ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	318,292.02	295,727.64
ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	327,883.50	283,093.65



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	0.00	188,522.10
ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	0.00	134,551.30
ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	0.00	457,820.00
ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	0.00	167,787.00
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	367,790.85	0.00
ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	53,595.20	49,266.40
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	0.00	301,669.20
ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	64,588.30	60,395.30
ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	0.00	207,692.10
ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	0.00	130,277.00
ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	179,330.20	175,670.10
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	51,924.60	46,696.00
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	30,460.50	0.00
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	229,242.00	208,886.60
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	245,817.45	228,242.85
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	0.00	58,003.40
ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	0.00	26,240.40
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	0.00	13,838.10
ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	0.00	57,815.40
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	89,697.10	84,994.90
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	0.00	48,471.30
ESTEE LAUDER COS INC/THE 3.125% 12/01/2049 DD 11/21/19	3,651.90	0.00
EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	74,516.00	66,731.00
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	157,634.00	189,556.20
EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	470,458.00	377,595.90
EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	63,942.20	57,644.30
FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	269,610.85	251,618.90
FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	35,639.80	34,081.60
FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03	48,271.50	0.00
FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	49,360.05	47,110.50
FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03	54,017.00	0.00
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	0.00	60,650.05
GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	46,776.50	43,681.00
GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	0.00	28,941.15
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	0.00	22,060.80
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	212,932.80	204,268.80
GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16	92,207.00	0.00
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	30,571.45	28,088.20
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	74,222.40	68,640.80
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	168,339.10	0.00
GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	210,370.60	132,291.00
GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	0.00	677,270.55



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	0.00	87,002.10
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	203,749.05	190,219.10
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22	8,596.60	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	227,310.70	216,018.10
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	149,822.40	142,281.75
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	104,384.35	101,473.70
GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	0.00	205,896.90
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	0.00	258,365.50
GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	0.00	1,014,951.00
HESS CORP 5.800% 04/01/2047 DD 09/28/16	432,588.00	295,657.85
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	38,135.40	34,017.60
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	190,569.15	201,171.00
HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	140,885.80	132,569.40
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	0.00	118,714.40
HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	432,957.56	382,438.63
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	0.00	203,551.40
HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	0.00	33,392.00
HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	28,412.40	25,657.20
HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	287,912.00	265,500.80
HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	182,633.40	0.00
HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	0.00	153,470.40
HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	0.00	86,406.30
HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	0.00	178,244.70
HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	0.00	150,300.80
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	272,435.50	261,905.15
IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	0.00	18,966.20
IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	0.00	107,283.15
IDAHO POWER CO 5.500% 03/15/2053 DD 03/14/23	23,854.68	0.00
INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	218,238.80	205,251.80
INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	358,152.60	287,858.05
INTEL CORP 4.750% 03/25/2050 DD 03/25/20	123,264.70	0.00
INTEL CORP 4.900% 08/05/2052 DD 08/05/22	535,724.10	0.00
INTEL CORP 5.625% 02/10/2043 DD 02/10/23	58,990.25	0.00
INTEL CORP 5.700% 02/10/2053 DD 02/10/23	249,573.00	0.00
INTUIT INC 5.500% 09/15/2053 DD 09/15/23	76,551.30	98,073.00
JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23	347,724.80	0.00
JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	0.00	31,641.20
JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	97,679.16	92,840.04
JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	88,707.70	84,636.20
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	0.00	37,288.80
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	262,592.20	252,283.40
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	116,238.00	110,245.50



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	14,435.00	13,268.40
JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	161,449.95	147,541.60
JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	0.00	474,878.40
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	79,984.80	76,847.40
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	226,469.00	209,225.45
JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	0.00	149,314.60
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	173,769.60	0.00
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	46,235.15	44,077.15
KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	230,149.95	216,071.15
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	307,686.50	279,680.60
KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	143,442.40	131,892.30
KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	146,317.05	134,719.20
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	104,932.94	0.00
KENVUE INC 5.100% 03/22/2043 DD 09/22/23	20,815.60	57,611.40
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	55,914.95	0.00
KLA CORP 4.950% 07/15/2052 DD 06/23/22	202,714.00	182,048.00
LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	0.00	43,561.10
LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	64,465.05	0.00
LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	0.00	157,095.30
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	115,955.40	61,263.80
MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	4,319.35	0.00
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	76,527.20	71,020.90
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	0.00	85,150.40
MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	0.00	33,844.65
MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	32,613.00	30,113.40
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	0.00	81,963.90
MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	426,073.20	388,193.40
MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23	294,216.90	0.00
MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	188,542.80	164,930.40
META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	258,193.60	253,272.00
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	0.00	222,876.90
META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	0.00	455,244.30
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	1,306,908.00	1,187,050.05
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	0.00	70,804.30
METLIFE INC 4.050% 03/01/2045 DD 03/05/15	86,509.00	80,141.00
METLIFE INC 4.125% 08/13/2042 DD 08/13/12	71,122.40	107,933.80
METLIFE INC 5.000% 07/15/2052 DD 07/11/22	49,811.50	0.00
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	0.00	590,719.50
METLIFE INC 5.875% 02/06/2041 DD 08/06/10	245,742.75	178,797.50
METLIFE INC VAR RT 12/15/2044 DD 09/15/14	137,319.35	128,143.75
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	336,909.47	343,196.56
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	303,338.94	165,062.10



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	235,132.95	0.00
MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	48,231.00	46,518.75
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	138,802.50	0.00
MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	161,784.15	155,981.10
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	194,579.30	177,372.85
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	27,112.80	25,081.20
MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	0.00	201,713.85
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	262,983.00	255,246.00
MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	0.00	424,969.60
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	42,100.58	39,216.38
NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	202,318.60	0.00
NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	76,211.85	0.00
NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	104,567.40	101,468.85
NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	123,526.10	115,545.10
NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	0.00	21,942.20
NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	0.00	42,930.55
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	78,902.40	0.00
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	84,063.00	0.00
NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	0.00	118,559.10
NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	163,270.20	155,797.95
NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	110,928.00	100,876.80
NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	172,012.80	157,518.60
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	240,660.00	0.00
NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	76,508.10	72,030.60
NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	518,594.40	219,495.00
NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	0.00	152,573.30
NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	165,224.00	157,236.40
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	69,198.50	0.00
ONCOR ELECTRIC DELIVERY C 144A 4.950% 09/15/2052 DD 03/15/23	69,113.10	0.00
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	150,038.70	0.00
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	723,786.50	679,349.75
ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	93,796.35	0.00
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	37,196.50	0.00
ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	428,829.98	0.00
ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	0.00	165,886.20
ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	0.00	119,165.80
PACIFICORP 5.500% 05/15/2054 DD 05/17/23	169,266.92	193,551.21
PACIFICORP 6.000% 01/15/2039 DD 01/08/09	408,224.70	397,959.90
PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	108,418.80	99,220.80
PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	27,972.74	25,703.53
PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	0.00	348,818.40
PFIZER INC 2.550% 05/28/2040 DD 05/28/20	136,217.35	90,117.30



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PFIZER INC 4.000% 12/15/2036 DD 11/21/16	236,360.00	0.00
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	944,574.75	954,181.20
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	504,260.64	0.00
PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	914,889.58	125,043.84
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	135,524.40	130,627.20
PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	42,409.00	40,665.00
PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	45,275.52	43,029.12
PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21	154,600.05	0.00
PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	92,534.75	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	0.00	268,201.80
PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	216,882.90	65,611.80
POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	214,370.40	198,588.00
POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	92,040.00	87,661.60
PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	0.00	340,983.00
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	0.00	121,507.10
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	45,086.80	41,961.70
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	57,831.90	52,850.00
PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	209,516.95	206,270.70
PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	233,739.40	227,186.20
REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	0.00	161,632.60
REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	0.00	24,720.30
REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	0.00	270,969.60
RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	0.00	32,435.90
ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	382,380.70	116,223.90
RTX CORP 4.500% 06/01/2042 DD 06/01/12	719,697.90	0.00
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	364,054.25	335,483.00
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	168,833.40	150,461.10
SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	116,376.15	101,979.90
SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	32,162.40	30,435.75
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	0.00	129,430.95
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	25,672.80	23,858.10
SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	0.00	3,368.65
SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	0.00	63,929.35
SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	0.00	188,164.80
SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	336,299.10	297,994.10
SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	38,155.50	35,069.40
SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	70,915.50	0.00
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	208,968.00	0.00
SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	286,095.00	0.00
SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	119,634.90	111,013.65
SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	39,651.50	36,860.50
SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	325,075.10	237,129.10



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	266,051.25	239,641.15
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	57,290.80	53,932.20
SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	257,115.00	237,710.90
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	226,913.15	213,942.20
SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	285,749.60	0.00
SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	101,403.00	0.00
SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	78,270.15	73,920.00
T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	170,681.35	0.00
TARGET CORP 2.950% 01/15/2052 DD 01/24/22	0.00	67,012.05
TARGET CORP 4.800% 01/15/2053 DD 01/24/23	4,983.70	0.00
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	185,285.25	0.00
THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	179,048.85	165,465.85
TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	0.00	97,232.10
TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	0.00	199,623.20
TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	0.00	177,614.80
TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	0.00	474,254.55
TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	535,933.80	0.00
TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	270,690.00	272,843.20
TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	111,790.35	0.00
TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	0.00	32,917.60
UBS GROUP AG 144A VAR RT 08/05/2033 DD 08/05/22	20,330.73	0.00
UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	238,810.05	228,105.45
UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	316,906.90	247,890.70
UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	0.00	38,064.00
UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	99,452.50	102,333.75
UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	55,901.30	52,774.15
UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	227,507.21	202,469.52
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	45,073.05	39,325.55
UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	0.00	32,024.30
UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	68,121.00	63,681.30
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	84,349.20	74,612.40
UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	207,778.55	209,820.80
UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	279,801.40	244,651.40
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	12,404.85	11,193.45
UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	92,179.50	84,357.00
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	49,248.10	44,618.75
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	94,193.40	84,365.40
UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	206,400.15	0.00
UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	217,212.75	193,115.25
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	0.00	35,273.20
UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	54,468.70	47,476.55
UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	35,505.75	90,193.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	76,896.75	126,155.40
UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	0.00	280,791.00
UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	0.00	481,055.85
UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	59,194.85	55,035.75
UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	49,271.40	0.00
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	0.00	90,369.90
UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	21,878.00	20,506.80
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	0.00	148,258.15
UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	438,723.25	392,168.75
US BANCORP VAR RT 01/23/2035 DD 01/23/24	0.00	50,456.50
US BANCORP VAR RT 02/01/2034 DD 02/01/23	43,181.10	0.00
US BANCORP VAR RT 06/12/2034 DD 06/12/23	149,860.40	0.00
US BANCORP VAR RT 11/03/2036 DD 11/03/21	0.00	324,012.00
VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	64,159.68	58,594.64
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	271,923.59	250,670.56
VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	0.00	62,927.15
VISA INC 2.700% 04/15/2040 DD 04/02/20	15,479.60	14,589.40
VISA INC 4.300% 12/14/2045 DD 12/14/15	346,116.50	316,860.60
WALMART INC 2.500% 09/22/2041 DD 09/22/21	342,532.22	317,582.90
WALMART INC 4.500% 04/15/2053 DD 04/18/23	336,775.20	0.00
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	0.00	193,725.20
WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	232,160.50	325,032.75
WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	286,559.55	81,032.60
WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	117,246.00	0.00
WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	103,425.00	96,108.60
WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	110,355.00	63,895.65
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	198,100.30	188,918.85
WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	237,799.80	226,910.70
WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	266,040.00	253,611.00
WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	94,923.05	90,986.25
WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	0.00	169,515.50
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	122,631.60	0.00
WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	0.00	53,335.20
WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	614,692.80	1,009,079.05
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	49,294.05	47,355.75
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	703,979.40	0.00
WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	310,661.40	0.00
WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	0.00	136,402.90
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21	101,698.75	0.00
WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	0.00	221,190.75
TOTAL PREFERRED	61,727,455.87	62,753,619.05



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
(B) ALL OTHER		
7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21	162,716.35	0.00
7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21	119,458.20	0.00
ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	646,984.80	0.00
AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	0.00	136,800.00
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	208,628.90	0.00
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	39,551.00	0.00
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	196,049.25	0.00
AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	227,547.55	42,596.00
AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	549,399.20	1,121,005.60
AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	0.00	238,312.50
AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	0.00	196,244.00
AGREE LP 2.600% 06/15/2033 DD 05/14/21	91,313.45	92,470.35
ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22	300,788.30	0.00
ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23	217,946.25	0.00
AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	101,079.00	0.00
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	0.00	328,496.00
AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	0.00	263,791.60
AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	14,289.80	12,864.80
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	28,315.20	0.00
AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	0.00	34,569.50
AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	24,588.60	22,260.60
AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	99,348.50	90,852.30
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	258,266.06	246,902.83
AMGEN INC 4.400% 05/01/2045 DD 05/01/15	209,246.35	269,782.50
AMGEN INC 5.600% 03/02/2043 DD 03/02/23	305,755.70	385,417.30
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	52,840.00	405,144.60
AMGEN INC 5.750% 03/02/2063 DD 03/02/23	31,626.00	235,756.15
ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	0.00	307,627.05
ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	0.00	187,953.75
ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	0.00	523,777.80
ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	256,737.60	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	56,801.40	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	35,116.90	32,563.30
APACHE CORP 5.350% 07/01/2049 DD 06/19/19	153,886.70	0.00
ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	0.00	84,066.70
ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	0.00	506,730.00
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	188,603.80	245,772.50
ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	0.00	79,216.00
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	333,036.75	266,193.60
AT&T INC 3.500% 06/01/2041 DD 05/28/20	31,869.60	30,680.00
AT&T INC 3.500% 09/15/2053 DD 03/15/21	206,304.17	251,297.56



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
AT&T INC 3.550% 09/15/2055 DD 03/15/21	1,075,071.26	1,064,017.67
AT&T INC 3.650% 06/01/2051 DD 05/28/20	200,477.80	187,365.60
AT&T INC 3.650% 09/15/2059 DD 03/15/21	544,881.03	638,883.44
AT&T INC 3.800% 12/01/2057 DD 06/01/21	468,174.63	450,753.68
AT&T INC 4.500% 05/15/2035 DD 05/04/15	594,186.68	153,550.00
ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	0.00	432,568.35
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	661,093.60	0.00
BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	0.00	509,192.20
BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	92,152.50	0.00
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	642,577.05	660,654.00
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	132,488.16	0.00
BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	196,962.10	200,073.80
BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	69,086.00	0.00
BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	41,616.00	38,316.50
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	0.00	19,504.50
BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	0.00	61,031.40
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	0.00	459,459.00
BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	80,408.70	74,792.70
BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	168,229.80	41,857.00
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	0.00	229,314.20
BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	1,489,199.95	1,390,285.00
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,211,262.15	1,127,823.75
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	181,987.75	162,181.25
BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	0.00	170,387.20
BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	0.00	233,857.80
BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	158,447.00	0.00
BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	314,344.80	0.00
BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	0.00	332,956.05
BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21	144,436.25	0.00
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	214,776.90	210,940.20
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	154,497.20	0.00
CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	58,219.20	47,236.80
CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	224,985.60	110,710.80
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	341,618.30	210,472.50
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	309,921.15	297,635.80
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	78,292.00	0.00
CARRIER GLOBAL CORP 144A 6.200% 03/15/2054 DD 11/30/23	92,931.20	0.00
CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	0.00	264,799.65
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	79,684.00	0.00
CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	26,211.50	24,922.45
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	0.00	120,030.75
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	0.00	78,203.75



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	108,230.40	253,996.85
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	0.00	80,052.00
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	341,026.40	79,039.80
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	0.00	73,950.30
CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	0.00	187,311.45
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	164,757.30	325,139.40
CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	523,842.55	0.00
CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	0.00	187,556.00
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	47,170.34	46,175.15
CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	0.00	398,616.00
CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	0.00	200,266.50
COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	0.00	19,325.20
COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	229,645.80	106,102.70
COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23	80,573.25	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	303,875.07	178,972.20
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	678,339.90	663,594.40
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	150,387.04	162,246.84
COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	241,692.75	229,734.00
CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	0.00	20,292.80
CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	149,360.75	50,477.05
CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	93,836.40	86,822.40
CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	87,396.32	80,457.52
CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12	490,450.80	0.00
CONSTELLATION ENERGY GENERATIO 5.750% 10/01/2041 DD 09/30/10	200,062.00	0.00
CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	241,119.00	57,384.80
CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	85,962.80	77,257.60
COREBRIDGE FINANCIAL INC 4.350% 04/05/2042 DD 04/05/23	55,263.65	0.00
COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23	214,585.05	0.00
CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	325,507.00	0.00
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	318,206.45	181,610.10
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	0.00	597,914.75
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	668,166.40	626,373.60
CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23	96,694.80	0.00
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	172,072.58	55,045.20
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	0.00	170,344.80
CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23	280,031.88	0.00
CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	0.00	249,282.85
DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	0.00	175,500.25
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	187,242.75	0.00
DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	255,799.30	246,921.80
DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	0.00	47,297.25
DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	40,595.50	37,169.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	15,469.60	14,741.20
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	4,687.10	4,370.30
DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	160,345.05	148,351.50
DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	89,723.55	0.00
EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	0.00	85,015.80
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	0.00	156,199.68
ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	0.00	46,365.80
ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	18,523.20	17,378.80
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	63,605.10	59,136.35
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	350,679.00	0.00
EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	69,342.84	0.00
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	0.00	239,089.40
ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	228,950.40	226,053.60
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	0.00	97,698.25
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	26,760.00	26,481.00
ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	170,190.75	0.00
ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	308,159.80	345,419.10
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	521,718.40	504,672.00
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	233,842.50	224,765.00
ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	20,005.60	19,657.40
ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	231,999.05	228,229.65
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	222,189.00	182,798.50
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	31,773.60	31,093.50
ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	280,030.80	170,371.20
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	318,120.60	0.00
ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	140,069.05	0.00
ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	95,350.00	89,515.00
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	0.00	56,018.95
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	62,244.00	0.00
ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	218,274.75	0.00
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	14,771.85	0.00
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	51,026.40	0.00
EXELON CORP 4.950% 06/15/2035 DD 12/15/15	278,849.50	274,734.40
EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	0.00	183,198.10
FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	60,732.00	0.00
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	150,222.90	148,542.70
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	437,715.00	0.00
GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	81,643.10	0.00
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	65,418.55	0.00
GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	43,032.60	0.00
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	80,636.10	78,290.10
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	73,693.50	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	199,510.35	193,457.55
GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	96,548.40	94,496.40
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	23,753.10	0.00
GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	58,915.20	0.00
GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	163,032.00	0.00
GLENCORE FUNDING LLC 144A 6.500% 10/06/2033 DD 10/06/23	251,309.50	0.00
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	0.00	330,330.00
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	198,839.75	189,112.50
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	266,850.60	0.00
HCA INC 4.375% 03/15/2042 DD 03/15/23	42,372.50	40,846.00
HCA INC 4.625% 03/15/2052 DD 03/15/23	0.00	124,665.60
HCA INC 5.125% 06/15/2039 DD 06/12/19	181,529.80	0.00
HCA INC 5.500% 06/15/2047 DD 06/22/17	0.00	40,987.35
HCA INC 5.950% 09/15/2054 DD 08/12/24	0.00	309,598.25
HCA INC 6.000% 04/01/2054 DD 02/23/24	0.00	219,426.90
HCA INC 6.100% 04/01/2064 DD 02/23/24	0.00	38,212.00
HESS CORP 6.000% 01/15/2040 DD 12/14/09	38,167.50	36,467.55
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	93,664.80	0.00
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	224,213.60	0.00
HUMANA INC 5.500% 03/15/2053 DD 03/13/23	0.00	245,836.25
HUMANA INC 5.750% 04/15/2054 DD 03/13/24	0.00	264,528.45
HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	0.00	139,917.40
IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	114,843.15	0.00
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	71,711.20	58,099.36
INTEL CORP 4.750% 03/25/2050 DD 03/25/20	0.00	69,632.10
INTEL CORP 4.900% 08/05/2052 DD 08/05/22	0.00	142,331.40
INTEL CORP 5.050% 08/05/2062 DD 08/05/22	253,222.65	113,271.10
INTEL CORP 5.625% 02/10/2043 DD 02/10/23	0.00	50,520.25
INTEL CORP 5.900% 02/10/2063 DD 02/10/23	212,767.70	0.00
INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	452,409.30	478,493.90
INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	472,857.00	555,593.58
INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	85,042.00	85,920.00
JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	312,761.40	275,082.25
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	654,537.00	752,742.80
JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	0.00	457,251.15
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	39,943.80	0.00
KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	0.00	19,129.00
KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	0.00	29,771.40
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	0.00	54,667.60
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	61,008.35	59,361.25
KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	0.00	129,803.80
KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	159,008.30	158,493.70



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	115,510.50	0.00
KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	147,994.00	0.00
KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21	175,826.70	0.00
KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	183,495.50	174,068.00
KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	132,850.45	70,740.00
KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	148,831.00	0.00
KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	226,854.90	51,389.80
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	48,180.00	0.00
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	132,960.80	119,849.80
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	348,617.10	321,083.30
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	124,140.00	112,736.40
LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	163,869.80	0.00
LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	220,390.95	0.00
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	93,464.80	222,858.60
LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	160,029.40	46,554.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	815,741.75	0.00
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	42,530.80	38,728.40
M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	0.00	271,490.80
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	62,624.80	58,149.70
MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	53,832.50	51,837.00
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	92,222.20	0.00
MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	32,764.05	30,492.45
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	76,920.90	0.00
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	613,694.90	0.00
MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	367,134.95	246,688.00
MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	81,056.80	80,218.40
MPLX LP 4.500% 04/15/2038 DD 02/08/18	423,885.25	414,124.00
MPLX LP 4.950% 03/14/2052 DD 03/14/22	151,823.60	0.00
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	21,569.00	20,197.80
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	124,716.35	117,199.95
NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	22,714.80	0.00
NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	44,945.55	0.00
NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	26,919.00	24,417.90
NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	263,892.10	249,627.25
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	41,831.50	38,482.00
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	0.00	77,103.75
NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	130,130.85	0.00
NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	59,198.40	53,746.40
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	0.00	188,553.60
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	427,551.55	399,151.65
NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	79,583.20	0.00
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	66,034.80	62,240.75



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	166,309.30	0.00
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	0.00	29,680.80
OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	0.00	99,622.95
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	129,062.50	123,207.50
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	27,068.50	25,256.75
OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	17,475.00	17,108.85
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	132,013.00	124,713.75
OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	183,072.50	176,340.85
OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	415,125.00	396,661.50
OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	404,875.80	397,559.40
OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	0.00	97,986.80
OGLETHORPE POWER CORP 144A 6.200% 12/01/2053 DD 12/05/23	102,609.03	0.00
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	0.00	94,664.70
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	375,069.40	366,867.90
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	238,557.20	233,976.40
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	56,744.35	55,705.65
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	204,466.60	255,751.95
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	148,826.95	142,524.00
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	63,380.00	61,032.00
ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	225,230.50	217,120.75
ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	185,801.05	0.00
ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	1,226,955.40	286,163.55
PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	157,861.60	161,073.70
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	152,420.40	168,160.65
PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	148,049.95	150,941.50
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	311,983.04	317,985.12
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	115,708.50	394,489.55
PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	0.00	13,458.60
PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	0.00	158,192.00
PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	146,932.65	146,307.60
PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	552,450.80	1,076,130.26
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	69,398.00	65,170.00
PACIFICORP 5.800% 01/15/2055 DD 01/05/24	0.00	339,814.32
PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	74,120.00	0.00
PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	601,266.40	0.00
PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06	40,690.40	0.00
PHILLIPS 66 CO 4.900% 10/01/2046 DD 04/01/23	163,924.25	0.00
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	187,738.20	0.00
PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	0.00	113,139.40
PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	0.00	85,698.00
REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	24,957.30	0.00
REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	258,045.00	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	403,606.60	410,052.30
REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	183,542.20	183,138.90
RTX CORP 3.030% 03/15/2052 DD 11/16/21	65,821.70	60,195.80
RTX CORP 3.125% 07/01/2050 DD 05/18/20	0.00	39,366.00
RTX CORP 4.050% 05/04/2047 DD 05/04/17	142,082.60	133,638.70
RTX CORP 4.450% 11/16/2038 DD 08/16/18	106,027.70	102,362.65
RTX CORP 4.500% 06/01/2042 DD 06/01/12	0.00	571,843.80
RTX CORP 5.375% 02/27/2053 DD 02/27/23	0.00	47,552.00
RTX CORP 6.400% 03/15/2054 DD 11/08/23	311,448.16	106,759.24
S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23	29,133.65	0.00
SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	285,727.05	268,964.25
SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	196,933.50	85,050.00
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	136,517.70	0.00
SEMPRA 3.800% 02/01/2038 DD 01/12/18	184,194.80	177,777.05
SEMPRA 4.000% 02/01/2048 DD 01/12/18	18,974.08	17,414.68
SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	25,313.10	24,498.30
SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	0.00	837,812.00
SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	0.00	332,186.80
SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	0.00	283,607.60
SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	495,129.60	0.00
SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21	297,252.88	0.00
SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	328,658.40	328,528.80
SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	0.00	99,683.00
SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	18,822.25	0.00
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	16,440.90	9,584.01
T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	300,424.00	253,516.15
T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	112,687.05	0.00
TARGET CORP 2.950% 01/15/2052 DD 01/24/22	57,567.20	0.00
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	0.00	173,430.00
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	212,592.60	202,170.60
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	158,905.25	156,619.75
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	64,177.10	62,823.80
TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	283,577.85	279,516.60
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	196,372.60	193,537.80
TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	153,242.10	0.00
TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	79,498.80	76,049.10
TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	0.00	349,246.70
TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	0.00	604,716.00
TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	0.00	111,768.50
TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	281,094.00	280,046.25
TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	27,668.55	26,425.00
UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	0.00	73,412.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	40,980.00	0.00
UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	0.00	121,895.00
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	449,032.05	0.00
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	167,918.70	0.00
US BANCORP VAR RT 11/03/2036 DD 11/03/21	330,271.75	0.00
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	419,742.80	375,603.92
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	403,454.60	382,345.60
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	698,415.65	605,177.55
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	165,184.25	157,435.25
VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	718,095.00	0.00
VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	557,101.60	390,768.00
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	137,405.40	128,317.20
VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	146,951.70	119,047.50
VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	0.00	835,088.30
VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	0.00	232,711.20
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	213,512.50	0.00
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	645,940.50	668,548.40
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	1,346,061.60	996,630.90
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	103,380.00	121,829.40
WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	196,092.90	186,555.50
WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	133,279.30	0.00
WESTPAC BANKING CORP VAR RT 08/10/2033 DD 08/10/22	64,746.50	0.00
WILLIAMS COS INC/THE 3.500% 10/15/2051 DD 10/08/21	25,643.80	0.00
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	70,751.80	67,883.90
WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	0.00	73,285.50
WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	112,318.50	109,434.15
TOTAL ALL OTHER	58,151,063.00	54,481,475.21
(4) CORPORATE STOCKS		
(A) PREFERRED	0.00	0.00
(B) COMMON	0.00	0.00
(5) PARTNERSHIP/JOINT VENTURE INTERESTS	0.00	0.00
(6) REAL ESTATE	0.00	0.00
(7) LOANS OTHER THAN PARTICIPANT	0.00	0.00
(8) PARTICIPANT LOANS	0.00	0.00
VALUE OF INTEREST IN:		
(9) COMMON/COLLECTIVE TRUSTS		
BGI MONEY MARKET	292.27	6,774.30
BLK MSCI EQUITY INDEX FUND- RUSSIA	25.82	97.48
CASH AT BLACKROCK	0.86	0.86
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	768,815.60	1,091,763.24
LONG TERM GOV BD INDEX FD	38,343,566.48	35,987,723.27



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
TOTAL COMMON/COLLECTIVE TRUSTS	39,112,701.03	37,086,359.15
(10) POOLED SEPARATE ACCOUNTS	0.00	0.00
(11) MASTER TRUST INVESTMENT ACCTS	0.00	0.00
(12) 103-12 INVESTMENT ENTITIES	0.00	0.00
(13) REGISTERED INVESTMENT COMPANIES	0.00	0.00
(14) VALUE OF FUNDS IN INSURANCE CO ACCT	0.00	0.00
(15) OTHER		
BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	226,671.90	206,095.50
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	568,174.50	531,913.50
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	630,253.80	589,465.80
CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	0.00	23,576.80
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	0.00	37,351.50
CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	0.00	332,748.00
DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	617,740.60	639,554.50
EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	65,778.00	61,624.20
GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	628,228.65	600,172.35
INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	32,676.93	28,911.87
INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	43,706.24	39,407.62
INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	0.00	387,025.80
INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	165,656.25	149,401.40
ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	179,768.82	164,635.47
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	392,757.75	534,004.80
LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	187,766.25	0.00
LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	416,185.00	379,379.00
MEXICO GOVERNMENT INTERNATIONAL 4.280% 08/14/2041 DD 04/14/21	167,556.20	148,865.99
MEXICO GOVERNMENT INTERNATIONAL 5.000% 04/27/2051 DD 04/27/20	73,705.20	63,789.95
MEXICO GOVERNMENT INTERNATIONAL 5.750% 10/12/2110 DD 10/12/10	384,549.00	329,100.50
MEXICO GOVERNMENT INTERNATIONAL 6.338% 05/04/2053 DD 04/28/23	671,893.20	587,281.20
MEXICO GOVERNMENT INTERNATIONAL 6.350% 02/09/2035 DD 01/09/23	225,231.85	210,001.25
MEXICO GOVERNMENT INTERNATIONAL 6.400% 05/07/2054 DD 01/08/24	0.00	394,015.60
NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	193,422.40	178,684.80
NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	50,309.55	45,302.40
PANAMA GOVERNMENT INTERNATIONAL 3.870% 07/23/2060 DD 07/23/19	50,760.30	0.00
PANAMA GOVERNMENT INTERNATIONAL 6.853% 03/28/2054 DD 03/28/23	130,818.80	0.00
PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	56,087.50	49,593.60
PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	0.00	266,795.20
PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	52,453.80	46,836.30
PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	382,387.50	263,423.60
PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	68,073.60	62,948.80
PHILIPPINE GOVERNMENT INTERNAT 5.500% 01/17/2048 DD 01/17/23	41,872.80	0.00
PHILIPPINE GOVERNMENT INTERNAT 5.950% 10/13/2047 DD 10/13/22	172,809.50	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	385,058.12	354,475.78
REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	254,883.30	110,894.40
SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	123,451.90	113,642.10
SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	213,508.00	204,412.00
SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	439,163.40	392,974.35
STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	26,932.50	24,641.86
TEXAS ST 4.681% 04/01/2040 DD 09/29/10	236,056.80	221,724.00
TEXAS ST 5.517% 04/01/2039 DD 08/26/09	230,260.70	214,935.50
TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	76,917.70	75,161.15
UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10	465,863.75	0.00
UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	116,857.00	107,397.00
UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	425,332.50	394,927.50
URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	406,150.20	371,324.25
TOTAL OTHER	10,277,731.76	9,938,417.19
D. EMPLOYER RELATED INVESTMENTS		
(1) EMPLOYER SECURITIES	0.00	0.00
(2) EMPLOYER REAL PROPERTY	0.00	0.00
E. BUILDINGS/OTHER PROPERTY USED BY PLAN		
F. TOTAL ASSETS	178,309,312.46	173,849,595.31
LIABILITIES		
G. BENEFIT CLAIMS PAYABLE	0.00	0.00
H. OPERATING PAYABLES	0.00	0.00
I. ACQUISITION INDEBTEDNESS		
J. OTHER LIABILITIES		
220010 PAYABLE FOR INVESTMENTS PURCHASED	257,906.34	703,268.14
K. TOTAL LIABILITIES	257,906.34	703,268.14
L. TOTAL NET ASSETS	178,051,406.12	173,146,327.17



Income and Expense Report for 5500 Schedule H

Report ID: NC100E

Status: FINAL

LIABILITY HEDGING - FING003000000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Amount	Total
INCOME		
A. CONTRIBUTIONS		
(1) RECEIVED OR RECEIVABLE FROM:		
(A) EMPLOYERS	0.00	
(B) PARTICIPANTS	0.00	
(C) OTHERS	0.00	
(2) NONCASH CONTRIBUTIONS	0.00	
(3) TOTAL CONTRIBUTIONS		0.00
B. EARNINGS ON INVESTMENTS		
(1) INTEREST		
(A) INTEREST-BEARING CASH	(279.31)	
(B) U.S. GOVERNMENT SECURITIES	264,274.77	
(C) CORP DEBT INSTRUMENTS	6,254,016.81	
(D) LOANS OTHER THAN PARTICIPANT	0.00	
(E) PARTICIPANT LOANS	0.00	
(F) OTHER INTEREST	588,843.97	
(G) TOTAL INTEREST		7,106,856.24
(2) DIVIDENDS		
(A) PREFERRED STOCK	0.00	
(B) COMMON STOCK	0.00	
(C) REGISTERED INV COMPANIES	0.00	
(D) TOTAL DIVIDENDS		0.00
(3) RENTS		0.00
(4) NET GAIN(LOSS) ON SALE OF ASSETS		
(A) AGGREGATE PROCEEDS	134,702,448.16	
(B) LESS AGGREGATE CARRYING AMT	(136,340,221.74)	
(C) NET AMOUNT		(1,637,773.58)
(5) UNREALIZED APPR (DEPR) OF ASSETS		
(A) REAL ESTATE	0.00	
(B) OTHER	(7,775,980.55)	
(C) TOTAL U/R APPR OF ASSETS		(7,775,980.55)
NET GAIN (LOSS) FROM:		
(6) COMMON/COLLECTIVE TRUSTS		(2,306,591.94)
(7) POOLED SEPARATE ACCOUNTS		0.00
(8) MASTER TRUSTS		0.00
(9) 103-12 INVESTMENT ENTITIES		0.00



Income and Expense Report for 5500 Schedule H

Report ID: NC100E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Amount	Total
(10) REGISTERED INVESTMENT COMPANIES		0.00
C. OTHER INCOME		41,350.00
D. TOTAL INCOME		(4,572,139.83)
<u>EXPENSES</u>		
E. BENEFIT PAYMENTS		
(1) PARTICIPANTS OR BENEFICIARIES	0.00	
(2) INSURANCE CARRIERS	0.00	
(3) OTHER	0.00	
(4) TOTAL PAYMENTS		0.00
F. CORRECTIVE DISTRIBUTIONS		0.00
G. DEEMED DIST OF PARTICIPANT LOANS		0.00
H. INTEREST EXPENSE		0.00
I. ADMINISTRATIVE EXPENSES		
(1) SALARIES AND ALLOWANCES	0.00	
(2) CONTRACT ADMIN FEES	0.00	
(3) RECORDKEEPING FEES	0.00	
(4) IQPA AUDIT FEES	0.00	
(5) INVESTMENT ADVISORY AND INVESTMENT MANAGEMENT FEES	0.00	
(6) BANK OR TRUST COMPANY TRUSTEE/CUSTODIAL FEES	40.97	
(7) ACTUARIAL FEES	0.00	
(8) LEGAL FEES	0.00	
(9) VALUATION/APPRAISAL FEES	0.00	
(10) OTHER TRUSTEE FEES AND EXPENSES	0.00	
(11) OTHER EXPENSES	0.00	
(12) TOTAL ADMIN EXPENSES		40.97
J. TOTAL EXPENSES		40.97
<u>NET INCOME AND RECONCILIATION</u>		
K. NET INCOME (LOSS)		(4,572,180.80)
L. TRANSFERS OF ASSETS		
(1) TO THE PLAN		14,720,000.00
(2) FROM THE PLAN		(15,052,898.15)
M. NET ASSETS - BEGINNING OF PERIOD		178,051,406.12
RECEIVED PRIOR TRUSTEE/CUSTODIAN		0.00
NET TRANSFERS		0.00
N. NET ASSETS - END OF PERIOD		173,146,327.17



Summary of Investments at End of Plan Year at Revalued Cost

Report ID: M1102ES
Status: FINAL
LIABILITY HEDGING POOL

LIABILITY HEDGING - FING00300000 01/01/2024 - 12/31/2024

Description	Cost	Market Value	Unrealized Gain/Loss
GENERAL INVESTMENTS			
U. S. GOVERNMENT SECURITIES	8,013,395.91	7,722,201.00	(291,194.91)
CORPORATE DEBT INSTRUMENTS - PREFERRED	66,973,920.74	62,753,619.05	(4,220,301.69)
CORPORATE DEBT INSTRUMENTS	56,880,951.19	54,481,475.21	(2,399,475.98)
OTHER INVESTMENTS	10,803,425.16	9,938,417.19	(865,007.97)
TOTAL GENERAL INVESTMENTS	142,671,693.00	134,895,712.45	(7,775,980.55)
CERTAIN INVESTMENT ARRANGEMENTS			
COMMON/COLLECTIVE TRUST	39,426,543.38	37,086,359.15	(2,340,184.23)
TOTAL CERTAIN INVESTMENT ARRANGEMENTS	39,426,543.38	37,086,359.15	(2,340,184.23)
GRAND TOTALS	182,098,236.38	171,982,071.60	(10,116,164.78)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FINF30110002	999F38562 LEHMAN PROXY STANDISH - REC	68,701.160	0.00	0.00	0.00
TOTAL INTEREST-BEARING CASH			0.00	0.00	0.00
U. S. GOVERNMENT SECURITIES					
FINF30140002	912810UC0 U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	6,195,000.000	5,893,919.75	5,667,433.80	(226,485.95)
FINF30140002	912810UF3 U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	1,590,000.000	1,596,707.77	1,543,301.70	(53,406.07)
FINF30140002	91282CLW9 U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	525,000.000	522,768.39	511,465.50	(11,302.89)
TOTAL U. S. GOVERNMENT SECURITIES			8,013,395.91	7,722,201.00	(291,194.91)
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FINF30140002	00108WAK6 AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	45,000.000	32,553.00	30,294.45	(2,258.55)
FINF30140002	00115AAK5 AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	320,000.000	254,777.60	237,638.40	(17,139.20)
FINF30140002	00115AAL3 AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	290,000.000	208,628.90	191,379.70	(17,249.20)
FINF30140002	00115AAM1 AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	50,000.000	39,551.00	36,173.00	(3,378.00)
FINF30140002	002824BH2 ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	171,000.000	175,391.28	159,787.53	(15,603.75)
FINF30140002	00287YAS8 ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	372,000.000	355,739.88	328,658.28	(27,081.60)
FINF30140002	00287YAW9 ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	150,000.000	138,195.00	127,671.00	(10,524.00)
FINF30140002	00287YBD0 ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	45,000.000	44,022.15	40,464.45	(3,557.70)
FINF30140002	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	410,000.000	371,595.30	350,677.10	(20,918.20)
FINF30140002	00287YCB3 ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	141,000.000	126,076.56	114,810.66	(11,265.90)
FINF30140002	00287YDA4 ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	185,000.000	180,713.55	167,924.50	(12,789.05)
FINF30140002	00287YDV8 ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	125,000.000	124,827.50	121,992.50	(2,835.00)
FINF30140002	00287YDX4 ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	250,000.000	249,065.00	239,242.50	(9,822.50)
FINF30140002	010392FB9 ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	80,000.000	86,178.40	83,491.20	(2,687.20)
FINF30140002	023135BF2 AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	200,000.000	186,012.00	176,696.00	(9,316.00)
FINF30140002	023135BT2 AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	435,000.000	286,309.55	259,969.05	(26,340.50)
FINF30140002	023135CA2 AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	175,000.000	137,952.50	128,588.25	(9,364.25)
FINF30140002	023135CB0 AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	330,000.000	244,510.35	222,908.40	(21,601.95)
FINF30140002	023135CJ3 AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	375,000.000	329,617.50	296,197.50	(33,420.00)
FINF30140002	02361DAR1 AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	15,000.000	12,212.85	11,309.40	(903.45)
FINF30140002	02361DAT7 AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	395,000.000	362,843.05	333,933.00	(28,910.05)
FINF30140002	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	90,000.000	101,079.00	92,376.00	(8,703.00)
FINF30140002	025816DW6 AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	395,000.000	400,959.55	390,694.50	(10,265.05)
FINF30140002	032654AW5 ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	235,000.000	175,528.55	166,443.45	(9,085.10)
FINF30140002	032654AX3 ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	220,000.000	158,312.00	139,966.20	(18,345.80)
FINF30140002	03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	780,000.000	780,475.80	739,416.60	(41,059.20)
FINF30140002	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,414,000.000	1,386,468.33	1,286,937.96	(99,530.37)
FINF30140002	03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	55,000.000	48,017.20	46,630.65	(1,386.55)
FINF30140002	03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD	476,000.000	512,936.30	470,083.32	(42,852.98)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
		01/23/19				
FINF30140002	036752BE2	ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	245,000.000	243,659.85	236,447.05	(7,212.80)
FINF30140002	03769MAC0	APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	375,000.000	376,388.50	376,965.00	576.50
FINF30140002	037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	350,000.000	311,326.91	290,314.50	(21,012.41)
FINF30140002	037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	335,000.000	279,939.40	257,008.65	(22,930.75)
FINF30140002	037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	525,000.000	457,836.75	423,822.00	(34,014.75)
FINF30140002	037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	100,000.000	85,706.00	78,760.00	(6,946.00)
FINF30140002	037833EE6	APPLE INC 2.375% 02/08/2041 DD 02/08/21	290,000.000	212,465.60	199,708.50	(12,757.10)
FINF30140002	037833EF3	APPLE INC 2.650% 02/08/2051 DD 02/08/21	310,000.000	213,323.40	191,502.50	(21,820.90)
FINF30140002	059165EL0	BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	320,000.000	234,342.40	211,811.20	(22,531.20)
FINF30140002	06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	700,000.000	613,039.00	595,574.00	(17,465.00)
FINF30140002	06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	920,000.000	661,093.60	639,703.60	(21,390.00)
FINF30140002	06051GJW0	BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	240,000.000	188,666.40	179,642.40	(9,024.00)
FINF30140002	06051GLU1	BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	245,000.000	257,105.45	251,600.30	(5,505.15)
FINF30140002	06051GMA4	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	435,000.000	440,911.01	435,587.25	(5,323.76)
FINF30140002	06051GMB2	BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	605,000.000	605,000.00	590,467.90	(14,532.10)
FINF30140002	072863AJ2	BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	175,000.000	121,455.25	111,401.50	(10,053.75)
FINF30140002	084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	175,000.000	153,905.50	144,571.00	(9,334.50)
FINF30140002	084659AX9	BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	50,000.000	42,580.00	39,533.50	(3,046.50)
FINF30140002	084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	285,000.000	267,543.75	246,824.25	(20,719.50)
FINF30140002	084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	125,000.000	115,510.00	103,578.75	(11,931.25)
FINF30140002	084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	50,000.000	35,169.00	31,433.50	(3,735.50)
FINF30140002	084664DB4	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	40,000.000	31,811.20	30,309.20	(1,502.00)
FINF30140002	09290DAC5	BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	240,000.000	237,144.60	227,085.60	(10,059.00)
FINF30140002	09290DAK7	BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	225,000.000	224,627.45	215,201.25	(9,426.20)
FINF30140002	097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	240,000.000	275,587.20	252,945.60	(22,641.60)
FINF30140002	10373QBG4	BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	10,000.000	7,110.00	6,368.30	(741.70)
FINF30140002	10373QBN9	BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	215,000.000	144,464.95	129,180.60	(15,284.35)
FINF30140002	10373QBP4	BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	145,000.000	100,908.40	89,926.10	(10,982.30)
FINF30140002	10373QBR0	BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	530,000.000	404,096.05	382,750.10	(21,345.95)
FINF30140002	10373QBS8	BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	895,000.000	630,429.05	559,625.60	(70,803.45)
FINF30140002	11271LAL6	BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	115,000.000	116,970.50	116,399.55	(570.95)
FINF30140002	12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	80,000.000	80,248.00	75,724.00	(4,524.00)
FINF30140002	12189LAK7	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD	115,000.000	106,171.45	99,619.90	(6,551.55)



Schedule of Investments at End of Plan Year at Revalued Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
		08/23/12				
FINF30140002	12189LAU5	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	85,000.000	79,554.90	74,130.20	(5,424.70)
FINF30140002	12189LAW1	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	290,000.000	258,436.40	238,690.30	(19,746.10)
FINF30140002	12189LBH3	BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	220,000.000	154,497.20	137,150.20	(17,347.00)
FINF30140002	12189LBK6	BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	30,000.000	29,309.10	28,295.10	(1,014.00)
FINF30140002	12189LBL4	BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	190,000.000	188,993.00	187,224.10	(1,768.90)
FINF30140002	12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	390,000.000	438,941.10	416,863.20	(22,077.90)
FINF30140002	14040HDH5	CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	95,000.000	98,776.59	95,578.55	(3,198.04)
FINF30140002	144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	275,000.000	237,831.00	226,278.25	(11,552.75)
FINF30140002	149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	115,000.000	111,712.15	99,158.75	(12,553.40)
FINF30140002	15189XAY4	CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	100,000.000	79,684.00	71,565.00	(8,119.00)
FINF30140002	161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	265,000.000	205,597.45	208,417.20	2,819.75
FINF30140002	17275RBU5	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	290,000.000	289,132.97	282,103.30	(7,029.67)
FINF30140002	172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	285,000.000	246,496.50	237,744.15	(8,752.35)
FINF30140002	172967NF4	CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	235,000.000	169,660.60	164,765.55	(4,895.05)
FINF30140002	172967PL9	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	245,000.000	245,000.00	243,035.10	(1,964.90)
FINF30140002	191216DT4	COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	170,000.000	171,205.30	163,880.00	(7,325.30)
FINF30140002	191216DZ0	COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	430,000.000	429,578.45	408,912.80	(20,665.65)
FINF30140002	20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	528,000.000	444,834.72	400,403.52	(44,431.20)
FINF30140002	20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	250,000.000	224,052.50	210,380.00	(13,672.50)
FINF30140002	20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	45,000.000	33,255.00	30,869.10	(2,385.90)
FINF30140002	20030NEG2	COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	45,000.000	45,272.70	42,039.45	(3,233.25)
FINF30140002	202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	85,000.000	70,499.85	67,130.45	(3,369.40)
FINF30140002	202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	525,000.000	460,666.50	440,679.75	(19,986.75)
FINF30140002	202795JJ0	COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	15,000.000	11,868.75	11,212.35	(656.40)
FINF30140002	20826FAV8	CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	215,000.000	174,470.35	157,212.30	(17,258.05)
FINF30140002	20826FBC9	CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	305,000.000	258,914.50	240,565.70	(18,348.80)
FINF30140002	20826FBE5	CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	65,000.000	63,409.45	60,199.75	(3,209.70)
FINF30140002	20826FBG0	CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	135,000.000	143,872.20	130,257.45	(13,614.75)
FINF30140002	20826FBH8	CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	155,000.000	168,565.60	148,869.75	(19,695.85)
FINF30140002	20826FBM7	CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	665,000.000	667,881.75	632,494.80	(35,386.95)
FINF30140002	20826FBN5	CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	135,000.000	134,943.30	127,678.95	(7,264.35)
FINF30140002	209111GD9	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	175,000.000	199,114.30	183,624.00	(15,490.30)
FINF30140002	209111GN7	CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	350,000.000	357,529.00	336,626.50	(20,902.50)
FINF30140002	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	85,000.000	66,925.60	61,953.10	(4,972.50)
FINF30140002	210518DQ6	CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	70,000.000	61,846.40	56,483.00	(5,363.40)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	23291KAJ4 DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	225,000.000	187,242.75	175,524.75	(11,718.00)
	FINF30140002	23291KAK1 DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	35,000.000	27,750.80	24,802.75	(2,948.05)
	FINF30140002	235851AV4 DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	45,000.000	30,296.70	26,815.95	(3,480.75)
	FINF30140002	235851AW2 DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	435,000.000	303,042.75	268,712.55	(34,330.20)
	FINF30140002	254687ET9 WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	65,000.000	68,315.00	63,895.65	(4,419.35)
	FINF30140002	254687EX0 WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	105,000.000	103,425.00	96,108.60	(7,316.40)
	FINF30140002	254687FM3 WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	310,000.000	213,512.50	193,725.20	(19,787.30)
	FINF30140002	254687FY7 WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	405,000.000	336,281.40	325,032.75	(11,248.65)
	FINF30140002	254687FZ4 WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	110,000.000	88,793.10	81,032.60	(7,760.50)
	FINF30140002	25468PDB9 TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	40,000.000	35,048.80	32,917.60	(2,131.20)
	FINF30140002	263901AA8 DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	225,000.000	250,512.75	241,440.75	(9,072.00)
	FINF30140002	263901AB6 DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	65,000.000	72,736.95	70,222.10	(2,514.85)
	FINF30140002	263901AF7 DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	260,000.000	249,857.40	236,264.60	(13,592.80)
	FINF30140002	26442CAM6 DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	65,000.000	57,547.75	55,159.65	(2,388.10)
	FINF30140002	26442CBL7 DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	94,000.000	97,152.76	90,464.66	(6,688.10)
	FINF30140002	26442EAG5 DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	105,000.000	89,723.55	84,437.85	(5,285.70)
	FINF30140002	26442EAK6 DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	90,000.000	94,642.20	88,216.20	(6,426.00)
	FINF30140002	27409LAE3 EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	105,000.000	68,325.60	64,386.00	(3,939.60)
	FINF30140002	29364WBD9 ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	80,000.000	53,595.20	49,266.40	(4,328.80)
	FINF30140002	29364WBJ6 ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	420,000.000	318,120.60	301,669.20	(16,451.40)
	FINF30140002	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	70,000.000	64,588.30	60,395.30	(4,193.00)
	FINF30140002	29364WBN7 ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	210,000.000	209,697.60	207,692.10	(2,005.50)
	FINF30140002	29365TAJ3 ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	185,000.000	140,069.05	130,277.00	(9,792.05)
	FINF30140002	29379VAQ6 ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	45,000.000	51,026.40	48,471.30	(2,555.10)
	FINF30140002	29379VAV5 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	85,000.000	89,697.10	84,994.90	(4,702.20)
	FINF30140002	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	255,000.000	245,817.45	228,242.85	(17,574.60)
	FINF30140002	29379VBC6 ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	15,000.000	14,771.85	13,838.10	(933.75)
	FINF30140002	29379VBF9 ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	30,000.000	29,103.30	26,240.40	(2,862.90)
	FINF30140002	29379VBJ1 ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	65,000.000	62,244.00	58,003.40	(4,240.60)
	FINF30140002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	260,000.000	229,242.00	208,886.60	(20,355.40)
	FINF30140002	29379VBY8 ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	65,000.000	51,924.60	46,696.00	(5,228.60)
	FINF30140002	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	270,000.000	196,811.20	175,670.10	(21,141.10)
	FINF30140002	29379VCH4 ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	60,000.000	59,797.80	57,815.40	(1,982.40)
	FINF30140002	30231GAZ5 EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	100,000.000	74,516.00	66,731.00	(7,785.00)
	FINF30140002	30231GBF8 EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	430,000.000	400,588.00	377,595.90	(22,992.10)
	FINF30140002	30231GBG6 EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	70,000.000	63,942.20	57,644.30	(6,297.90)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	30231GBM3 EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	270,000.000	210,459.45	189,556.20	(20,903.25)
	FINF30140002	30303M8J4 META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	300,000.000	273,954.94	253,272.00	(20,682.94)
	FINF30140002	30303M8Q8 META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	1,185,000.000	1,288,686.74	1,187,050.05	(101,636.69)
	FINF30140002	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	70,000.000	76,920.90	70,804.30	(6,116.60)
	FINF30140002	30303M8V7 META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	230,000.000	229,082.30	222,876.90	(6,205.40)
	FINF30140002	30303M8W5 META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	465,000.000	462,991.20	455,244.30	(7,746.90)
	FINF30140002	341081ET0 FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	35,000.000	35,639.80	34,081.60	(1,558.20)
	FINF30140002	341081FA0 FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	45,000.000	49,360.05	47,110.50	(2,249.55)
	FINF30140002	341081FG7 FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	305,000.000	269,610.85	251,618.90	(17,991.95)
	FINF30140002	341099CH0 DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	420,000.000	466,884.60	446,657.40	(20,227.20)
	FINF30140002	341099CL1 DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	80,000.000	89,705.60	86,158.40	(3,547.20)
	FINF30140002	369550BH0 GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	50,000.000	46,776.50	43,681.00	(3,095.50)
	FINF30140002	369550BJ6 GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	35,000.000	30,134.65	28,941.15	(1,193.50)
	FINF30140002	369550BQ0 GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	85,000.000	65,418.55	60,650.05	(4,768.50)
	FINF30140002	373334JW2 GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	240,000.000	212,932.80	204,268.80	(8,664.00)
	FINF30140002	373334KN0 GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	30,000.000	23,753.10	22,060.80	(1,692.30)
	FINF30140002	375558BA0 GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	80,000.000	74,222.40	68,640.80	(5,581.60)
	FINF30140002	375558BD4 GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	150,000.000	143,434.50	132,291.00	(11,143.50)
	FINF30140002	375558BK8 GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	35,000.000	30,571.45	28,088.20	(2,483.25)
	FINF30140002	375558CD3 GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	695,000.000	714,064.35	677,270.55	(36,793.80)
	FINF30140002	375558CE1 GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	90,000.000	92,384.80	87,002.10	(5,382.70)
	FINF30140002	38141EC31 GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	215,000.000	203,749.05	190,219.10	(13,529.95)
	FINF30140002	38141GB78 GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	215,000.000	215,000.00	205,896.90	(9,103.10)
	FINF30140002	38141GB86 GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	1,050,000.000	1,054,071.80	1,014,951.00	(39,120.80)
	FINF30140002	38141GXA7 GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	115,000.000	104,384.35	101,473.70	(2,910.65)
	FINF30140002	38141GYC2 GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	195,000.000	149,822.40	142,281.75	(7,540.65)
	FINF30140002	38141GZN7 GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	290,000.000	227,310.70	216,018.10	(11,292.60)
	FINF30140002	38148YAA6 GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	305,000.000	266,850.60	258,365.50	(8,485.10)
	FINF30140002	4042Q1AD9 HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	235,000.000	272,435.50	261,905.15	(10,530.35)
	FINF30140002	42809HAH0 HESS CORP 5.800% 04/01/2047 DD 09/28/16	295,000.000	319,033.65	295,657.85	(23,375.80)
	FINF30140002	437076BD3 HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	290,000.000	287,912.00	265,500.80	(22,411.20)
	FINF30140002	437076BH4 HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	40,000.000	34,256.00	33,392.00	(864.00)
	FINF30140002	437076BS0 HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	260,000.000	224,213.60	203,551.40	(20,662.20)
	FINF30140002	437076BX9 HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	30,000.000	28,412.40	25,657.20	(2,755.20)
	FINF30140002	437076BZ4 HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	300,000.000	222,478.20	201,171.00	(21,307.20)
	FINF30140002	437076CC4 HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	170,000.000	140,885.80	132,569.40	(8,316.40)
	FINF30140002	437076CD2 HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	170,000.000	130,273.30	118,714.40	(11,558.90)
	FINF30140002	437076CG5 HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	60,000.000	38,135.40	34,017.60	(4,117.80)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	437076CQ3 HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	527,000.000	425,609.72	382,438.63	(43,171.09)
	FINF30140002	437076DF6 HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	160,000.000	162,432.55	153,470.40	(8,962.15)
	FINF30140002	437076DG4 HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	90,000.000	89,077.06	86,406.30	(2,670.76)
	FINF30140002	438516CT1 HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	190,000.000	189,485.80	178,244.70	(11,241.10)
	FINF30140002	438516CU8 HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	160,000.000	159,606.40	150,300.80	(9,305.60)
	FINF30140002	449276AF1 IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	20,000.000	19,581.00	18,966.20	(614.80)
	FINF30140002	45138LBF9 IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	135,000.000	114,843.15	107,283.15	(7,560.00)
	FINF30140002	454889AT3 INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	260,000.000	218,238.80	205,251.80	(12,987.00)
	FINF30140002	454889AV8 INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	295,000.000	310,750.05	287,858.05	(22,892.00)
	FINF30140002	46124HAH9 INTUIT INC 5.500% 09/15/2053 DD 09/15/23	100,000.000	107,253.00	98,073.00	(9,180.00)
	FINF30140002	46625HHV5 JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	85,000.000	88,707.70	84,636.20	(4,071.50)
	FINF30140002	46647PAA4 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	45,000.000	39,943.80	37,288.80	(2,655.00)
	FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	90,000.000	79,984.80	76,847.40	(3,137.40)
	FINF30140002	46647PAK2 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	265,000.000	226,469.00	209,225.45	(17,243.55)
	FINF30140002	46647PBM7 JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	340,000.000	262,592.20	252,283.40	(10,308.80)
	FINF30140002	46647PBN5 JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	20,000.000	14,435.00	13,268.40	(1,166.60)
	FINF30140002	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	65,000.000	46,235.15	44,077.15	(2,158.00)
	FINF30140002	46647PCD6 JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	150,000.000	116,238.00	110,245.50	(5,992.50)
	FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	215,000.000	161,449.95	147,541.60	(13,908.35)
	FINF30140002	46647PEK8 JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	480,000.000	485,423.82	474,878.40	(10,545.42)
	FINF30140002	46647PER3 JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	155,000.000	154,107.07	149,314.60	(4,792.47)
	FINF30140002	478160BV5 JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	40,000.000	32,973.20	31,641.20	(1,332.00)
	FINF30140002	48126BAA1 JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	94,000.000	97,679.16	92,840.04	(4,839.12)
	FINF30140002	482480AM2 KLA CORP 4.950% 07/15/2052 DD 06/23/22	200,000.000	202,714.00	182,048.00	(20,666.00)
	FINF30140002	48305QAD5 KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	165,000.000	146,317.05	134,719.20	(11,597.85)
	FINF30140002	48305QAE3 KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	190,000.000	143,442.40	131,892.30	(11,550.10)
	FINF30140002	48305QAF0 KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	305,000.000	230,149.95	216,071.15	(14,078.80)
	FINF30140002	48305QAG8 KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	430,000.000	307,686.50	279,680.60	(28,005.90)
	FINF30140002	49177JAM4 KENVUE INC 5.100% 03/22/2043 DD 09/22/23	60,000.000	60,255.20	57,611.40	(2,643.80)
	FINF30140002	532457BU1 ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	45,000.000	41,179.05	35,277.30	(5,901.75)
	FINF30140002	532457CG1 ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	326,000.000	337,911.62	295,727.64	(42,183.98)
	FINF30140002	532457CH9 ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	315,000.000	327,883.50	283,093.65	(44,789.85)
	FINF30140002	532457CM8 ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	205,000.000	203,833.55	188,522.10	(15,311.45)
	FINF30140002	532457CN6 ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	500,000.000	498,763.60	457,820.00	(40,943.60)
	FINF30140002	532457CS5 ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	145,000.000	144,289.50	134,551.30	(9,738.20)
	FINF30140002	532457CT3 ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	180,000.000	181,071.85	167,787.00	(13,284.85)
	FINF30140002	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	170,000.000	163,869.80	157,095.30	(6,774.50)



Schedule of Investments at End of Plan Year at Revalued Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	539830BN8 LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	55,000.000	48,843.30	43,561.10	(5,282.20)
	FINF30140002	539830CB3 LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	65,000.000	68,519.10	61,263.80	(7,255.30)
	FINF30140002	571748BC5 MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	85,000.000	76,527.20	71,020.90	(5,506.30)
	FINF30140002	571748BJ0 MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	95,000.000	92,222.20	85,150.40	(7,071.80)
	FINF30140002	571748BV3 MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	30,000.000	32,613.00	30,113.40	(2,499.60)
	FINF30140002	571748BX9 MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	35,000.000	34,694.10	33,844.65	(849.45)
	FINF30140002	58933YBF1 MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	135,000.000	90,813.15	81,963.90	(8,849.25)
	FINF30140002	58933YBL8 MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	420,000.000	426,073.20	388,193.40	(37,879.80)
	FINF30140002	58933YBN4 MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	180,000.000	188,542.80	164,930.40	(23,612.40)
	FINF30140002	59156RAY4 METLIFE INC 5.875% 02/06/2041 DD 08/06/10	175,000.000	191,133.25	178,797.50	(12,335.75)
	FINF30140002	59156RBD9 METLIFE INC 4.125% 08/13/2042 DD 08/13/12	130,000.000	113,489.40	107,933.80	(5,555.60)
	FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	145,000.000	137,319.35	128,143.75	(9,175.60)
	FINF30140002	59156RBN7 METLIFE INC 4.050% 03/01/2045 DD 03/05/15	100,000.000	86,509.00	80,141.00	(6,368.00)
	FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	630,000.000	647,732.05	590,719.50	(57,012.55)
	FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	556,000.000	377,466.23	343,196.56	(34,269.67)
	FINF30140002	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	249,000.000	184,673.34	165,062.10	(19,611.24)
	FINF30140002	59562EAH8 MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	45,000.000	48,231.00	46,518.75	(1,712.25)
	FINF30140002	610202BP7 MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	165,000.000	161,784.15	155,981.10	(5,803.05)
	FINF30140002	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	300,000.000	262,983.00	255,246.00	(7,737.00)
	FINF30140002	61746BEG7 MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	30,000.000	27,112.80	25,081.20	(2,031.60)
	FINF30140002	61747YDY8 MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	215,000.000	194,579.30	177,372.85	(17,206.45)
	FINF30140002	61747YFT7 MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	205,000.000	205,000.00	201,713.85	(3,286.15)
	FINF30140002	61747YFV2 MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	440,000.000	440,000.00	424,969.60	(15,030.40)
	FINF30140002	63946BAJ9 NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	46,000.000	42,100.58	39,216.38	(2,884.20)
	FINF30140002	641423BU1 NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	20,000.000	22,714.80	21,942.20	(772.60)
	FINF30140002	641423CA4 NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	105,000.000	104,567.40	101,468.85	(3,098.55)
	FINF30140002	641423CF3 NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	115,000.000	123,526.10	115,545.10	(7,981.00)
	FINF30140002	649322AH7 NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	65,000.000	44,945.55	42,930.55	(2,015.00)
	FINF30140002	665772CJ6 NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	205,000.000	163,270.20	155,797.95	(7,472.25)
	FINF30140002	665772CR8 NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	185,000.000	130,130.85	118,559.10	(11,571.75)
	FINF30140002	665772CV9 NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	120,000.000	110,928.00	100,876.80	(10,051.20)
	FINF30140002	665772CX5 NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	170,000.000	172,012.80	157,518.60	(14,494.20)
	FINF30140002	667274AC8 NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	90,000.000	76,508.10	72,030.60	(4,477.50)
	FINF30140002	66989HAH1 NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	250,000.000	239,172.93	219,495.00	(19,677.93)
	FINF30140002	67021CAT4 NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	170,000.000	166,309.30	152,573.30	(13,736.00)
	FINF30140002	67066GAG9 NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	190,000.000	165,224.00	157,236.40	(7,987.60)
	FINF30140002	68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	895,000.000	723,786.50	679,349.75	(44,436.75)
	FINF30140002	68389XCU7 ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	180,000.000	175,430.90	165,886.20	(9,544.70)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	68389XCV5 ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	130,000.000	128,012.74	119,165.80	(8,846.94)
	FINF30140002	693304BE6 PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	120,000.000	108,418.80	99,220.80	(9,198.00)
	FINF30140002	693475BU8 PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	60,000.000	66,745.20	65,611.80	(1,133.40)
	FINF30140002	693475BZ7 PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	270,000.000	269,994.25	268,201.80	(1,792.45)
	FINF30140002	695114CL0 PACIFICORP 6.000% 01/15/2039 DD 01/08/09	390,000.000	408,224.70	397,959.90	(10,264.80)
	FINF30140002	695114DA3 PACIFICORP 5.500% 05/15/2054 DD 05/17/23	207,000.000	202,587.62	193,551.21	(9,036.41)
	FINF30140002	713448FF0 PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	37,000.000	27,972.74	25,703.53	(2,269.21)
	FINF30140002	713448FZ6 PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	360,000.000	360,132.84	348,818.40	(11,314.44)
	FINF30140002	716973AF9 PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	1,015,000.000	1,013,012.85	954,181.20	(58,831.65)
	FINF30140002	716973AH5 PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	136,000.000	137,025.76	125,043.84	(11,981.92)
	FINF30140002	717081EZ2 PFIZER INC 2.550% 05/28/2040 DD 05/28/20	130,000.000	95,720.30	90,117.30	(5,603.00)
	FINF30140002	718172AU3 PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	165,000.000	135,524.40	130,627.20	(4,897.20)
	FINF30140002	718172AW9 PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	50,000.000	42,409.00	40,665.00	(1,744.00)
	FINF30140002	718172BD0 PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	48,000.000	45,275.52	43,029.12	(2,246.40)
	FINF30140002	737679DB3 POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	80,000.000	92,040.00	87,661.60	(4,378.40)
	FINF30140002	737679DE7 POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	240,000.000	214,370.40	198,588.00	(15,782.40)
	FINF30140002	74340XCF6 PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	130,000.000	135,588.70	121,507.10	(14,081.60)
	FINF30140002	74340XCK5 PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	365,000.000	353,566.12	340,983.00	(12,583.12)
	FINF30140002	744320AY8 PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	55,000.000	45,086.80	41,961.70	(3,125.10)
	FINF30140002	744320BA9 PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	70,000.000	57,831.90	52,850.00	(4,981.90)
	FINF30140002	744448BZ3 PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	215,000.000	233,739.40	227,186.20	(6,553.20)
	FINF30140002	744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	265,000.000	209,516.95	206,270.70	(3,246.25)
	FINF30140002	756109CQ5 REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	170,000.000	167,235.80	161,632.60	(5,603.20)
	FINF30140002	75884RAW3 REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	30,000.000	24,957.30	24,720.30	(237.00)
	FINF30140002	75884RAY9 REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	320,000.000	274,896.60	270,969.60	(3,927.00)
	FINF30140002	76720AAP1 RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	35,000.000	33,637.45	32,435.90	(1,201.55)
	FINF30140002	771196BY7 ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	195,000.000	131,972.10	116,223.90	(15,748.20)
	FINF30140002	79466LAK0 SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	475,000.000	364,054.25	335,483.00	(28,571.25)
	FINF30140002	79466LAL8 SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	235,000.000	168,833.40	150,461.10	(18,372.30)
	FINF30140002	79466LAM6 SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	165,000.000	116,376.15	101,979.90	(14,396.25)
	FINF30140002	797440BW3 SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	30,000.000	25,672.80	23,858.10	(1,814.70)
	FINF30140002	797440BX1 SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	165,000.000	136,517.70	129,430.95	(7,086.75)
	FINF30140002	797440BY9 SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	45,000.000	32,162.40	30,435.75	(1,726.65)
	FINF30140002	822582AT9 SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	45,000.000	38,155.50	35,069.40	(3,086.10)



Schedule of Investments at End of Plan Year at Revalued Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	822582CL4	SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	470,000.000	336,299.10	297,994.10	(38,305.00)
FINF30140002	822905AE5	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	240,000.000	207,372.00	188,164.80	(19,207.20)
FINF30140002	822905AG0	SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	5,000.000	3,710.10	3,368.65	(341.45)
FINF30140002	822905AH8	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	85,000.000	70,146.25	63,929.35	(6,216.90)
FINF30140002	828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	165,000.000	119,634.90	111,013.65	(8,621.25)
FINF30140002	828807DJ3	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	50,000.000	39,651.50	36,860.50	(2,791.00)
FINF30140002	828807DV6	SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	235,000.000	250,467.70	237,129.10	(13,338.60)
FINF30140002	828807DX2	SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	215,000.000	252,739.46	239,641.15	(13,098.31)
FINF30140002	837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	30,000.000	28,372.80	26,870.70	(1,502.10)
FINF30140002	842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	70,000.000	57,290.80	53,932.20	(3,358.60)
FINF30140002	842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	305,000.000	257,115.00	237,710.90	(19,404.10)
FINF30140002	842434CY6	SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	215,000.000	226,913.15	213,942.20	(12,970.95)
FINF30140002	86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	105,000.000	78,270.15	73,920.00	(4,350.15)
FINF30140002	87612EBN5	TARGET CORP 2.950% 01/15/2052 DD 01/24/22	105,000.000	73,830.95	67,012.05	(6,818.90)
FINF30140002	883556CM2	THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	235,000.000	179,048.85	165,465.85	(13,583.00)
FINF30140002	89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	185,000.000	185,276.04	177,614.80	(7,661.24)
FINF30140002	89157XAC5	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	495,000.000	494,251.16	474,254.55	(19,996.61)
FINF30140002	89157XAE1	TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	105,000.000	104,760.60	97,232.10	(7,528.50)
FINF30140002	89157XAF8	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	215,000.000	215,085.50	199,623.20	(15,462.30)
FINF30140002	89417EAS8	TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	280,000.000	301,360.50	272,843.20	(28,517.30)
FINF30140002	906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	285,000.000	238,810.05	228,105.45	(10,704.60)
FINF30140002	907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	271,000.000	227,507.21	202,469.52	(25,037.69)
FINF30140002	907818FD5	UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	65,000.000	55,901.30	52,774.15	(3,127.15)
FINF30140002	907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	55,000.000	45,073.05	39,325.55	(5,747.50)
FINF30140002	907818FN3	UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	430,000.000	289,936.10	247,890.70	(42,045.40)
FINF30140002	907818FY9	UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	50,000.000	40,980.00	38,064.00	(2,916.00)
FINF30140002	907818FZ6	UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	145,000.000	114,544.50	102,333.75	(12,210.75)
FINF30140002	907818GF9	UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	35,000.000	33,290.95	32,024.30	(1,266.65)
FINF30140002	91159HJB7	US BANCORP VAR RT 11/03/2036 DD 11/03/21	400,000.000	310,844.00	324,012.00	13,168.00
FINF30140002	91159HJR2	US BANCORP VAR RT 01/23/2035 DD 01/23/24	50,000.000	50,090.51	50,456.50	365.99
FINF30140002	91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	55,000.000	59,194.85	55,035.75	(4,159.10)
FINF30140002	91324PBQ4	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	20,000.000	21,878.00	20,506.80	(1,371.20)
FINF30140002	91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	105,000.000	92,179.50	84,357.00	(7,822.50)
FINF30140002	91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	40,000.000	37,100.40	35,273.20	(1,827.20)
FINF30140002	91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	55,000.000	49,248.10	44,618.75	(4,629.35)
FINF30140002	91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	15,000.000	12,404.85	11,193.45	(1,211.40)
FINF30140002	91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	105,000.000	94,193.40	84,365.40	(9,828.00)
FINF30140002	91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	90,000.000	68,121.00	63,681.30	(4,439.70)
FINF30140002	91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	120,000.000	84,349.20	74,612.40	(9,736.80)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	91324PEE8 UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	290,000.000	226,731.55	209,820.80	(16,910.75)
	FINF30140002	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	370,000.000	279,801.40	244,651.40	(35,150.00)
	FINF30140002	91324PEK4 UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	225,000.000	217,212.75	193,115.25	(24,097.50)
	FINF30140002	91324PEL2 UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	55,000.000	54,468.70	47,476.55	(6,992.15)
	FINF30140002	91324PES7 UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	90,000.000	101,886.41	90,369.90	(11,516.51)
	FINF30140002	91324PET5 UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	145,000.000	167,918.70	148,258.15	(19,660.55)
	FINF30140002	91324PEW8 UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	100,000.000	100,382.25	90,193.00	(10,189.25)
	FINF30140002	91324PEX6 UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	140,000.000	141,743.30	126,155.40	(15,587.90)
	FINF30140002	91324PFD9 UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	300,000.000	299,307.00	280,791.00	(18,516.00)
	FINF30140002	91324PFK3 UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	495,000.000	490,450.95	481,055.85	(9,395.10)
	FINF30140002	914886AA4 UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	425,000.000	438,723.25	392,168.75	(46,554.50)
	FINF30140002	927804GD0 VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	104,000.000	64,159.68	58,594.64	(5,565.04)
	FINF30140002	927804GL2 VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	263,000.000	271,923.59	250,670.56	(21,253.03)
	FINF30140002	927804GS7 VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	65,000.000	64,717.25	62,927.15	(1,790.10)
	FINF30140002	92826CAF9 VISA INC 4.300% 12/14/2045 DD 12/14/15	370,000.000	346,116.50	316,860.60	(29,255.90)
	FINF30140002	92826CAK8 VISA INC 2.700% 04/15/2040 DD 04/02/20	20,000.000	15,479.60	14,589.40	(890.20)
	FINF30140002	931142EU3 WALMART INC 2.500% 09/22/2041 DD 09/22/21	461,000.000	342,532.22	317,582.90	(24,949.32)
	FINF30140002	949746RF0 WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	95,000.000	94,923.05	90,986.25	(3,936.80)
	FINF30140002	94974BGE4 WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	270,000.000	237,799.80	226,910.70	(10,889.10)
	FINF30140002	94974BGT1 WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	235,000.000	198,100.30	188,918.85	(9,181.45)
	FINF30140002	94974BGU8 WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	300,000.000	266,040.00	253,611.00	(12,429.00)
	FINF30140002	95000U2M4 WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	60,000.000	59,290.80	53,335.20	(5,955.60)
	FINF30140002	95000U2Q5 WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	65,000.000	49,294.05	47,355.75	(1,938.30)
	FINF30140002	95000U2Z5 WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	1,205,000.000	1,073,399.05	1,009,079.05	(64,320.00)
	FINF30140002	95000U3K7 WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	170,000.000	173,364.35	169,515.50	(3,848.85)
	FINF30140002	961214EY5 WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	190,000.000	133,279.30	136,402.90	3,123.60
	FINF30140002	961214FW8 WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	225,000.000	225,000.00	221,190.75	(3,809.25)
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED				66,973,920.74	62,753,619.05	(4,220,301.69)
CORPORATE DEBT INSTRUMENTS						
	FINF30140002	00108WAF7 AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	190,000.000	144,044.70	136,800.00	(7,244.70)
	FINF30140002	00206RCP5 AT&T INC 4.500% 05/15/2035 DD 05/04/15	166,000.000	157,563.88	153,550.00	(4,013.88)
	FINF30140002	00206RJZ6 AT&T INC 3.500% 06/01/2041 DD 05/28/20	40,000.000	31,869.60	30,680.00	(1,189.60)
	FINF30140002	00206RKA9 AT&T INC 3.650% 06/01/2051 DD 05/28/20	265,000.000	200,477.80	187,365.60	(13,112.20)
	FINF30140002	00206RKJ0 AT&T INC 3.500% 09/15/2053 DD 03/15/21	373,000.000	269,154.32	251,297.56	(17,856.76)
	FINF30140002	00206RLJ9 AT&T INC 3.550% 09/15/2055 DD 03/15/21	1,577,000.000	1,133,484.29	1,064,017.67	(69,466.62)
	FINF30140002	00206RLV2 AT&T INC 3.650% 09/15/2059 DD 03/15/21	962,000.000	685,029.63	638,883.44	(46,146.19)
	FINF30140002	00206RMN9 AT&T INC 3.800% 12/01/2057 DD 06/01/21	652,000.000	486,186.35	450,753.68	(35,432.67)
	FINF30140002	00774MAY1 AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	50,000.000	42,836.32	42,596.00	(240.32)



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01/01/2024 - 12/31/2024

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FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	1,430,000.000	1,146,856.87	1,121,005.60	(25,851.27)
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	200,000.000	195,458.00	196,244.00	786.00
FINF30140002	00774MBM6	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	250,000.000	246,092.50	238,312.50	(7,780.00)
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	115,000.000	91,313.45	92,470.35	1,156.90
FINF30140002	02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	320,000.000	350,054.40	328,496.00	(21,558.40)
FINF30140002	02401LAB0	AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	265,000.000	264,194.75	263,791.60	(403.15)
FINF30140002	025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	20,000.000	14,289.80	12,864.80	(1,425.00)
FINF30140002	03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	30,000.000	24,588.60	22,260.60	(2,328.00)
FINF30140002	03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	115,000.000	99,348.50	90,852.30	(8,496.20)
FINF30140002	03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	50,000.000	38,337.50	34,569.50	(3,768.00)
FINF30140002	031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	325,000.000	284,981.35	269,782.50	(15,198.85)
FINF30140002	031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	331,000.000	258,266.06	246,902.83	(11,363.23)
FINF30140002	031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	395,000.000	403,940.57	385,417.30	(18,523.27)
FINF30140002	031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	420,000.000	416,553.56	405,144.60	(11,408.96)
FINF30140002	031162DU1	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	245,000.000	247,367.88	235,756.15	(11,611.73)
FINF30140002	034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	415,000.000	316,711.85	307,627.05	(9,084.80)
FINF30140002	034863BC3	*ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	225,000.000	193,257.45	187,953.75	(5,303.70)
FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	530,000.000	536,252.26	523,777.80	(12,474.46)
FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	35,000.000	35,116.90	32,563.30	(2,553.60)
FINF30140002	036752AK9	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	65,000.000	51,182.95	46,365.80	(4,817.15)
FINF30140002	036752AS2	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	224,000.000	176,274.56	156,199.68	(20,074.88)
FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	85,000.000	84,425.40	84,066.70	(358.70)
FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	250,000.000	256,027.65	245,772.50	(10,255.15)
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	240,000.000	280,467.75	266,193.60	(14,274.15)
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	80,000.000	78,029.02	79,216.00	1,186.98
FINF30140002	04316JAP4	ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	525,000.000	523,260.90	506,730.00	(16,530.90)
FINF30140002	04686JAJ0	ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	435,000.000	435,000.00	432,568.35	(2,431.65)
FINF30140002	054989AC2	BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	185,000.000	196,962.10	200,073.80	3,111.70
FINF30140002	05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	765,000.000	642,577.05	660,654.00	18,076.95
FINF30140002	06738ECV5	BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	530,000.000	530,000.00	509,192.20	(20,807.80)
FINF30140002	072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	50,000.000	41,616.00	38,316.50	(3,299.50)
FINF30140002	07274EAL7	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	60,000.000	60,591.00	61,031.40	440.40
FINF30140002	07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	455,000.000	473,918.50	459,459.00	(14,459.50)
FINF30140002	07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	25,000.000	21,169.25	19,504.50	(1,664.75)
FINF30140002	084659BF7	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD	90,000.000	80,408.70	74,792.70	(5,616.00)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	11/01/22				
FINF30140002	097023CJ2 BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	50,000.000	44,271.00	41,857.00	(2,414.00)
FINF30140002	097023CQ6 BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	335,000.000	219,462.95	229,314.20	9,851.25
FINF30140002	097023CV5 BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	1,460,000.000	1,513,670.95	1,390,285.00	(123,385.95)
FINF30140002	097023CW3 BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,215,000.000	1,234,558.04	1,127,823.75	(106,734.29)
FINF30140002	097023CX1 BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	175,000.000	181,987.75	162,181.25	(19,806.50)
FINF30140002	097023DT9 BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	160,000.000	161,927.20	170,387.20	8,460.00
FINF30140002	097023DU6 BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	220,000.000	231,532.34	233,857.80	2,325.46
FINF30140002	11135FBJ9 BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	270,000.000	214,776.90	210,940.20	(3,836.70)
FINF30140002	11135FCD1 BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	345,000.000	344,285.85	332,956.05	(11,329.80)
FINF30140002	125523CW8 CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	200,000.000	194,501.85	187,556.00	(6,945.85)
FINF30140002	126650CN8 CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	744,000.000	693,117.47	626,373.60	(66,743.87)
FINF30140002	126650CY4 CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	210,000.000	199,472.70	181,610.10	(17,862.60)
FINF30140002	126650CZ1 CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	725,000.000	625,112.15	597,914.75	(27,197.40)
FINF30140002	126650DZ0 CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	60,000.000	61,723.80	55,045.20	(6,678.60)
FINF30140002	126650EE6 CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	180,000.000	178,943.85	170,344.80	(8,599.05)
FINF30140002	126650EF3 CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	265,000.000	270,984.86	249,282.85	(21,702.01)
FINF30140002	13645RAX2 CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	210,000.000	235,212.60	210,472.50	(24,740.10)
FINF30140002	13645RBG8 CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	65,000.000	58,219.20	47,236.80	(10,982.40)
FINF30140002	13645RBH6 CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	170,000.000	122,926.80	110,710.80	(12,216.00)
FINF30140002	14448CAR5 CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	385,000.000	309,921.15	297,635.80	(12,285.35)
FINF30140002	15089QAY0 CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	255,000.000	276,217.42	264,799.65	(11,417.77)
FINF30140002	15189TAY3 CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	35,000.000	26,211.50	24,922.45	(1,289.05)
FINF30140002	161175BL7 CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	90,000.000	71,858.30	73,950.30	2,092.00
FINF30140002	161175BN3 CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	380,000.000	327,635.42	325,139.40	(2,496.02)
FINF30140002	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	105,000.000	80,289.30	79,039.80	(1,249.50)
FINF30140002	161175BV5 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	125,000.000	77,914.85	78,203.75	288.90
FINF30140002	161175BZ6 CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	175,000.000	124,059.25	120,030.75	(4,028.50)
FINF30140002	161175CA0 CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	395,000.000	256,284.86	253,996.85	(2,288.01)
FINF30140002	161175CC6 CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	120,000.000	77,176.80	80,052.00	2,875.20
FINF30140002	161175CL6 CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	235,000.000	180,561.10	187,311.45	6,750.35
FINF30140002	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	49,000.000	47,170.34	46,175.15	(995.19)
FINF30140002	172967PG0 CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	400,000.000	400,885.60	398,616.00	(2,269.60)
FINF30140002	17327CAU7 CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	210,000.000	210,000.00	200,266.50	(9,733.50)
FINF30140002	191216DS6 COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	20,000.000	20,388.20	19,325.20	(1,063.00)
FINF30140002	198280AH2 COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	110,000.000	109,830.60	106,102.70	(3,727.90)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	20030NAF8 COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	225,000.000	241,692.75	229,734.00	(11,958.75)
	FINF30140002	20030NDS7 COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	297,000.000	201,426.15	178,972.20	(22,453.95)
	FINF30140002	20030NDU2 COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	1,136,000.000	734,304.98	663,594.40	(70,710.58)
	FINF30140002	20030NDW8 COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	287,000.000	184,554.14	162,246.84	(22,307.30)
	FINF30140002	209111GG2 CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	20,000.000	22,271.00	20,292.80	(1,978.20)
	FINF30140002	21036PAT5 CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	105,000.000	93,836.40	86,822.40	(7,014.00)
	FINF30140002	21036PAZ1 CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	65,000.000	55,196.79	50,477.05	(4,719.74)
	FINF30140002	21036PBD9 CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	88,000.000	87,396.32	80,457.52	(6,938.80)
	FINF30140002	210518DJ2 CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	140,000.000	85,962.80	77,257.60	(8,705.20)
	FINF30140002	251526CY3 DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	185,000.000	185,000.00	175,500.25	(9,499.75)
	FINF30140002	25746UDK2 DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	335,000.000	255,799.30	246,921.80	(8,877.50)
	FINF30140002	25746UDQ9 DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	55,000.000	50,799.65	47,297.25	(3,502.40)
	FINF30140002	26441CAT2 DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	20,000.000	15,469.60	14,741.20	(728.40)
	FINF30140002	26441CBN4 DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	55,000.000	40,595.50	37,169.00	(3,426.50)
	FINF30140002	26441CBU8 DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	5,000.000	4,687.10	4,370.30	(316.80)
	FINF30140002	26444HAF8 DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	185,000.000	160,345.05	148,351.50	(11,993.55)
	FINF30140002	27636AAA0 EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	90,000.000	89,934.30	85,015.80	(4,918.50)
	FINF30140002	28370TAF6 KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	65,000.000	55,914.95	54,667.60	(1,247.35)
	FINF30140002	29250NBZ7 ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	220,000.000	256,869.80	239,089.40	(17,780.40)
	FINF30140002	29273RAR0 ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	30,000.000	31,773.60	31,093.50	(680.10)
	FINF30140002	29273RAT6 ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	30,000.000	26,760.00	26,481.00	(279.00)
	FINF30140002	29273RAZ2 ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	235,000.000	231,999.05	228,229.65	(3,769.40)
	FINF30140002	29273RBE8 ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	240,000.000	228,950.40	226,053.60	(2,896.80)
	FINF30140002	29273RBJ7 ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	185,000.000	186,840.75	182,798.50	(4,042.25)
	FINF30140002	29273RBL2 ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	390,000.000	357,875.95	345,419.10	(12,456.85)
	FINF30140002	29278NAD5 ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	20,000.000	20,005.60	19,657.40	(348.20)
	FINF30140002	29278NAR4 ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	115,000.000	100,291.50	97,698.25	(2,593.25)
	FINF30140002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	240,000.000	181,641.60	170,371.20	(11,270.40)
	FINF30140002	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	100,000.000	95,350.00	89,515.00	(5,835.00)
	FINF30140002	29379VBU6 ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	65,000.000	58,498.70	56,018.95	(2,479.75)
	FINF30140002	30161MAG8 CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	55,000.000	58,940.20	57,384.80	(1,555.40)
	FINF30140002	30161NAQ4 EXELON CORP 4.950% 06/15/2035 DD 12/15/15	290,000.000	278,849.50	274,734.40	(4,115.10)
	FINF30140002	30225VAS6 EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	185,000.000	184,643.60	183,198.10	(1,445.50)
	FINF30140002	33767BAA7 FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	155,000.000	150,222.90	148,542.70	(1,680.20)
	FINF30140002	37045VAF7 GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	195,000.000	199,510.35	193,457.55	(6,052.80)
	FINF30140002	37045VAK6 GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	90,000.000	96,548.40	94,496.40	(2,052.00)
	FINF30140002	37045VAP5 GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	85,000.000	80,636.10	78,290.10	(2,346.00)
	FINF30140002	37959GAF4 GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	325,000.000	332,077.19	330,330.00	(1,747.19)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	205,000.000	198,839.75	189,112.50	(9,727.25)
FINF30140002	404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	45,000.000	41,979.15	40,987.35	(991.80)
FINF30140002	404119CL1	HCA INC 4.625% 03/15/2052 DD 03/15/23	160,000.000	133,453.10	124,665.60	(8,787.50)
FINF30140002	404119CS6	HCA INC 4.375% 03/15/2042 DD 03/15/23	50,000.000	42,372.50	40,846.00	(1,526.50)
FINF30140002	404119CV9	HCA INC 6.000% 04/01/2054 DD 02/23/24	230,000.000	234,537.90	219,426.90	(15,111.00)
FINF30140002	404119CW7	HCA INC 6.100% 04/01/2064 DD 02/23/24	40,000.000	41,986.12	38,212.00	(3,774.12)
FINF30140002	404121AL9	HCA INC 5.950% 09/15/2054 DD 08/12/24	325,000.000	334,672.51	309,598.25	(25,074.26)
FINF30140002	42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	35,000.000	38,167.50	36,467.55	(1,699.95)
FINF30140002	444859BX9	HUMANA INC 5.500% 03/15/2053 DD 03/13/23	275,000.000	260,617.32	245,836.25	(14,781.07)
FINF30140002	444859CB6	HUMANA INC 5.750% 04/15/2054 DD 03/13/24	285,000.000	281,183.59	264,528.45	(16,655.14)
FINF30140002	446150BF0	HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	140,000.000	140,000.00	139,917.40	(82.60)
FINF30140002	458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	88,000.000	71,711.20	58,099.36	(13,611.84)
FINF30140002	458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	90,000.000	85,337.10	69,632.10	(15,705.00)
FINF30140002	458140CB4	INTEL CORP 4.900% 08/05/2052 DD 08/05/22	180,000.000	176,936.40	142,331.40	(34,605.00)
FINF30140002	458140CC2	INTEL CORP 5.050% 08/05/2062 DD 08/05/22	145,000.000	143,989.35	113,271.10	(30,718.25)
FINF30140002	458140CH1	INTEL CORP 5.625% 02/10/2043 DD 02/10/23	55,000.000	58,990.25	50,520.25	(8,470.00)
FINF30140002	459506AL5	INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	100,000.000	85,042.00	85,920.00	878.00
FINF30140002	459506AR2	INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	670,000.000	481,456.50	478,493.90	(2,962.60)
FINF30140002	459506AS0	INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	846,000.000	577,369.80	555,593.58	(21,776.22)
FINF30140002	46590XAQ9	JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	365,000.000	271,804.55	275,082.25	3,277.70
FINF30140002	46590XAX4	JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	740,000.000	736,286.22	752,742.80	16,456.58
FINF30140002	47214BAD0	JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	415,000.000	443,516.66	457,251.15	13,734.49
FINF30140002	49427RAR3	KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	25,000.000	19,335.25	19,129.00	(206.25)
FINF30140002	49427RAS1	KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	30,000.000	30,341.40	29,771.40	(570.00)
FINF30140002	494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	155,000.000	159,008.30	158,493.70	(514.60)
FINF30140002	494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	140,000.000	131,296.75	129,803.80	(1,492.95)
FINF30140002	494550BW5	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	65,000.000	61,008.35	59,361.25	(1,647.10)
FINF30140002	49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	55,000.000	53,093.70	51,389.80	(1,703.90)
FINF30140002	49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	200,000.000	178,219.34	174,068.00	(4,151.34)
FINF30140002	49456BAQ4	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	80,000.000	73,296.80	70,740.00	(2,556.80)
FINF30140002	50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	355,000.000	348,617.10	321,083.30	(27,533.80)
FINF30140002	50077LAZ9	KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	140,000.000	132,960.80	119,849.80	(13,111.00)
FINF30140002	50077LBJ4	KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	120,000.000	124,140.00	112,736.40	(11,403.60)
FINF30140002	548661EF0	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	60,000.000	50,535.60	46,554.00	(3,981.60)
FINF30140002	548661EJ2	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	285,000.000	234,759.05	222,858.60	(11,900.45)
FINF30140002	548661EN3	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	40,000.000	42,530.80	38,728.40	(3,802.40)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

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	FINF30140002	55261FAV6 M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	280,000.000	280,000.00	271,490.80	(8,509.20)
	FINF30140002	55336VAM2 MPLX LP 4.500% 04/15/2038 DD 02/08/18	475,000.000	423,885.25	414,124.00	(9,761.25)
	FINF30140002	55903VBD4 WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	830,000.000	723,957.58	668,548.40	(55,409.18)
	FINF30140002	55903VBE2 WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	1,335,000.000	1,115,562.72	996,630.90	(118,931.82)
	FINF30140002	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	165,000.000	131,032.00	121,829.40	(9,202.60)
	FINF30140002	56585AAF9 MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	50,000.000	53,832.50	51,837.00	(1,995.50)
	FINF30140002	56585AAH5 MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	70,000.000	62,624.80	58,149.70	(4,475.10)
	FINF30140002	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	45,000.000	32,764.05	30,492.45	(2,271.60)
	FINF30140002	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	325,000.000	262,239.25	246,688.00	(15,551.25)
	FINF30140002	61747YFB6 MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	80,000.000	81,056.80	80,218.40	(838.40)
	FINF30140002	63111XAK7 NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	20,000.000	21,313.39	20,197.80	(1,115.59)
	FINF30140002	63111XAL5 NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	115,000.000	124,716.35	117,199.95	(7,516.40)
	FINF30140002	649322AJ3 *NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	45,000.000	26,919.00	24,417.90	(2,501.10)
	FINF30140002	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	305,000.000	263,892.10	249,627.25	(14,264.85)
	FINF30140002	655844BX5 NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	50,000.000	41,831.50	38,482.00	(3,349.50)
	FINF30140002	655844CU0 NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	75,000.000	84,063.00	77,103.75	(6,959.25)
	FINF30140002	665772CU1 NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	80,000.000	59,198.40	53,746.40	(5,452.00)
	FINF30140002	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	445,000.000	427,551.55	399,151.65	(28,399.90)
	FINF30140002	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	240,000.000	205,743.21	188,553.60	(17,189.61)
	FINF30140002	666807BT8 NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	65,000.000	66,034.80	62,240.75	(3,794.05)
	FINF30140002	674599CJ2 OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	40,000.000	32,564.00	29,680.80	(2,883.20)
	FINF30140002	674599DH5 OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	15,000.000	17,475.00	17,108.85	(366.15)
	FINF30140002	674599DJ1 OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	125,000.000	129,062.50	123,207.50	(5,855.00)
	FINF30140002	674599DL6 OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	25,000.000	27,068.50	25,256.75	(1,811.75)
	FINF30140002	674599EM3 OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	105,000.000	106,859.55	99,622.95	(7,236.60)
	FINF30140002	677050AN6 OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	450,000.000	414,741.83	396,661.50	(18,080.33)
	FINF30140002	677050AQ9 OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	175,000.000	132,013.00	124,713.75	(7,299.25)
	FINF30140002	677050AS5 OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	215,000.000	183,072.50	176,340.85	(6,731.65)
	FINF30140002	677050AU0 OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	95,000.000	102,609.03	97,986.80	(4,622.23)
	FINF30140002	677052AA0 OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	420,000.000	404,875.80	397,559.40	(7,316.40)
	FINF30140002	68389XB1 ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	275,000.000	225,230.50	217,120.75	(8,109.75)
	FINF30140002	68389XBH7 ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	65,000.000	56,744.35	55,705.65	(1,038.70)
	FINF30140002	68389XB3 ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	185,000.000	148,826.95	142,524.00	(6,302.95)
	FINF30140002	68389XBP9 ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	280,000.000	238,557.20	233,976.40	(4,580.80)
	FINF30140002	68389XBQ7 ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	80,000.000	63,380.00	61,032.00	(2,348.00)
	FINF30140002	68389XB2 ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	135,000.000	102,618.10	94,664.70	(7,953.40)
	FINF30140002	68389XBZ7 ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	470,000.000	374,743.69	366,867.90	(7,875.79)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	68389XCA1 ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	345,000.000	266,063.62	255,751.95	(10,311.67)
	FINF30140002	68389XCK9 ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	255,000.000	299,249.35	286,163.55	(13,085.80)
	FINF30140002	694308JH1 PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	215,000.000	157,861.60	161,073.70	3,212.10
	FINF30140002	694308JJ7 PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	245,000.000	169,555.90	168,160.65	(1,395.25)
	FINF30140002	694308JN8 PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	455,000.000	386,408.78	394,489.55	8,080.77
	FINF30140002	694308JQ1 PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	368,000.000	311,983.04	317,985.12	6,002.08
	FINF30140002	694308JU2 PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	185,000.000	148,049.95	150,941.50	2,891.55
	FINF30140002	694308KD8 PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	15,000.000	13,473.15	13,458.60	(14.55)
	FINF30140002	694308KH9 PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	986,000.000	1,064,986.34	1,076,130.26	11,143.92
	FINF30140002	694308KK2 PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	135,000.000	146,932.65	146,307.60	(625.05)
	FINF30140002	694308KT3 PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	160,000.000	159,230.40	158,192.00	(1,038.40)
	FINF30140002	695114CX4 PACIFICORP 3.300% 03/15/2051 DD 04/08/20	100,000.000	69,398.00	65,170.00	(4,228.00)
	FINF30140002	695114DE5 PACIFICORP 5.800% 01/15/2055 DD 01/05/24	349,000.000	345,990.52	339,814.32	(6,176.20)
	FINF30140002	71644EAJ1 SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	9,000.000	9,864.54	9,584.01	(280.53)
	FINF30140002	744320BP6 PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	110,000.000	110,062.27	113,139.40	3,077.13
	FINF30140002	74460WAH0 PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	90,000.000	88,424.10	85,698.00	(2,726.10)
	FINF30140002	75513EAC5 RTX CORP 3.125% 07/01/2050 DD 05/18/20	60,000.000	43,599.00	39,366.00	(4,233.00)
	FINF30140002	75513ECP4 RTX CORP 3.030% 03/15/2052 DD 11/16/21	95,000.000	65,821.70	60,195.80	(5,625.90)
	FINF30140002	75513ECS8 RTX CORP 5.375% 02/27/2053 DD 02/27/23	50,000.000	46,726.00	47,552.00	826.00
	FINF30140002	75513ECX7 RTX CORP 6.400% 03/15/2054 DD 11/08/23	98,000.000	113,687.35	106,759.24	(6,928.11)
	FINF30140002	761713AZ9 REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	185,000.000	183,542.20	183,138.90	(403.30)
	FINF30140002	761713BB1 REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	430,000.000	403,606.60	410,052.30	6,445.70
	FINF30140002	78516FAB5 SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	305,000.000	285,727.05	268,964.25	(16,762.80)
	FINF30140002	78516FAC3 SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	105,000.000	91,902.30	85,050.00	(6,852.30)
	FINF30140002	816851BH1 SEMPRA 3.800% 02/01/2038 DD 01/12/18	215,000.000	184,194.80	177,777.05	(6,417.75)
	FINF30140002	816851BJ7 SEMPRA 4.000% 02/01/2048 DD 01/12/18	23,000.000	18,974.08	17,414.68	(1,559.40)
	FINF30140002	828807CZ8 SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	30,000.000	25,313.10	24,498.30	(814.80)
	FINF30140002	83444MAJ0 SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	860,000.000	890,021.35	837,812.00	(52,209.35)
	FINF30140002	83444MAL5 SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	340,000.000	339,542.85	332,186.80	(7,356.05)
	FINF30140002	84346LAA8 SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	340,000.000	285,749.60	283,607.60	(2,142.00)
	FINF30140002	866677AH0 SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	360,000.000	328,658.40	328,528.80	(129.60)
	FINF30140002	866677AJ6 SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	100,000.000	101,403.00	99,683.00	(1,720.00)
	FINF30140002	86765BAQ2 ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	560,000.000	521,548.01	504,672.00	(16,876.01)
	FINF30140002	86765BAV1 ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	250,000.000	233,842.50	224,765.00	(9,077.50)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	87264ABL8 T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	355,000.000	266,311.52	253,516.15	(12,795.37)
	FINF30140002	882384AE0 TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	225,000.000	185,285.25	173,430.00	(11,855.25)
	FINF30140002	88732JAJ7 TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	65,000.000	64,177.10	62,823.80	(1,353.30)
	FINF30140002	88732JAN8 TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	190,000.000	196,372.60	193,537.80	(2,834.80)
	FINF30140002	88732JAU2 TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	285,000.000	283,577.85	279,516.60	(4,061.25)
	FINF30140002	88732JAY4 TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	175,000.000	158,905.25	156,619.75	(2,285.50)
	FINF30140002	88732JBD9 TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	270,000.000	212,592.60	202,170.60	(10,422.00)
	FINF30140002	893574AB9 TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	370,000.000	367,213.90	349,246.70	(17,967.20)
	FINF30140002	893574AF0 TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	90,000.000	79,498.80	76,049.10	(3,449.70)
	FINF30140002	89788MAM4 TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	115,000.000	111,790.35	111,768.50	(21.85)
	FINF30140002	89788MAP7 TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	275,000.000	281,094.00	280,046.25	(1,047.75)
	FINF30140002	89788MAS1 TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	600,000.000	604,505.47	604,716.00	210.53
	FINF30140002	898813AR1 TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	35,000.000	27,668.55	26,425.00	(1,243.55)
	FINF30140002	906548CZ3 UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	80,000.000	79,904.80	73,412.00	(6,492.80)
	FINF30140002	913017BT5 RTX CORP 4.500% 06/01/2042 DD 06/01/12	660,000.000	600,866.95	571,843.80	(29,023.15)
	FINF30140002	913017CP2 RTX CORP 4.050% 05/04/2047 DD 05/04/17	170,000.000	142,082.60	133,638.70	(8,443.90)
	FINF30140002	913017CW7 RTX CORP 4.450% 11/16/2038 DD 08/16/18	115,000.000	106,027.70	102,362.65	(3,665.05)
	FINF30140002	91324PFM9 UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	125,000.000	124,246.25	121,895.00	(2,351.25)
	FINF30140002	92343VCV4 VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	175,000.000	165,184.25	157,435.25	(7,749.00)
	FINF30140002	92343VFW9 VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	632,000.000	419,148.32	375,603.92	(43,544.40)
	FINF30140002	92343VGB4 VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	855,000.000	659,171.82	605,177.55	(53,994.27)
	FINF30140002	92343VGK4 VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	505,000.000	403,454.60	382,345.60	(21,109.00)
	FINF30140002	925650AE3 VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	420,000.000	402,789.98	390,768.00	(12,021.98)
	FINF30140002	92857WBU3 VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	165,000.000	137,405.40	128,317.20	(9,088.20)
	FINF30140002	92857WBY5 VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	125,000.000	126,682.50	119,047.50	(7,635.00)
	FINF30140002	92857WCA6 VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	865,000.000	867,470.12	835,088.30	(32,381.82)
	FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	240,000.000	240,515.71	232,711.20	(7,804.51)
	FINF30140002	94973VBB2 ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	20,000.000	18,523.20	17,378.80	(1,144.40)
	FINF30140002	94973VBF3 ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	65,000.000	63,605.10	59,136.35	(4,468.75)
	FINF30140002	94974BGQ7 WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	215,000.000	196,092.90	186,555.50	(9,537.40)
	FINF30140002	969457BV1 WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	70,000.000	70,751.80	67,883.90	(2,867.90)
	FINF30140002	96950FAF1 WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	105,000.000	112,318.50	109,434.15	(2,884.35)
	FINF30140002	96950FAK0 WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	75,000.000	74,163.00	73,285.50	(877.50)
TOTAL CORPORATE DEBT INSTRUMENTS				56,880,951.19	54,481,475.21	(2,399,475.98)

OTHER INVESTMENTS

FINF30140002	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	195,000.000	226,671.90	206,095.50	(20,576.40)



Schedule of Investments at End of Plan Year at Revalued Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	13063A5G5 CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	450,000.000	568,174.50	531,913.50	(36,261.00)
	FINF30140002	13063BJC7 CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	495,000.000	630,253.80	589,465.80	(40,788.00)
	FINF30140002	168863CE6 CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	50,000.000	39,304.00	37,351.50	(1,952.50)
	FINF30140002	168863DQ8 CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	40,000.000	25,740.40	23,576.80	(2,163.60)
	FINF30140002	168863EA2 CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	360,000.000	342,163.65	332,748.00	(9,415.65)
	FINF30140002	234667JL8 DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	650,000.000	688,630.30	639,554.50	(49,075.80)
	FINF30140002	271014TU6 EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	60,000.000	65,778.00	61,624.20	(4,153.80)
	FINF30140002	38611TAV9 GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	615,000.000	628,228.65	600,172.35	(28,056.30)
	FINF30140002	455780CE4 INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	47,000.000	43,706.24	39,407.62	(4,298.62)
	FINF30140002	455780CN4 INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	39,000.000	32,676.93	28,911.87	(3,765.06)
	FINF30140002	455780DP8 INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	155,000.000	165,656.25	149,401.40	(16,254.85)
	FINF30140002	455780DV5 INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	420,000.000	413,620.20	387,025.80	(26,594.40)
	FINF30140002	46513JB42 ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	233,000.000	179,768.82	164,635.47	(15,133.35)
	FINF30140002	46513JXN6 STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	38,000.000	26,932.50	24,641.86	(2,290.64)
	FINF30140002	54438CPA4 LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	480,000.000	580,978.20	534,004.80	(46,973.40)
	FINF30140002	544495VY7 LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	350,000.000	416,185.00	379,379.00	(36,806.00)
	FINF30140002	646139X83 NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	160,000.000	193,422.40	178,684.80	(14,737.60)
	FINF30140002	64972FK88 NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	45,000.000	50,309.55	45,302.40	(5,007.15)
	FINF30140002	715638EC2 PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	280,000.000	277,505.20	266,795.20	(10,710.00)
	FINF30140002	71567PAT7 PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	70,000.000	56,087.50	49,593.60	(6,493.90)
	FINF30140002	718286CB1 PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	80,000.000	68,073.60	62,948.80	(5,124.80)
	FINF30140002	718286CH8 PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	70,000.000	52,453.80	46,836.30	(5,617.50)
	FINF30140002	718286CP0 PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	380,000.000	293,550.00	263,423.60	(30,126.40)
	FINF30140002	731011AW2 REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	120,000.000	124,840.80	110,894.40	(13,946.40)
	FINF30140002	73358WJA3 PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	422,000.000	385,058.12	354,475.78	(30,582.34)
	FINF30140002	760942BA9 URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	405,000.000	406,150.20	371,324.25	(34,825.95)
	FINF30140002	79741TAR5 SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	110,000.000	123,451.90	113,642.10	(9,809.80)
	FINF30140002	79765RSV2 SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	200,000.000	213,508.00	204,412.00	(9,096.00)
	FINF30140002	79765RTL3 SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD	355,000.000	439,163.40	392,974.35	(46,189.05)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID		Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
		12/22/10				
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD	95,000.000	76,917.70	75,161.15	(1,756.55)
		12/17/19				
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	215,000.000	230,260.70	214,935.50	(15,325.20)
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	240,000.000	236,056.80	221,724.00	(14,332.80)
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONALA 5.750% 10/12/2110 DD	430,000.000	384,549.00	329,100.50	(55,448.50)
		10/12/10				
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONALA 5.000% 04/27/2051 DD	85,000.000	73,705.20	63,789.95	(9,915.25)
		04/27/20				
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONALA 4.280% 08/14/2041 DD	203,000.000	167,556.20	148,865.99	(18,690.21)
		04/14/21				
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONALA 6.350% 02/09/2035 DD	215,000.000	225,231.85	210,001.25	(15,230.60)
		01/09/23				
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONALA 6.338% 05/04/2053 DD	660,000.000	671,893.20	587,281.20	(84,612.00)
		04/28/23				
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONALA 6.400% 05/07/2054 DD	440,000.000	437,021.20	394,015.60	(43,005.60)
		01/08/24				
FINF30140002	913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD	100,000.000	116,857.00	107,397.00	(9,460.00)
		11/18/10				
FINF30140002	915217RY1	UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD	375,000.000	425,332.50	394,927.50	(30,405.00)
		04/22/09				
TOTAL OTHER INVESTMENTS				10,803,425.16	9,938,417.19	(865,007.97)
COMMON/COLLECTIVE TRUST						
FINF30120002	99VVAUZH8	CASH AT BLACKROCK	0.860	0.86	0.86	0.00
FINF30120002	99VVAXD45	BGI MONEY MARKET	6,774.300	6,774.30	6,774.30	0.00
FINF30120002	99VVB6Y4	LONG TERM GOV BD INDEX FD	478,985.262	38,328,004.98	35,987,723.27	(2,340,281.71)
FINF30120002	99VVCRNS2	BLK MSCI EQUITY INDEX FUND- RUSSIA	3,729.476	0.00	97.48	97.48
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	1,091,763.240	1,091,763.24	1,091,763.24	0.00
TOTAL COMMON/COLLECTIVE TRUST				39,426,543.38	37,086,359.15	(2,340,184.23)
GRAND TOTAL				182,098,236.38	171,982,071.60	(10,116,164.78)

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(10,116,164.78) I



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FINF30110002	999F38562 LEHMAN PROXY STANDISH - REC	68,701.160	68,701.16	0.00	(68,701.16)
TOTAL INTEREST-BEARING CASH			68,701.16	0.00	(68,701.16)
U. S. GOVERNMENT SECURITIES					
FINF30140002	912810UC0 U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	6,195,000.000	5,893,919.75	5,667,433.80	(226,485.95)
FINF30140002	912810UF3 U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	1,590,000.000	1,596,707.77	1,543,301.70	(53,406.07)
FINF30140002	91282CLW9 U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	525,000.000	522,768.39	511,465.50	(11,302.89)
TOTAL U. S. GOVERNMENT SECURITIES			8,013,395.91	7,722,201.00	(291,194.91)
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FINF30140002	00108WAK6 AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	45,000.000	45,679.95	30,294.45	(15,385.50)
FINF30140002	00115AAK5 AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	320,000.000	300,680.40	237,638.40	(63,042.00)
FINF30140002	00115AAL3 AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	290,000.000	261,429.75	191,379.70	(70,050.05)
FINF30140002	00115AAM1 AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	50,000.000	47,544.20	36,173.00	(11,371.20)
FINF30140002	002824BH2 ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	171,000.000	183,265.95	159,787.53	(23,478.42)
FINF30140002	00287YAS8 ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	372,000.000	324,357.58	328,658.28	4,300.70
FINF30140002	00287YAW9 ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	150,000.000	143,747.25	127,671.00	(16,076.25)
FINF30140002	00287YBD0 ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	45,000.000	44,751.38	40,464.45	(4,286.93)
FINF30140002	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	410,000.000	398,201.25	350,677.10	(47,524.15)
FINF30140002	00287YCB3 ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	141,000.000	138,882.19	114,810.66	(24,071.53)
FINF30140002	00287YDA4 ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	185,000.000	203,217.30	167,924.50	(35,292.80)
FINF30140002	00287YDV8 ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	125,000.000	124,827.50	121,992.50	(2,835.00)
FINF30140002	00287YDX4 ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	250,000.000	249,065.00	239,242.50	(9,822.50)
FINF30140002	010392FB9 ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	80,000.000	94,674.65	83,491.20	(11,183.45)
FINF30140002	023135BF2 AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	200,000.000	194,875.80	176,696.00	(18,179.80)
FINF30140002	023135BT2 AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	435,000.000	357,522.55	259,969.05	(97,553.50)
FINF30140002	023135CA2 AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	175,000.000	158,765.25	128,588.25	(30,177.00)
FINF30140002	023135CB0 AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	330,000.000	289,803.20	222,908.40	(66,894.80)
FINF30140002	023135CJ3 AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	375,000.000	359,210.95	296,197.50	(63,013.45)
FINF30140002	02361DAR1 AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	15,000.000	15,210.85	11,309.40	(3,901.45)
FINF30140002	02361DAT7 AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	395,000.000	391,940.60	333,933.00	(58,007.60)
FINF30140002	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	90,000.000	94,351.40	92,376.00	(1,975.40)
FINF30140002	025816DW6 AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	395,000.000	400,959.55	390,694.50	(10,265.05)
FINF30140002	032654AW5 ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	235,000.000	210,350.85	166,443.45	(43,907.40)
FINF30140002	032654AX3 ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	220,000.000	195,335.65	139,966.20	(55,369.45)
FINF30140002	03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	780,000.000	788,894.85	739,416.60	(49,478.25)
FINF30140002	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,414,000.000	1,419,312.36	1,286,937.96	(132,374.40)
FINF30140002	03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	55,000.000	48,017.20	46,630.65	(1,386.55)
FINF30140002	03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	476,000.000	468,968.66	470,083.32	1,114.66
FINF30140002	036752BE2 ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	245,000.000	243,659.85	236,447.05	(7,212.80)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	03769MAC0 APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	375,000.000	376,388.50	376,965.00	576.50
FINF30140002	037833AL4 APPLE INC 3.850% 05/04/2043 DD 05/03/13	350,000.000	332,438.77	290,314.50	(42,124.27)
FINF30140002	037833BA7 APPLE INC 3.450% 02/09/2045 DD 02/09/15	335,000.000	295,865.42	257,008.65	(38,856.77)
FINF30140002	037833CD0 APPLE INC 3.850% 08/04/2046 DD 08/04/16	525,000.000	559,584.66	423,822.00	(135,762.66)
FINF30140002	037833DD9 APPLE INC 3.750% 09/12/2047 DD 09/12/17	100,000.000	101,534.93	78,760.00	(22,774.93)
FINF30140002	037833EE6 APPLE INC 2.375% 02/08/2041 DD 02/08/21	290,000.000	259,101.80	199,708.50	(59,393.30)
FINF30140002	037833EF3 APPLE INC 2.650% 02/08/2051 DD 02/08/21	310,000.000	272,367.82	191,502.50	(80,865.32)
FINF30140002	059165EL0 BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	320,000.000	289,488.05	211,811.20	(77,676.85)
FINF30140002	06051GHU6 BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	700,000.000	672,999.40	595,574.00	(77,425.40)
FINF30140002	06051GJE0 BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	920,000.000	790,257.80	639,703.60	(150,554.20)
FINF30140002	06051GJW0 BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	240,000.000	214,090.93	179,642.40	(34,448.53)
FINF30140002	06051GLU1 BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	245,000.000	244,767.00	251,600.30	6,833.30
FINF30140002	06051GMA4 BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	435,000.000	440,911.01	435,587.25	(5,323.76)
FINF30140002	06051GMB2 BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	605,000.000	605,000.00	590,467.90	(14,532.10)
FINF30140002	072863AJ2 BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	175,000.000	142,152.08	111,401.50	(30,750.58)
FINF30140002	084659AR2 BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	175,000.000	169,891.20	144,571.00	(25,320.20)
FINF30140002	084659AX9 BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	50,000.000	40,063.00	39,533.50	(529.50)
FINF30140002	084664BV2 BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	285,000.000	281,094.58	246,824.25	(34,270.33)
FINF30140002	084664CQ2 BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	125,000.000	121,829.13	103,578.75	(18,250.38)
FINF30140002	084664CV1 BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	50,000.000	29,473.50	31,433.50	1,960.00
FINF30140002	084664DB4 BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	40,000.000	31,811.20	30,309.20	(1,502.00)
FINF30140002	09290DAC5 BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	240,000.000	237,144.60	227,085.60	(10,059.00)
FINF30140002	09290DAK7 BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	225,000.000	224,627.45	215,201.25	(9,426.20)
FINF30140002	097023AX3 BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	240,000.000	308,484.80	252,945.60	(55,539.20)
FINF30140002	10373QBG4 BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	10,000.000	8,222.40	6,368.30	(1,854.10)
FINF30140002	10373QBN9 BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	215,000.000	184,547.55	129,180.60	(55,366.95)
FINF30140002	10373QBP4 BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	145,000.000	98,712.85	89,926.10	(8,786.75)
FINF30140002	10373QBR0 BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	530,000.000	443,956.50	382,750.10	(61,206.40)
FINF30140002	10373QBS8 BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	895,000.000	728,688.64	559,625.60	(169,063.04)
FINF30140002	11271LAL6 BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	115,000.000	116,970.50	116,399.55	(570.95)
FINF30140002	12189LAC5 BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	80,000.000	84,261.30	75,724.00	(8,537.30)
FINF30140002	12189LAK7 BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	115,000.000	119,603.23	99,619.90	(19,983.33)
FINF30140002	12189LAU5 BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	85,000.000	94,741.60	74,130.20	(20,611.40)
FINF30140002	12189LAW1 BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	290,000.000	288,348.56	238,690.30	(49,658.26)
FINF30140002	12189LBH3 BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	220,000.000	195,390.10	137,150.20	(58,239.90)
FINF30140002	12189LBK6 BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	30,000.000	29,309.10	28,295.10	(1,014.00)
FINF30140002	12189LBL4 BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	190,000.000	188,993.00	187,224.10	(1,768.90)
FINF30140002	12189TAZ7 BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	390,000.000	460,943.30	416,863.20	(44,080.10)
FINF30140002	14040HDH5 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	95,000.000	98,776.59	95,578.55	(3,198.04)
FINF30140002	144141DB1 DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	275,000.000	263,302.50	226,278.25	(37,024.25)
FINF30140002	149123CE9 CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	115,000.000	114,891.10	99,158.75	(15,732.35)
FINF30140002	15189XAY4 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	100,000.000	94,420.20	71,565.00	(22,855.20)
FINF30140002	161175BS2 CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	265,000.000	205,597.45	208,417.20	2,819.75



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	17275RBU5 CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	290,000.000	289,132.97	282,103.30	(7,029.67)
FINF30140002	172967LU3 CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	285,000.000	271,545.95	237,744.15	(33,801.80)
FINF30140002	172967NF4 CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	235,000.000	210,806.50	164,765.55	(46,040.95)
FINF30140002	172967PL9 CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	245,000.000	245,000.00	243,035.10	(1,964.90)
FINF30140002	191216DT4 COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	170,000.000	171,205.30	163,880.00	(7,325.30)
FINF30140002	191216DZ0 COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	430,000.000	429,578.45	408,912.80	(20,665.65)
FINF30140002	20030NCC3 COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	528,000.000	508,720.47	400,403.52	(108,316.95)
FINF30140002	20030NCJ8 COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	250,000.000	241,786.10	210,380.00	(31,406.10)
FINF30140002	20030NCZ2 COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	45,000.000	33,255.00	30,869.10	(2,385.90)
FINF30140002	20030NEG2 COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	45,000.000	45,272.70	42,039.45	(3,233.25)
FINF30140002	202795JA9 COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	85,000.000	87,624.80	67,130.45	(20,494.35)
FINF30140002	202795JG6 COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	525,000.000	523,519.30	440,679.75	(82,839.55)
FINF30140002	202795JJ0 COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	15,000.000	14,878.10	11,212.35	(3,665.75)
FINF30140002	20826FAV8 CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	215,000.000	202,843.93	157,212.30	(45,631.63)
FINF30140002	20826FBC9 CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	305,000.000	291,536.70	240,565.70	(50,971.00)
FINF30140002	20826FBE5 CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	65,000.000	63,409.45	60,199.75	(3,209.70)
FINF30140002	20826FBG0 CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	135,000.000	134,655.75	130,257.45	(4,398.30)
FINF30140002	20826FBH8 CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	155,000.000	154,576.85	148,869.75	(5,707.10)
FINF30140002	20826FBM7 CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	665,000.000	667,881.75	632,494.80	(35,386.95)
FINF30140002	20826FBN5 CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	135,000.000	134,943.30	127,678.95	(7,264.35)
FINF30140002	209111GD9 CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	175,000.000	188,740.70	183,624.00	(5,116.70)
FINF30140002	209111GN7 CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	350,000.000	357,529.00	336,626.50	(20,902.50)
FINF30140002	210518DH6 CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	85,000.000	80,364.85	61,953.10	(18,411.75)
FINF30140002	210518DQ6 CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	70,000.000	68,537.90	56,483.00	(12,054.90)
FINF30140002	23291KAJ4 DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	225,000.000	211,705.45	175,524.75	(36,180.70)
FINF30140002	23291KAK1 DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	35,000.000	33,185.19	24,802.75	(8,382.44)
FINF30140002	235851AV4 DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	45,000.000	37,224.00	26,815.95	(10,408.05)
FINF30140002	235851AW2 DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	435,000.000	384,803.61	268,712.55	(116,091.06)
FINF30140002	254687ET9 WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	65,000.000	77,692.46	63,895.65	(13,796.81)
FINF30140002	254687EX0 WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	105,000.000	119,032.95	96,108.60	(22,924.35)
FINF30140002	254687FM3 WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	310,000.000	271,110.30	193,725.20	(77,385.10)
FINF30140002	254687FY7 WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	405,000.000	359,127.40	325,032.75	(34,094.65)
FINF30140002	254687FZ4 WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	110,000.000	95,965.83	81,032.60	(14,933.23)
FINF30140002	25468PDB9 TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	40,000.000	35,048.80	32,917.60	(2,131.20)
FINF30140002	263901AA8 DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	225,000.000	278,539.15	241,440.75	(37,098.40)
FINF30140002	263901AB6 DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	65,000.000	81,856.50	70,222.10	(11,634.40)
FINF30140002	263901AF7 DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	260,000.000	276,363.90	236,264.60	(40,099.30)
FINF30140002	26442CAM6 DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	65,000.000	64,387.95	55,159.65	(9,228.30)
FINF30140002	26442CBL7 DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	94,000.000	95,772.56	90,464.66	(5,307.90)
FINF30140002	26442EAG5 DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	105,000.000	119,921.39	84,437.85	(35,483.54)
FINF30140002	26442EAK6 DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	90,000.000	92,900.70	88,216.20	(4,684.50)
FINF30140002	27409LAE3 EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	105,000.000	90,967.97	64,386.00	(26,581.97)
FINF30140002	29364WBD9 ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	80,000.000	70,775.75	49,266.40	(21,509.35)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	29364WBJ6 ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	420,000.000	382,991.80	301,669.20	(81,322.60)
	FINF30140002	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	70,000.000	69,424.50	60,395.30	(9,029.20)
	FINF30140002	29364WBN7 ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	210,000.000	209,697.60	207,692.10	(2,005.50)
	FINF30140002	29365TAJ3 ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	185,000.000	180,127.45	130,277.00	(49,850.45)
	FINF30140002	29379VAQ6 ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	45,000.000	48,697.20	48,471.30	(225.90)
	FINF30140002	29379VAV5 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	85,000.000	85,399.10	84,994.90	(404.20)
	FINF30140002	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	255,000.000	228,529.55	228,242.85	(286.70)
	FINF30140002	29379VBC6 ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	15,000.000	13,186.95	13,838.10	651.15
	FINF30140002	29379VBF9 ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	30,000.000	26,929.35	26,240.40	(688.95)
	FINF30140002	29379VBJ1 ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	65,000.000	59,727.90	58,003.40	(1,724.50)
	FINF30140002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	260,000.000	248,922.60	208,886.60	(40,036.00)
	FINF30140002	29379VBY8 ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	65,000.000	63,461.86	46,696.00	(16,765.86)
	FINF30140002	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	270,000.000	193,950.57	175,670.10	(18,280.47)
	FINF30140002	29379VCH4 ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	60,000.000	59,797.80	57,815.40	(1,982.40)
	FINF30140002	30231GAZ5 EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	100,000.000	92,284.10	66,731.00	(25,553.10)
	FINF30140002	30231GBF8 EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	430,000.000	439,761.80	377,595.90	(62,165.90)
	FINF30140002	30231GBG6 EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	70,000.000	77,945.50	57,644.30	(20,301.20)
	FINF30140002	30231GBM3 EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	270,000.000	242,462.27	189,556.20	(52,906.07)
	FINF30140002	30303M8J4 META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	300,000.000	279,713.81	253,272.00	(26,441.81)
	FINF30140002	30303M8Q8 META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	1,185,000.000	1,174,800.59	1,187,050.05	12,249.46
	FINF30140002	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	70,000.000	69,791.40	70,804.30	1,012.90
	FINF30140002	30303M8V7 META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	230,000.000	229,082.30	222,876.90	(6,205.40)
	FINF30140002	30303M8W5 META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	465,000.000	462,991.20	455,244.30	(7,746.90)
	FINF30140002	341081ET0 FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	35,000.000	42,851.30	34,081.60	(8,769.70)
	FINF30140002	341081FA0 FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	45,000.000	54,897.30	47,110.50	(7,786.80)
	FINF30140002	341081FG7 FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	305,000.000	296,551.05	251,618.90	(44,932.15)
	FINF30140002	341099CH0 DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	420,000.000	520,369.30	446,657.40	(73,711.90)
	FINF30140002	341099CL1 DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	80,000.000	101,512.25	86,158.40	(15,353.85)
	FINF30140002	369550BH0 GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	50,000.000	50,588.30	43,681.00	(6,907.30)
	FINF30140002	369550BJ6 GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	35,000.000	30,134.65	28,941.15	(1,193.50)
	FINF30140002	369550BQ0 GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	85,000.000	81,812.60	60,650.05	(21,162.55)
	FINF30140002	373334JW2 GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	240,000.000	222,765.20	204,268.80	(18,496.40)
	FINF30140002	373334KN0 GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	30,000.000	28,990.60	22,060.80	(6,929.80)
	FINF30140002	375558BA0 GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	80,000.000	82,472.40	68,640.80	(13,831.60)
	FINF30140002	375558BD4 GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	150,000.000	148,869.88	132,291.00	(16,578.88)
	FINF30140002	375558BK8 GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	35,000.000	31,636.40	28,088.20	(3,548.20)
	FINF30140002	375558CD3 GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	695,000.000	714,064.35	677,270.55	(36,793.80)
	FINF30140002	375558CE1 GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	90,000.000	92,384.80	87,002.10	(5,382.70)
	FINF30140002	38141EC31 GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	215,000.000	218,006.53	190,219.10	(27,787.43)
	FINF30140002	38141GB78 GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	215,000.000	215,000.00	205,896.90	(9,103.10)
	FINF30140002	38141GB86 GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	1,050,000.000	1,054,071.80	1,014,951.00	(39,120.80)
	FINF30140002	38141GXA7 GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	115,000.000	110,966.89	101,473.70	(9,493.19)
	FINF30140002	38141GYC2 GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	195,000.000	178,467.51	142,281.75	(36,185.76)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	38141GZN7 GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	290,000.000	257,582.67	216,018.10	(41,564.57)
	FINF30140002	38148YAA6 GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	305,000.000	290,215.45	258,365.50	(31,849.95)
	FINF30140002	4042Q1AD9 HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	235,000.000	300,028.85	261,905.15	(38,123.70)
	FINF30140002	42809HAH0 HESS CORP 5.800% 04/01/2047 DD 09/28/16	295,000.000	325,814.31	295,657.85	(30,156.46)
	FINF30140002	437076BD3 HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	290,000.000	314,054.00	265,500.80	(48,553.20)
	FINF30140002	437076BH4 HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	40,000.000	34,256.00	33,392.00	(864.00)
	FINF30140002	437076BS0 HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	260,000.000	247,407.59	203,551.40	(43,856.19)
	FINF30140002	437076BX9 HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	30,000.000	34,795.70	25,657.20	(9,138.50)
	FINF30140002	437076BZ4 HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	300,000.000	228,543.00	201,171.00	(27,372.00)
	FINF30140002	437076CC4 HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	170,000.000	158,502.30	132,569.40	(25,932.90)
	FINF30140002	437076CD2 HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	170,000.000	139,894.85	118,714.40	(21,180.45)
	FINF30140002	437076CG5 HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	60,000.000	36,917.40	34,017.60	(2,899.80)
	FINF30140002	437076CQ3 HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	527,000.000	450,833.26	382,438.63	(68,394.63)
	FINF30140002	437076DF6 HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	160,000.000	162,432.55	153,470.40	(8,962.15)
	FINF30140002	437076DG4 HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	90,000.000	89,077.06	86,406.30	(2,670.76)
	FINF30140002	438516CT1 HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	190,000.000	189,485.80	178,244.70	(11,241.10)
	FINF30140002	438516CU8 HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	160,000.000	159,606.40	150,300.80	(9,305.60)
	FINF30140002	449276AF1 IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	20,000.000	19,581.00	18,966.20	(614.80)
	FINF30140002	45138LBF9 IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	135,000.000	114,844.05	107,283.15	(7,560.90)
	FINF30140002	454889AT3 INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	260,000.000	249,098.75	205,251.80	(43,846.95)
	FINF30140002	454889AV8 INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	295,000.000	302,575.38	287,858.05	(14,717.33)
	FINF30140002	46124HAH9 INTUIT INC 5.500% 09/15/2053 DD 09/15/23	100,000.000	100,122.10	98,073.00	(2,049.10)
	FINF30140002	46625HHV5 JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	85,000.000	96,514.05	84,636.20	(11,877.85)
	FINF30140002	46647PAA4 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	45,000.000	44,437.70	37,288.80	(7,148.90)
	FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	90,000.000	82,492.78	76,847.40	(5,645.38)
	FINF30140002	46647PAK2 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	265,000.000	254,722.09	209,225.45	(45,496.64)
	FINF30140002	46647PBM7 JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	340,000.000	313,360.60	252,283.40	(61,077.20)
	FINF30140002	46647PBN5 JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	20,000.000	21,057.20	13,268.40	(7,788.80)
	FINF30140002	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	65,000.000	46,343.30	44,077.15	(2,266.15)
	FINF30140002	46647PCD6 JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	150,000.000	111,537.40	110,245.50	(1,291.90)
	FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	215,000.000	188,726.12	147,541.60	(41,184.52)
	FINF30140002	46647PEK8 JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	480,000.000	485,423.82	474,878.40	(10,545.42)
	FINF30140002	46647PER3 JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	155,000.000	154,107.07	149,314.60	(4,792.47)
	FINF30140002	478160BV5 JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	40,000.000	32,973.20	31,641.20	(1,332.00)
	FINF30140002	48126BAA1 JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	94,000.000	105,020.07	92,840.04	(12,180.03)
	FINF30140002	482480AM2 KLA CORP 4.950% 07/15/2052 DD 06/23/22	200,000.000	202,555.47	182,048.00	(20,507.47)
	FINF30140002	48305QAD5 KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	165,000.000	158,686.95	134,719.20	(23,967.75)
	FINF30140002	48305QAE3 KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	190,000.000	172,465.60	131,892.30	(40,573.30)
	FINF30140002	48305QAF0 KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	305,000.000	279,824.72	216,071.15	(63,753.57)
	FINF30140002	48305QAG8 KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	430,000.000	385,804.67	279,680.60	(106,124.07)
	FINF30140002	49177JAM4 KENVUE INC 5.100% 03/22/2043 DD 09/22/23	60,000.000	59,304.78	57,611.40	(1,693.38)
	FINF30140002	532457BU1 ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	45,000.000	39,635.55	35,277.30	(4,358.25)
	FINF30140002	532457CG1 ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	326,000.000	324,199.87	295,727.64	(28,472.23)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	532457CH9 ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	315,000.000	311,645.05	283,093.65	(28,551.40)
FINF30140002	532457CM8 ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	205,000.000	203,833.55	188,522.10	(15,311.45)
FINF30140002	532457CN6 ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	500,000.000	498,763.60	457,820.00	(40,943.60)
FINF30140002	532457CS5 ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	145,000.000	144,289.50	134,551.30	(9,738.20)
FINF30140002	532457CT3 ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	180,000.000	181,071.85	167,787.00	(13,284.85)
FINF30140002	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	170,000.000	185,267.94	157,095.30	(28,172.64)
FINF30140002	539830BN8 LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	55,000.000	48,843.30	43,561.10	(5,282.20)
FINF30140002	539830CB3 LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	65,000.000	64,506.00	61,263.80	(3,242.20)
FINF30140002	571748BC5 MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	85,000.000	66,056.05	71,020.90	4,964.85
FINF30140002	571748BJ0 MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	95,000.000	82,918.20	85,150.40	2,232.20
FINF30140002	571748BV3 MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	30,000.000	29,929.90	30,113.40	183.50
FINF30140002	571748BX9 MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	35,000.000	34,694.10	33,844.65	(849.45)
FINF30140002	58933YBF1 MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	135,000.000	90,813.15	81,963.90	(8,849.25)
FINF30140002	58933YBL8 MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	420,000.000	417,492.60	388,193.40	(29,299.20)
FINF30140002	58933YBN4 MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	180,000.000	179,213.40	164,930.40	(14,283.00)
FINF30140002	59156RAY4 METLIFE INC 5.875% 02/06/2041 DD 08/06/10	175,000.000	176,305.03	178,797.50	2,492.47
FINF30140002	59156RBD9 METLIFE INC 4.125% 08/13/2042 DD 08/13/12	130,000.000	132,643.15	107,933.80	(24,709.35)
FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	145,000.000	154,441.30	128,143.75	(26,297.55)
FINF30140002	59156RBN7 METLIFE INC 4.050% 03/01/2045 DD 03/05/15	100,000.000	95,694.75	80,141.00	(15,553.75)
FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	630,000.000	616,689.90	590,719.50	(25,970.40)
FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	556,000.000	448,848.31	343,196.56	(105,651.75)
FINF30140002	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	249,000.000	220,108.08	165,062.10	(55,045.98)
FINF30140002	59562EAH8 MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	45,000.000	53,155.95	46,518.75	(6,637.20)
FINF30140002	610202BP7 MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	165,000.000	180,136.50	155,981.10	(24,155.40)
FINF30140002	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	300,000.000	289,316.70	255,246.00	(34,070.70)
FINF30140002	61746BEG7 MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	30,000.000	24,822.50	25,081.20	258.70
FINF30140002	61747YDY8 MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	215,000.000	206,746.53	177,372.85	(29,373.68)
FINF30140002	61747YFT7 MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	205,000.000	205,000.00	201,713.85	(3,286.15)
FINF30140002	61747YFV2 MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	440,000.000	440,000.00	424,969.60	(15,030.40)
FINF30140002	63946BAJ9 NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	46,000.000	45,940.45	39,216.38	(6,724.07)
FINF30140002	641423BU1 NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	20,000.000	25,315.30	21,942.20	(3,373.10)
FINF30140002	641423CA4 NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	105,000.000	116,416.50	101,468.85	(14,947.65)
FINF30140002	641423CF3 NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	115,000.000	120,291.25	115,545.10	(4,746.15)
FINF30140002	649322AH7 NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	65,000.000	59,477.00	42,930.55	(16,546.45)
FINF30140002	665772CJ6 NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	205,000.000	179,200.30	155,797.95	(23,402.35)
FINF30140002	665772CR8 NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	185,000.000	161,378.00	118,559.10	(42,818.90)
FINF30140002	665772CV9 NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	120,000.000	118,435.30	100,876.80	(17,558.50)
FINF30140002	665772CX5 NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	170,000.000	168,731.80	157,518.60	(11,213.20)
FINF30140002	667274AC8 NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	90,000.000	86,824.00	72,030.60	(14,793.40)
FINF30140002	66989HAH1 NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	250,000.000	257,128.71	219,495.00	(37,633.71)
FINF30140002	67021CAT4 NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	170,000.000	172,421.40	152,573.30	(19,848.10)
FINF30140002	67066GAG9 NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	190,000.000	180,112.80	157,236.40	(22,876.40)
FINF30140002	68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	895,000.000	845,430.50	679,349.75	(166,080.75)



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	68389XCU7 ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	180,000.000	175,430.90	165,886.20	(9,544.70)
	FINF30140002	68389XCV5 ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	130,000.000	128,012.74	119,165.80	(8,846.94)
	FINF30140002	693304BE6 PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	120,000.000	118,301.80	99,220.80	(19,081.00)
	FINF30140002	693475BU8 PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	60,000.000	66,745.20	65,611.80	(1,133.40)
	FINF30140002	693475BZ7 PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	270,000.000	269,994.25	268,201.80	(1,792.45)
	FINF30140002	695114CL0 PACIFICORP 6.000% 01/15/2039 DD 01/08/09	390,000.000	459,958.35	397,959.90	(61,998.45)
	FINF30140002	695114DA3 PACIFICORP 5.500% 05/15/2054 DD 05/17/23	207,000.000	196,355.02	193,551.21	(2,803.81)
	FINF30140002	713448FF0 PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	37,000.000	33,052.38	25,703.53	(7,348.85)
	FINF30140002	713448FZ6 PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	360,000.000	360,132.84	348,818.40	(11,314.44)
	FINF30140002	716973AF9 PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	1,015,000.000	994,133.25	954,181.20	(39,952.05)
	FINF30140002	716973AH5 PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	136,000.000	134,036.74	125,043.84	(8,992.90)
	FINF30140002	717081EZ2 PFIZER INC 2.550% 05/28/2040 DD 05/28/20	130,000.000	111,801.37	90,117.30	(21,684.07)
	FINF30140002	718172AU3 PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	165,000.000	144,425.70	130,627.20	(13,798.50)
	FINF30140002	718172AW9 PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	50,000.000	46,635.25	40,665.00	(5,970.25)
	FINF30140002	718172BD0 PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	48,000.000	49,756.35	43,029.12	(6,727.23)
	FINF30140002	737679DB3 POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	80,000.000	101,637.00	87,661.60	(13,975.40)
	FINF30140002	737679DE7 POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	240,000.000	230,990.40	198,588.00	(32,402.40)
	FINF30140002	74340XCF6 PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	130,000.000	126,552.40	121,507.10	(5,045.30)
	FINF30140002	74340XCK5 PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	365,000.000	353,566.12	340,983.00	(12,583.12)
	FINF30140002	744320AY8 PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	55,000.000	59,031.95	41,961.70	(17,070.25)
	FINF30140002	744320BA9 PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	70,000.000	72,557.14	52,850.00	(19,707.14)
	FINF30140002	744448BZ3 PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	215,000.000	267,744.60	227,186.20	(40,558.40)
	FINF30140002	744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	265,000.000	261,369.50	206,270.70	(55,098.80)
	FINF30140002	756109CQ5 REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	170,000.000	167,235.80	161,632.60	(5,603.20)
	FINF30140002	75884RAW3 REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	30,000.000	27,914.90	24,720.30	(3,194.60)
	FINF30140002	75884RAY9 REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	320,000.000	309,592.97	270,969.60	(38,623.37)
	FINF30140002	76720AAP1 RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	35,000.000	33,637.45	32,435.90	(1,201.55)
	FINF30140002	771196BY7 ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	195,000.000	172,490.20	116,223.90	(56,266.30)
	FINF30140002	79466LAK0 SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	475,000.000	410,920.00	335,483.00	(75,437.00)
	FINF30140002	79466LAL8 SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	235,000.000	206,948.29	150,461.10	(56,487.19)
	FINF30140002	79466LAM6 SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	165,000.000	141,169.10	101,979.90	(39,189.20)
	FINF30140002	797440BW3 SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	30,000.000	35,091.70	23,858.10	(11,233.60)
	FINF30140002	797440BX1 SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	165,000.000	160,926.30	129,430.95	(31,495.35)
	FINF30140002	797440BY9 SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	45,000.000	41,704.05	30,435.75	(11,268.30)
	FINF30140002	822582AT9 SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	45,000.000	40,259.85	35,069.40	(5,190.45)
	FINF30140002	822582CL4 SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	470,000.000	409,493.10	297,994.10	(111,499.00)
	FINF30140002	822905AE5 SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	240,000.000	207,372.00	188,164.80	(19,207.20)
	FINF30140002	822905AG0 SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	5,000.000	3,710.10	3,368.65	(341.45)
	FINF30140002	822905AH8 SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	85,000.000	70,146.25	63,929.35	(6,216.90)
	FINF30140002	828807DH7 SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	165,000.000	105,418.20	111,013.65	5,595.45
	FINF30140002	828807DJ3 SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	50,000.000	32,168.50	36,860.50	4,692.00
	FINF30140002	828807DV6 SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	235,000.000	228,927.06	237,129.10	8,202.04
	FINF30140002	828807DX2 SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	215,000.000	222,847.88	239,641.15	16,793.27



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	837004CJ7 DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	30,000.000	31,776.30	26,870.70	(4,905.60)
	FINF30140002	842400GG2 SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	70,000.000	69,058.40	53,932.20	(15,126.20)
	FINF30140002	842400GK3 SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	305,000.000	283,421.78	237,710.90	(45,710.88)
	FINF30140002	842434CY6 SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	215,000.000	213,959.40	213,942.20	(17.20)
	FINF30140002	86944BAJ2 SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	105,000.000	98,198.70	73,920.00	(24,278.70)
	FINF30140002	87612EBN5 TARGET CORP 2.950% 01/15/2052 DD 01/24/22	105,000.000	89,674.65	67,012.05	(22,662.60)
	FINF30140002	883556CM2 THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	235,000.000	213,819.70	165,465.85	(48,353.85)
	FINF30140002	89157XAB7 TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	185,000.000	185,276.04	177,614.80	(7,661.24)
	FINF30140002	89157XAC5 TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	495,000.000	494,251.16	474,254.55	(19,996.61)
	FINF30140002	89157XAE1 TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	105,000.000	104,760.60	97,232.10	(7,528.50)
	FINF30140002	89157XAF8 TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	215,000.000	215,085.50	199,623.20	(15,462.30)
	FINF30140002	89417EAS8 TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	280,000.000	287,366.05	272,843.20	(14,522.85)
	FINF30140002	906548CJ9 UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	285,000.000	266,355.75	228,105.45	(38,250.30)
	FINF30140002	907818EM6 UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	271,000.000	266,932.21	202,469.52	(64,462.69)
	FINF30140002	907818FD5 UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	65,000.000	63,162.35	52,774.15	(10,388.20)
	FINF30140002	907818FG8 UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	55,000.000	52,675.25	39,325.55	(13,349.70)
	FINF30140002	907818FN3 UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	430,000.000	374,382.99	247,890.70	(126,492.29)
	FINF30140002	907818FY9 UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	50,000.000	47,826.15	38,064.00	(9,762.15)
	FINF30140002	907818FZ6 UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	145,000.000	127,206.61	102,333.75	(24,872.86)
	FINF30140002	907818GF9 UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	35,000.000	33,290.95	32,024.30	(1,266.65)
	FINF30140002	91159HJB7 US BANCORP VAR RT 11/03/2036 DD 11/03/21	400,000.000	366,772.09	324,012.00	(42,760.09)
	FINF30140002	91159HJR2 US BANCORP VAR RT 01/23/2035 DD 01/23/24	50,000.000	50,090.51	50,456.50	365.99
	FINF30140002	91324PBN1 UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	55,000.000	64,192.20	55,035.75	(9,156.45)
	FINF30140002	91324PBQ4 UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	20,000.000	21,639.00	20,506.80	(1,132.20)
	FINF30140002	91324PCA8 UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	105,000.000	99,145.37	84,357.00	(14,788.37)
	FINF30140002	91324PCR1 UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	40,000.000	37,100.40	35,273.20	(1,827.20)
	FINF30140002	91324PCZ3 UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	55,000.000	61,357.35	44,618.75	(16,738.60)
	FINF30140002	91324PDF6 UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	15,000.000	14,249.05	11,193.45	(3,055.60)
	FINF30140002	91324PDL3 UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	105,000.000	102,853.84	84,365.40	(18,488.44)
	FINF30140002	91324PDY5 UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	90,000.000	82,822.35	63,681.30	(19,141.05)
	FINF30140002	91324PDZ2 UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	120,000.000	110,592.18	74,612.40	(35,979.78)
	FINF30140002	91324PEE8 UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	290,000.000	256,336.82	209,820.80	(46,516.02)
	FINF30140002	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	370,000.000	346,075.97	244,651.40	(101,424.57)
	FINF30140002	91324PEK4 UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	225,000.000	220,082.68	193,115.25	(26,967.43)
	FINF30140002	91324PEL2 UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	55,000.000	55,203.59	47,476.55	(7,727.04)
	FINF30140002	91324PES7 UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	90,000.000	95,684.51	90,369.90	(5,314.61)
	FINF30140002	91324PET5 UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	145,000.000	154,895.07	148,258.15	(6,636.92)
	FINF30140002	91324PEW8 UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	100,000.000	99,847.45	90,193.00	(9,654.45)
	FINF30140002	91324PEX6 UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	140,000.000	137,321.30	126,155.40	(11,165.90)
	FINF30140002	91324PFD9 UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	300,000.000	299,307.00	280,791.00	(18,516.00)
	FINF30140002	91324PFK3 UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	495,000.000	490,450.95	481,055.85	(9,395.10)
	FINF30140002	914886AA4 UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	425,000.000	480,063.40	392,168.75	(87,894.65)
	FINF30140002	927804GD0 VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	104,000.000	92,539.12	58,594.64	(33,944.48)



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	927804GL2	VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	263,000.000	261,730.95	250,670.56	(11,060.39)
FINF30140002	927804GS7	VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	65,000.000	64,717.25	62,927.15	(1,790.10)
FINF30140002	92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	370,000.000	367,549.81	316,860.60	(50,689.21)
FINF30140002	92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	20,000.000	18,881.13	14,589.40	(4,291.73)
FINF30140002	931142EU3	WALMART INC 2.500% 09/22/2041 DD 09/22/21	461,000.000	407,936.89	317,582.90	(90,353.99)
FINF30140002	949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	95,000.000	108,231.60	90,986.25	(17,245.35)
FINF30140002	94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	270,000.000	259,824.61	226,910.70	(32,913.91)
FINF30140002	94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	235,000.000	223,414.90	188,918.85	(34,496.05)
FINF30140002	94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	300,000.000	302,224.84	253,611.00	(48,613.84)
FINF30140002	95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	60,000.000	59,290.80	53,335.20	(5,955.60)
FINF30140002	95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	65,000.000	49,205.05	47,355.75	(1,849.30)
FINF30140002	95000U2Z5	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	1,205,000.000	1,114,364.44	1,009,079.05	(105,285.39)
FINF30140002	95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	170,000.000	173,364.35	169,515.50	(3,848.85)
FINF30140002	961214EY5	WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	190,000.000	167,710.00	136,402.90	(31,307.10)
FINF30140002	961214FW8	WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	225,000.000	225,000.00	221,190.75	(3,809.25)
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED				71,424,322.00	62,753,619.05	(8,670,702.95)

CORPORATE DEBT INSTRUMENTS

FINF30140002	00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	190,000.000	179,574.82	136,800.00	(42,774.82)
FINF30140002	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	166,000.000	158,184.05	153,550.00	(4,634.05)
FINF30140002	00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	40,000.000	27,930.80	30,680.00	2,749.20
FINF30140002	00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	265,000.000	175,960.80	187,365.60	11,404.80
FINF30140002	00206RKJ0	AT&T INC 3.500% 09/15/2053 DD 03/15/21	373,000.000	281,100.79	251,297.56	(29,803.23)
FINF30140002	00206RLJ9	AT&T INC 3.550% 09/15/2055 DD 03/15/21	1,577,000.000	1,260,411.50	1,064,017.67	(196,393.83)
FINF30140002	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	962,000.000	747,211.65	638,883.44	(108,328.21)
FINF30140002	00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21	652,000.000	573,258.08	450,753.68	(122,504.40)
FINF30140002	00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	50,000.000	44,994.03	42,596.00	(2,398.03)
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	1,430,000.000	1,170,311.67	1,121,005.60	(49,306.07)
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	200,000.000	195,458.00	196,244.00	786.00
FINF30140002	00774MBM6	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	250,000.000	246,092.50	238,312.50	(7,780.00)
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	115,000.000	107,646.89	92,470.35	(15,176.54)
FINF30140002	02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	320,000.000	371,030.52	328,496.00	(42,534.52)
FINF30140002	02401LAB0	AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	265,000.000	264,194.75	263,791.60	(403.15)
FINF30140002	025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	20,000.000	18,649.35	12,864.80	(5,784.55)
FINF30140002	03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	30,000.000	29,497.56	22,260.60	(7,236.96)
FINF30140002	03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	115,000.000	118,246.80	90,852.30	(27,394.50)
FINF30140002	03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	50,000.000	46,934.20	34,569.50	(12,364.70)
FINF30140002	031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	325,000.000	300,555.72	269,782.50	(30,773.22)
FINF30140002	031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	331,000.000	302,817.26	246,902.83	(55,914.43)
FINF30140002	031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	395,000.000	392,520.32	385,417.30	(7,103.02)
FINF30140002	031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	420,000.000	414,063.59	405,144.60	(8,918.99)
FINF30140002	031162DU1	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	245,000.000	245,573.35	235,756.15	(9,817.20)



Schedule of Investments at End of Plan Year at Historical Cost

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Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	415,000.000	316,711.85	307,627.05	(9,084.80)
	FINF30140002	034863BC3	*ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	225,000.000	193,257.45	187,953.75	(5,303.70)
	FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	530,000.000	536,252.26	523,777.80	(12,474.46)
	FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	35,000.000	39,331.40	32,563.30	(6,768.10)
	FINF30140002	036752AK9	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	65,000.000	51,182.95	46,365.80	(4,817.15)
	FINF30140002	036752AS2	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	224,000.000	210,143.22	156,199.68	(53,943.54)
	FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	85,000.000	84,425.40	84,066.70	(358.70)
	FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	250,000.000	250,570.15	245,772.50	(4,797.65)
	FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	240,000.000	245,663.19	266,193.60	20,530.41
	FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	80,000.000	78,029.02	79,216.00	1,186.98
	FINF30140002	04316JAP4	ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	525,000.000	523,260.90	506,730.00	(16,530.90)
	FINF30140002	04686JAJ0	ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	435,000.000	435,000.00	432,568.35	(2,431.65)
	FINF30140002	054989AC2	BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	185,000.000	184,802.60	200,073.80	15,271.20
	FINF30140002	05526BDB6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	765,000.000	724,720.51	660,654.00	(64,066.51)
	FINF30140002	06738ECV5	BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	530,000.000	530,000.00	509,192.20	(20,807.80)
	FINF30140002	072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	50,000.000	48,197.90	38,316.50	(9,881.40)
	FINF30140002	07274EAL7	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	60,000.000	60,591.00	61,031.40	440.40
	FINF30140002	07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	455,000.000	473,918.50	459,459.00	(14,459.50)
	FINF30140002	07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	25,000.000	21,169.25	19,504.50	(1,664.75)
	FINF30140002	084659BF7	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	90,000.000	77,528.25	74,792.70	(2,735.55)
	FINF30140002	097023CJ2	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	50,000.000	46,921.60	41,857.00	(5,064.60)
	FINF30140002	097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	335,000.000	219,462.95	229,314.20	9,851.25
	FINF30140002	097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	1,460,000.000	1,473,562.68	1,390,285.00	(83,277.68)
	FINF30140002	097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,215,000.000	1,261,401.38	1,127,823.75	(133,577.63)
	FINF30140002	097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	175,000.000	208,029.70	162,181.25	(45,848.45)
	FINF30140002	097023DT9	BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	160,000.000	161,927.20	170,387.20	8,460.00
	FINF30140002	097023DU6	BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	220,000.000	231,532.34	233,857.80	2,325.46
	FINF30140002	11135FBJ9	BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	270,000.000	243,209.80	210,940.20	(32,269.60)
	FINF30140002	11135FCD1	BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	345,000.000	344,285.85	332,956.05	(11,329.80)
	FINF30140002	125523CW8	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	200,000.000	194,501.85	187,556.00	(6,945.85)
	FINF30140002	126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	744,000.000	710,722.49	626,373.60	(84,348.89)
	FINF30140002	126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	210,000.000	214,810.15	181,610.10	(33,200.05)
	FINF30140002	126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	725,000.000	625,112.15	597,914.75	(27,197.40)
	FINF30140002	126650DZ0	CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	60,000.000	61,723.80	55,045.20	(6,678.60)
	FINF30140002	126650EE6	CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	180,000.000	178,943.85	170,344.80	(8,599.05)
	FINF30140002	126650EF3	CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	265,000.000	270,984.86	249,282.85	(21,702.01)
	FINF30140002	13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	210,000.000	230,764.43	210,472.50	(20,291.93)
	FINF30140002	13645RBG8	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	65,000.000	58,533.84	47,236.80	(11,297.04)
	FINF30140002	13645RBH6	CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	170,000.000	141,654.51	110,710.80	(30,943.71)
	FINF30140002	14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	385,000.000	341,670.95	297,635.80	(44,035.15)
	FINF30140002	15089QAY0	CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	255,000.000	276,217.42	264,799.65	(11,417.77)
	FINF30140002	15189TAY3	CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	35,000.000	34,830.70	24,922.45	(9,908.25)
	FINF30140002	161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	90,000.000	71,858.30	73,950.30	2,092.00



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	161175BN3 CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	380,000.000	336,037.16	325,139.40	(10,897.76)
FINF30140002	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	105,000.000	80,289.30	79,039.80	(1,249.50)
FINF30140002	161175BV5 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	125,000.000	77,914.85	78,203.75	288.90
FINF30140002	161175BZ6 CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	175,000.000	147,842.70	120,030.75	(27,811.95)
FINF30140002	161175CA0 CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	395,000.000	267,992.35	253,996.85	(13,995.50)
FINF30140002	161175CC6 CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	120,000.000	77,176.80	80,052.00	2,875.20
FINF30140002	161175CL6 CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	235,000.000	180,561.10	187,311.45	6,750.35
FINF30140002	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	49,000.000	54,499.89	46,175.15	(8,324.74)
FINF30140002	172967PG0 CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	400,000.000	400,885.60	398,616.00	(2,269.60)
FINF30140002	17327CAU7 CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	210,000.000	210,000.00	200,266.50	(9,733.50)
FINF30140002	191216DS6 COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	20,000.000	20,388.20	19,325.20	(1,063.00)
FINF30140002	198280AH2 COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	110,000.000	116,993.48	106,102.70	(10,890.78)
FINF30140002	20030NAF8 COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	225,000.000	256,897.70	229,734.00	(27,163.70)
FINF30140002	20030NDS7 COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	297,000.000	248,763.60	178,972.20	(69,791.40)
FINF30140002	20030NDU2 COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	1,136,000.000	800,471.91	663,594.40	(136,877.51)
FINF30140002	20030NDW8 COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	287,000.000	233,224.10	162,246.84	(70,977.26)
FINF30140002	209111GG2 CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	20,000.000	22,271.00	20,292.80	(1,978.20)
FINF30140002	21036PAT5 CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	105,000.000	102,071.25	86,822.40	(15,248.85)
FINF30140002	21036PAZ1 CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	65,000.000	57,836.80	50,477.05	(7,359.75)
FINF30140002	21036PBD9 CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	88,000.000	89,203.69	80,457.52	(8,746.17)
FINF30140002	210518DJ2 CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	140,000.000	112,862.29	77,257.60	(35,604.69)
FINF30140002	251526CY3 DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	185,000.000	185,000.00	175,500.25	(9,499.75)
FINF30140002	25746UDK2 DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	335,000.000	312,059.79	246,921.80	(65,137.99)
FINF30140002	25746UDQ9 DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	55,000.000	53,910.95	47,297.25	(6,613.70)
FINF30140002	26441CAT2 DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	20,000.000	16,023.35	14,741.20	(1,282.15)
FINF30140002	26441CBN4 DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	55,000.000	51,871.75	37,169.00	(14,702.75)
FINF30140002	26441CBU8 DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	5,000.000	4,277.35	4,370.30	92.95
FINF30140002	26444HAF8 DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	185,000.000	177,026.65	148,351.50	(28,675.15)
FINF30140002	27636AAA0 EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	90,000.000	89,934.30	85,015.80	(4,918.50)
FINF30140002	28370TAF6 KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	65,000.000	61,041.15	54,667.60	(6,373.55)
FINF30140002	29250NBZ7 ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	220,000.000	219,714.00	239,089.40	19,375.40
FINF30140002	29273RAR0 ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	30,000.000	32,787.50	31,093.50	(1,694.00)
FINF30140002	29273RAT6 ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	30,000.000	27,487.30	26,481.00	(1,006.30)
FINF30140002	29273RAZ2 ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	235,000.000	220,803.30	228,229.65	7,426.35
FINF30140002	29273RBE8 ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	240,000.000	206,045.40	226,053.60	20,008.20
FINF30140002	29273RBJ7 ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	185,000.000	171,479.02	182,798.50	11,319.48
FINF30140002	29273RBL2 ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	390,000.000	375,978.87	345,419.10	(30,559.77)
FINF30140002	29278NAD5 ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	20,000.000	20,667.50	19,657.40	(1,010.10)
FINF30140002	29278NAR4 ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	115,000.000	100,291.50	97,698.25	(2,593.25)
FINF30140002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	240,000.000	240,719.31	170,371.20	(70,348.11)
FINF30140002	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	100,000.000	100,110.30	89,515.00	(10,595.30)
FINF30140002	29379VBU6 ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	65,000.000	58,498.70	56,018.95	(2,479.75)
FINF30140002	30161MAG8 CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	55,000.000	64,298.48	57,384.80	(6,913.68)



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	30161NAQ4 EXELON CORP 4.950% 06/15/2035 DD 12/15/15	290,000.000	296,284.05	274,734.40	(21,549.65)
	FINF30140002	30225VAS6 EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	185,000.000	184,643.60	183,198.10	(1,445.50)
	FINF30140002	33767BAA7 FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	155,000.000	156,904.20	148,542.70	(8,361.50)
	FINF30140002	37045VAF7 GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	195,000.000	227,602.79	193,457.55	(34,145.24)
	FINF30140002	37045VAK6 GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	90,000.000	97,156.83	94,496.40	(2,660.43)
	FINF30140002	37045VAP5 GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	85,000.000	89,723.85	78,290.10	(11,433.75)
	FINF30140002	37959GAF4 GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	325,000.000	332,077.19	330,330.00	(1,747.19)
	FINF30140002	38148LAF3 GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	205,000.000	208,824.97	189,112.50	(19,712.47)
	FINF30140002	404119BV0 HCA INC 5.500% 06/15/2047 DD 06/22/17	45,000.000	41,979.15	40,987.35	(991.80)
	FINF30140002	404119CL1 HCA INC 4.625% 03/15/2052 DD 03/15/23	160,000.000	133,453.10	124,665.60	(8,787.50)
	FINF30140002	404119CS6 HCA INC 4.375% 03/15/2042 DD 03/15/23	50,000.000	47,435.05	40,846.00	(6,589.05)
	FINF30140002	404119CV9 HCA INC 6.000% 04/01/2054 DD 02/23/24	230,000.000	234,537.90	219,426.90	(15,111.00)
	FINF30140002	404119CW7 HCA INC 6.100% 04/01/2064 DD 02/23/24	40,000.000	41,986.12	38,212.00	(3,774.12)
	FINF30140002	404121AL9 HCA INC 5.950% 09/15/2054 DD 08/12/24	325,000.000	334,672.51	309,598.25	(25,074.26)
	FINF30140002	42809HAC1 HESS CORP 6.000% 01/15/2040 DD 12/14/09	35,000.000	36,123.00	36,467.55	344.55
	FINF30140002	444859BX9 HUMANA INC 5.500% 03/15/2053 DD 03/13/23	275,000.000	260,617.32	245,836.25	(14,781.07)
	FINF30140002	444859CB6 HUMANA INC 5.750% 04/15/2054 DD 03/13/24	285,000.000	281,183.59	264,528.45	(16,655.14)
	FINF30140002	446150BF0 HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	140,000.000	140,000.00	139,917.40	(82.60)
	FINF30140002	458140BG4 INTEL CORP 3.734% 12/08/2047 DD 06/08/18	88,000.000	84,657.72	58,099.36	(26,558.36)
	FINF30140002	458140BM1 INTEL CORP 4.750% 03/25/2050 DD 03/25/20	90,000.000	77,950.53	69,632.10	(8,318.43)
	FINF30140002	458140CB4 INTEL CORP 4.900% 08/05/2052 DD 08/05/22	180,000.000	173,497.19	142,331.40	(31,165.79)
	FINF30140002	458140CC2 INTEL CORP 5.050% 08/05/2062 DD 08/05/22	145,000.000	141,973.05	113,271.10	(28,701.95)
	FINF30140002	458140CH1 INTEL CORP 5.625% 02/10/2043 DD 02/10/23	55,000.000	54,967.00	50,520.25	(4,446.75)
	FINF30140002	459506AL5 INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	100,000.000	102,908.85	85,920.00	(16,988.85)
	FINF30140002	459506AR2 INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	670,000.000	556,289.20	478,493.90	(77,795.30)
	FINF30140002	459506AS0 INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	846,000.000	666,152.18	555,593.58	(110,558.60)
	FINF30140002	46590XAQ9 JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	365,000.000	328,838.32	275,082.25	(53,756.07)
	FINF30140002	46590XAX4 JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	740,000.000	737,626.18	752,742.80	15,116.62
	FINF30140002	47214BAD0 JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	415,000.000	427,139.98	457,251.15	30,111.17
	FINF30140002	49427RAR3 KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	25,000.000	19,335.25	19,129.00	(206.25)
	FINF30140002	49427RAS1 KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	30,000.000	30,341.40	29,771.40	(570.00)
	FINF30140002	494550BH8 KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	155,000.000	154,119.90	158,493.70	4,373.80
	FINF30140002	494550BU9 KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	140,000.000	131,296.75	129,803.80	(1,492.95)
	FINF30140002	494550BW5 KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	65,000.000	55,752.45	59,361.25	3,608.80
	FINF30140002	49456BAH4 KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	55,000.000	52,734.19	51,389.80	(1,344.39)
	FINF30140002	49456BAJ0 KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	200,000.000	193,032.72	174,068.00	(18,964.72)
	FINF30140002	49456BAQ4 KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	80,000.000	78,215.65	70,740.00	(7,475.65)
	FINF30140002	50077LAM8 KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	355,000.000	342,541.83	321,083.30	(21,458.53)
	FINF30140002	50077LAZ9 KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	140,000.000	131,186.87	119,849.80	(11,337.07)
	FINF30140002	50077LBJ4 KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	120,000.000	118,307.44	112,736.40	(5,571.04)
	FINF30140002	548661EF0 LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	60,000.000	56,279.93	46,554.00	(9,725.93)
	FINF30140002	548661EJ2 LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	285,000.000	243,859.95	222,858.60	(21,001.35)
	FINF30140002	548661EN3 LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	40,000.000	39,922.40	38,728.40	(1,194.00)



Schedule of Investments at End of Plan Year at Historical Cost

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Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	55261FAV6 M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	280,000.000	280,000.00	271,490.80	(8,509.20)
FINF30140002	55336VAM2 MPLX LP 4.500% 04/15/2038 DD 02/08/18	475,000.000	457,369.12	414,124.00	(43,245.12)
FINF30140002	55903VBD4 WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	830,000.000	732,900.22	668,548.40	(64,351.82)
FINF30140002	55903VBE2 WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	1,335,000.000	1,050,344.22	996,630.90	(53,713.32)
FINF30140002	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	165,000.000	131,032.00	121,829.40	(9,202.60)
FINF30140002	56585AAF9 MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	50,000.000	62,470.35	51,837.00	(10,633.35)
FINF30140002	56585AAH5 MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	70,000.000	75,760.40	58,149.70	(17,610.70)
FINF30140002	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	45,000.000	38,127.00	30,492.45	(7,634.55)
FINF30140002	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	325,000.000	293,880.02	246,688.00	(47,192.02)
FINF30140002	61747YFB6 MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	80,000.000	80,971.25	80,218.40	(752.85)
FINF30140002	63111XAK7 NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	20,000.000	20,415.62	20,197.80	(217.82)
FINF30140002	63111XAL5 NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	115,000.000	113,190.85	117,199.95	4,009.10
FINF30140002	649322AJ3 *NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	45,000.000	39,498.60	24,417.90	(15,080.70)
FINF30140002	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	305,000.000	293,796.90	249,627.25	(44,169.65)
FINF30140002	655844BX5 NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	50,000.000	48,564.55	38,482.00	(10,082.55)
FINF30140002	655844CU0 NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	75,000.000	74,790.75	77,103.75	2,313.00
FINF30140002	665772CU1 NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	80,000.000	74,422.95	53,746.40	(20,676.55)
FINF30140002	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	445,000.000	452,938.45	399,151.65	(53,786.80)
FINF30140002	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	240,000.000	226,245.15	188,553.60	(37,691.55)
FINF30140002	666807BT8 NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	65,000.000	62,309.00	62,240.75	(68.25)
FINF30140002	674599CJ2 OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	40,000.000	29,536.71	29,680.80	144.09
FINF30140002	674599DH5 OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	15,000.000	16,046.85	17,108.85	1,062.00
FINF30140002	674599DJ1 OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	125,000.000	122,195.60	123,207.50	1,011.90
FINF30140002	674599DL6 OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	25,000.000	25,032.50	25,256.75	224.25
FINF30140002	674599EM3 OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	105,000.000	106,859.55	99,622.95	(7,236.60)
FINF30140002	677050AN6 OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	450,000.000	437,578.63	396,661.50	(40,917.13)
FINF30140002	677050AQ9 OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	175,000.000	156,733.60	124,713.75	(32,019.85)
FINF30140002	677050AS5 OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	215,000.000	202,134.50	176,340.85	(25,793.65)
FINF30140002	677050AU0 OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	95,000.000	93,601.60	97,986.80	4,385.20
FINF30140002	677052AA0 OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	420,000.000	439,182.95	397,559.40	(41,623.55)
FINF30140002	68389XBF1 ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	275,000.000	248,891.08	217,120.75	(31,770.33)
FINF30140002	68389XBH7 ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	65,000.000	67,196.50	55,705.65	(11,490.85)
FINF30140002	68389XBJ3 ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	185,000.000	170,169.23	142,524.00	(27,645.23)
FINF30140002	68389XBP9 ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	280,000.000	249,377.00	233,976.40	(15,400.60)
FINF30140002	68389XBQ7 ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	80,000.000	61,515.25	61,032.00	(483.25)
FINF30140002	68389XBX2 ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	135,000.000	102,618.10	94,664.70	(7,953.40)
FINF30140002	68389XBZ7 ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	470,000.000	383,096.89	366,867.90	(16,228.99)
FINF30140002	68389XCA1 ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	345,000.000	264,599.07	255,751.95	(8,847.12)
FINF30140002	68389XCK9 ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	255,000.000	275,303.65	286,163.55	10,859.90
FINF30140002	694308JH1 PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	215,000.000	180,739.31	161,073.70	(19,665.61)
FINF30140002	694308JJ7 PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	245,000.000	205,993.18	168,160.65	(37,832.53)
FINF30140002	694308JN8 PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	455,000.000	377,533.08	394,489.55	16,956.47
FINF30140002	694308JQ1 PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	368,000.000	302,824.80	317,985.12	15,160.32



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	FINF30140002	694308JU2	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	185,000.000	164,524.70	150,941.50	(13,583.20)
	FINF30140002	694308KD8	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	15,000.000	13,473.15	13,458.60	(14.55)
	FINF30140002	694308KH9	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	986,000.000	1,029,298.32	1,076,130.26	46,831.94
	FINF30140002	694308KK2	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	135,000.000	134,515.35	146,307.60	11,792.25
	FINF30140002	694308KT3	PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	160,000.000	159,230.40	158,192.00	(1,038.40)
	FINF30140002	695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	100,000.000	93,193.40	65,170.00	(28,023.40)
	FINF30140002	695114DE5	PACIFICORP 5.800% 01/15/2055 DD 01/05/24	349,000.000	345,990.52	339,814.32	(6,176.20)
	FINF30140002	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	9,000.000	11,789.34	9,584.01	(2,205.33)
	FINF30140002	744320BP6	PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	110,000.000	110,062.27	113,139.40	3,077.13
	FINF30140002	74460WAH0	PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	90,000.000	88,424.10	85,698.00	(2,726.10)
	FINF30140002	75513EAC5	RTX CORP 3.125% 07/01/2050 DD 05/18/20	60,000.000	43,599.00	39,366.00	(4,233.00)
	FINF30140002	75513ECP4	RTX CORP 3.030% 03/15/2052 DD 11/16/21	95,000.000	83,198.46	60,195.80	(23,002.66)
	FINF30140002	75513ECS8	RTX CORP 5.375% 02/27/2053 DD 02/27/23	50,000.000	46,726.00	47,552.00	826.00
	FINF30140002	75513ECX7	RTX CORP 6.400% 03/15/2054 DD 11/08/23	98,000.000	98,557.95	106,759.24	8,201.29
	FINF30140002	761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	185,000.000	204,808.95	183,138.90	(21,670.05)
	FINF30140002	761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	430,000.000	468,793.63	410,052.30	(58,741.33)
	FINF30140002	78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	305,000.000	301,070.84	268,964.25	(32,106.59)
	FINF30140002	78516FAC3	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	105,000.000	102,114.76	85,050.00	(17,064.76)
	FINF30140002	816851BH1	SEMPRA 3.800% 02/01/2038 DD 01/12/18	215,000.000	203,037.80	177,777.05	(25,260.75)
	FINF30140002	816851BJ7	SEMPRA 4.000% 02/01/2048 DD 01/12/18	23,000.000	21,598.62	17,414.68	(4,183.94)
	FINF30140002	828807CZ8	SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	30,000.000	30,492.72	24,498.30	(5,994.42)
	FINF30140002	83444MAJ0	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	860,000.000	890,021.35	837,812.00	(52,209.35)
	FINF30140002	83444MAL5	SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	340,000.000	339,542.85	332,186.80	(7,356.05)
	FINF30140002	84346LAA8	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	340,000.000	326,438.46	283,607.60	(42,830.86)
	FINF30140002	866677AH0	SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	360,000.000	345,352.15	328,528.80	(16,823.35)
	FINF30140002	866677AJ6	SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	100,000.000	100,714.20	99,683.00	(1,031.20)
	FINF30140002	86765BAQ2	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	560,000.000	487,563.54	504,672.00	17,108.46
	FINF30140002	86765BAV1	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	250,000.000	249,678.33	224,765.00	(24,913.33)
	FINF30140002	87264ABL8	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	355,000.000	301,466.75	253,516.15	(47,950.60)
	FINF30140002	882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	225,000.000	211,474.85	173,430.00	(38,044.85)
	FINF30140002	88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	65,000.000	75,469.15	62,823.80	(12,645.35)
	FINF30140002	88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	190,000.000	207,891.25	193,537.80	(14,353.45)
	FINF30140002	88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	285,000.000	299,404.37	279,516.60	(19,887.77)
	FINF30140002	88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	175,000.000	168,811.90	156,619.75	(12,192.15)
	FINF30140002	88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	270,000.000	224,362.44	202,170.60	(22,191.84)
	FINF30140002	893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	370,000.000	319,977.64	349,246.70	29,269.06
	FINF30140002	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	90,000.000	75,935.75	76,049.10	113.35
	FINF30140002	89788MAM4	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	115,000.000	114,603.00	111,768.50	(2,834.50)
	FINF30140002	89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	275,000.000	274,238.11	280,046.25	5,808.14
	FINF30140002	89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	600,000.000	604,505.47	604,716.00	210.53
	FINF30140002	898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	35,000.000	33,023.20	26,425.00	(6,598.20)
	FINF30140002	906548CZ3	UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	80,000.000	79,904.80	73,412.00	(6,492.80)
	FINF30140002	913017BT5	RTX CORP 4.500% 06/01/2042 DD 06/01/12	660,000.000	667,330.37	571,843.80	(95,486.57)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	913017CP2	RTX CORP 4.050% 05/04/2047 DD 05/04/17	170,000.000	153,063.67	133,638.70	(19,424.97)
FINF30140002	913017CW7	RTX CORP 4.450% 11/16/2038 DD 08/16/18	115,000.000	114,163.10	102,362.65	(11,800.45)
FINF30140002	91324PFM9	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	125,000.000	124,246.25	121,895.00	(2,351.25)
FINF30140002	92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	175,000.000	164,089.60	157,435.25	(6,654.35)
FINF30140002	92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	632,000.000	486,817.70	375,603.92	(111,213.78)
FINF30140002	92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	855,000.000	788,654.91	605,177.55	(183,477.36)
FINF30140002	92343VGK4	VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	505,000.000	460,948.45	382,345.60	(78,602.85)
FINF30140002	925650AE3	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	420,000.000	388,079.38	390,768.00	2,688.62
FINF30140002	92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	165,000.000	153,376.66	128,317.20	(25,059.46)
FINF30140002	92857WBY5	VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	125,000.000	124,478.75	119,047.50	(5,431.25)
FINF30140002	92857WCA6	VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	865,000.000	867,470.12	835,088.30	(32,381.82)
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	240,000.000	240,515.71	232,711.20	(7,804.51)
FINF30140002	94973VBB2	ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	20,000.000	23,780.50	17,378.80	(6,401.70)
FINF30140002	94973VBF3	ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	65,000.000	72,725.87	59,136.35	(13,589.52)
FINF30140002	94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	215,000.000	223,484.98	186,555.50	(36,929.48)
FINF30140002	969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	70,000.000	74,323.60	67,883.90	(6,439.70)
FINF30140002	96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	105,000.000	118,536.62	109,434.15	(9,102.47)
FINF30140002	96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	75,000.000	74,163.00	73,285.50	(877.50)

TOTAL CORPORATE DEBT INSTRUMENTS

59,120,896.10

54,481,475.21

(4,639,420.89)

OTHER INVESTMENTS

	FINF30140002	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	195,000.000	268,004.10	206,095.50	(61,908.60)
	FINF30140002	13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	450,000.000	671,517.00	531,913.50	(139,603.50)
	FINF30140002	13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	495,000.000	684,004.50	589,465.80	(94,538.70)
	FINF30140002	168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	50,000.000	39,304.00	37,351.50	(1,952.50)
	FINF30140002	168863DQ8	CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	40,000.000	25,740.40	23,576.80	(2,163.60)
	FINF30140002	168863EA2	CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	360,000.000	342,163.65	332,748.00	(9,415.65)
	FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	650,000.000	738,693.50	639,554.50	(99,139.00)
	FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	60,000.000	83,134.20	61,624.20	(21,510.00)
	FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	615,000.000	667,804.30	600,172.35	(67,631.95)
	FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	47,000.000	50,448.38	39,407.62	(11,040.76)
	FINF30140002	455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	39,000.000	39,029.22	28,911.87	(10,117.35)
	FINF30140002	455780DP8	INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	155,000.000	150,357.45	149,401.40	(956.05)
	FINF30140002	455780DV5	INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	420,000.000	413,620.20	387,025.80	(26,594.40)
	FINF30140002	46513JB42	ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	233,000.000	190,099.51	164,635.47	(25,464.04)
	FINF30140002	46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	38,000.000	38,061.08	24,641.86	(13,419.22)
	FINF30140002	54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	480,000.000	640,530.67	534,004.80	(106,525.87)
	FINF30140002	544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	350,000.000	419,792.00	379,379.00	(40,413.00)
	FINF30140002	646139X83	NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	160,000.000	223,270.40	178,684.80	(44,585.60)
	FINF30140002	64972FK88	NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	45,000.000	67,039.65	45,302.40	(21,737.25)
	FINF30140002	715638EC2	PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	280,000.000	277,505.20	266,795.20	(10,710.00)
	FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	70,000.000	66,137.00	49,593.60	(16,543.40)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	80,000.000	89,259.25	62,948.80	(26,310.45)
FINF30140002	718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	70,000.000	65,408.40	46,836.30	(18,572.10)
FINF30140002	718286CP0	PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	380,000.000	346,578.80	263,423.60	(83,155.20)
FINF30140002	731011AW2	REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	120,000.000	118,524.00	110,894.40	(7,629.60)
FINF30140002	73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	422,000.000	429,847.86	354,475.78	(75,372.08)
FINF30140002	760942BA9	URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	405,000.000	389,171.60	371,324.25	(17,847.35)
FINF30140002	79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	110,000.000	152,287.30	113,642.10	(38,645.20)
FINF30140002	79765RSV2	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	200,000.000	233,160.00	204,412.00	(28,748.00)
FINF30140002	79765RTL3	SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	355,000.000	466,033.35	392,974.35	(73,059.00)
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	95,000.000	95,000.00	75,161.15	(19,838.85)
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	215,000.000	272,568.40	214,935.50	(57,632.90)
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	240,000.000	275,054.40	221,724.00	(53,330.40)
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	430,000.000	408,169.25	329,100.50	(79,068.75)
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	85,000.000	87,781.88	63,789.95	(23,991.93)
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	203,000.000	186,362.64	148,865.99	(37,496.65)
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	215,000.000	221,773.30	210,001.25	(11,772.05)
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	660,000.000	659,986.80	587,281.20	(72,705.60)
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	440,000.000	437,021.20	394,015.60	(43,005.60)
FINF30140002	913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	100,000.000	120,746.00	107,397.00	(13,349.00)
FINF30140002	915217RY1	UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	375,000.000	448,316.25	394,927.50	(53,388.75)
TOTAL OTHER INVESTMENTS				11,599,307.09	9,938,417.19	(1,660,889.90)
COMMON/COLLECTIVE TRUST						
FINF30120002	99VVAUZH8	CASH AT BLACKROCK	0.860	0.86	0.86	0.00
FINF30120002	99VVAXD45	BGI MONEY MARKET	6,774.300	6,774.30	6,774.30	0.00
FINF30120002	99VVBY6Y4	LONG TERM GOV BD INDEX FD	478,985.262	38,328,004.98	35,987,723.27	(2,340,281.71)
FINF30120002	99VVCRNS2	BLK MSCI EQUITY INDEX FUND- RUSSIA	3,729.476	0.00	97.48	97.48
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	1,091,763.240	1,091,763.24	1,091,763.24	0.00
TOTAL COMMON/COLLECTIVE TRUST				39,426,543.38	37,086,359.15	(2,340,184.23)
GRAND TOTAL				189,653,165.64	171,982,071.60	(17,671,094.04)

0.00 C
(17,671,094.04) I



Distribution of Assets Information Summary for 5500 Schedule R

Report ID: M1103ES

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Description	Market Value As of BOY	% of Total Market Value
PUBLIC EQUITY	97.48	0%
CASH OR CASH EQUIVALENTS	0.00	0%
INVESTMENT-GRADE DEBT AND INT RT HEDGING	159,954,413.68	93%
HIGH YIELD DEBT	12,027,560.44	7%
TOTAL INVESTMENTS	171,982,071.60	100%

Disclaimer: Mutual funds and other investment arrangements are classified on this report as "Other Asset Classes". For 5500 Schedule R reporting, assets held in these investments should instead be disaggregated and properly distributed among the five asset components.



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Ratings	Shares As of B.O.Y.	Market Value As of B.O.Y.	% of Total Market Value
PUBLIC EQUITY					
FINF30120002	99VVCNRS2	BLK MSCI EQUITY INDEX FUND- RUSSIA	3,729.476	97.48	
TOTAL PUBLIC EQUITY			3,729.476	97.48	0%
CASH OR CASH EQUIVALENTS					
FINF30110002	999F38562	LEHMAN PROXY STANDISH - REC	68,701.160	0.00	
TOTAL CASH OR CASH EQUIVALENTS			68,701.160	0.00	0%
INVESTMENT-GRADE DEBT AND INT RT					
FINF30140002	00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	A-	190,000.000	136,800.00
FINF30140002	00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	AA1	45,000.000	30,294.45
FINF30140002	00115AAK5	AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	A2	320,000.000	237,638.40
FINF30140002	00115AAL3	AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	A2	290,000.000	191,379.70
FINF30140002	00115AAM1	AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	A2	50,000.000	36,173.00
FINF30140002	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	BBB	166,000.000	153,550.00
FINF30140002	00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	BAA2	40,000.000	30,680.00
FINF30140002	00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	BAA2	265,000.000	187,365.60
FINF30140002	00206RKJ0	AT&T INC 3.500% 09/15/2053 DD 03/15/21	BBB	373,000.000	251,297.56
FINF30140002	00206RLJ9	AT&T INC 3.550% 09/15/2055 DD 03/15/21	BBB	1,577,000.000	1,064,017.67
FINF30140002	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	BAA2	962,000.000	638,883.44
FINF30140002	00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21	BBB	652,000.000	450,753.68
FINF30140002	002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	AA3	171,000.000	159,787.53
FINF30140002	00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	A3	372,000.000	328,658.28
FINF30140002	00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	A3	150,000.000	127,671.00
FINF30140002	00287YBD0	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	A3	45,000.000	40,464.45
FINF30140002	00287YCA5	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	A-	410,000.000	350,677.10
FINF30140002	00287YCB3	ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	A-	141,000.000	114,810.66
FINF30140002	00287YDA4	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	A-	185,000.000	167,924.50
FINF30140002	00287YDV8	ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	A3	125,000.000	121,992.50
FINF30140002	00287YDX4	ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	A3	250,000.000	239,242.50
FINF30140002	00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	BAA1	50,000.000	42,596.00
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	BAA1	1,430,000.000	1,121,005.60
FINF30140002	00774MBM6	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	BAA1	250,000.000	238,312.50
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	BAA1	115,000.000	92,470.35
FINF30140002	010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	A1	80,000.000	83,491.20
FINF30140002	023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	AA	200,000.000	176,696.00
FINF30140002	023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	A1	435,000.000	259,969.05
FINF30140002	023135CA2	AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	A1	175,000.000	128,588.25
FINF30140002	023135CB0	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	AA	330,000.000	222,908.40
FINF30140002	023135CJ3	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	A1	375,000.000	296,197.50
FINF30140002	02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	A2	15,000.000	11,309.40
FINF30140002	02361DAT7	AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	A1	395,000.000	333,933.00



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	A1	90,000.000	92,376.00	
	FINF30140002	02364WAW5 AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	BAA1	320,000.000	328,496.00	
	FINF30140002	02401LAB0 AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	BAA1	265,000.000	263,791.60	
	FINF30140002	025537AP6 AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	BAA2	20,000.000	12,864.80	
	FINF30140002	025816DW6 AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	A2	395,000.000	390,694.50	
	FINF30140002	03040WAR6 AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	BAA1	30,000.000	22,260.60	
	FINF30140002	03040WAX3 AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	BAA1	50,000.000	34,569.50	
	FINF30140002	031162BZ2 AMGEN INC 4.400% 05/01/2045 DD 05/01/15	BAA1	325,000.000	269,782.50	
	FINF30140002	031162CR9 AMGEN INC 3.150% 02/21/2040 DD 02/21/20	BAA1	331,000.000	246,902.83	
	FINF30140002	031162DS6 AMGEN INC 5.600% 03/02/2043 DD 03/02/23	BAA1	395,000.000	385,417.30	
	FINF30140002	031162DT4 AMGEN INC 5.650% 03/02/2053 DD 03/02/23	BBB+	420,000.000	405,144.60	
	FINF30140002	031162DU1 AMGEN INC 5.750% 03/02/2063 DD 03/02/23	BAA1	245,000.000	235,756.15	
	FINF30140002	032654AW5 ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	A-	235,000.000	166,443.45	
	FINF30140002	032654AX3 ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	A-	220,000.000	139,966.20	
	FINF30140002	034863AY6 ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	BBB+	415,000.000	307,627.05	
	FINF30140002	03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	A-	780,000.000	739,416.60	
	FINF30140002	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	A-	1,414,000.000	1,286,937.96	
	FINF30140002	03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	A-	55,000.000	46,630.65	
	FINF30140002	03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	A3	476,000.000	470,083.32	
	FINF30140002	036752AK9 ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	BAA2	65,000.000	46,365.80	
	FINF30140002	036752AS2 ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	BAA2	224,000.000	156,199.68	
	FINF30140002	03769MAC0 APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	A2	375,000.000	376,965.00	
	FINF30140002	037833AL4 APPLE INC 3.850% 05/04/2043 DD 05/03/13	AAA	350,000.000	290,314.50	
	FINF30140002	037833BA7 APPLE INC 3.450% 02/09/2045 DD 02/09/15	AAA	335,000.000	257,008.65	
	FINF30140002	037833CD0 APPLE INC 3.850% 08/04/2046 DD 08/04/16	AA+	525,000.000	423,822.00	
	FINF30140002	037833DD9 APPLE INC 3.750% 09/12/2047 DD 09/12/17	A2	100,000.000	78,760.00	
	FINF30140002	037833EE6 APPLE INC 2.375% 02/08/2041 DD 02/08/21	AAA	290,000.000	199,708.50	
	FINF30140002	037833EF3 APPLE INC 2.650% 02/08/2051 DD 02/08/21	AAA	310,000.000	191,502.50	
	FINF30140002	04316JAE9 ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	BAA2	250,000.000	245,772.50	
	FINF30140002	04316JAG4 ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	BAA2	240,000.000	266,193.60	
	FINF30140002	04316JAJ8 ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	BAA2	80,000.000	79,216.00	
	FINF30140002	04316JAP4 ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	BAA2	525,000.000	506,730.00	
	FINF30140002	04686JAJ0 ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	BAA2	435,000.000	432,568.35	
	FINF30140002	054989AC2 BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	BAA1	185,000.000	200,073.80	
	FINF30140002	05526DBD6 BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	BAA1	765,000.000	660,654.00	
	FINF30140002	059165EL0 BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	A	320,000.000	211,811.20	
	FINF30140002	06051GHU6 BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	A1	700,000.000	595,574.00	
	FINF30140002	06051GJE0 BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	A1	920,000.000	639,703.60	
	FINF30140002	06051GJW0 BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	A1	240,000.000	179,642.40	
	FINF30140002	06051GLU1 BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	A1	245,000.000	251,600.30	
	FINF30140002	06051GMA4 BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	A1	435,000.000	435,587.25	



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	06051GMB2 BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	A3	605,000.000	590,467.90	
	FINF30140002	06738ECV5 BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	BAA1	530,000.000	509,192.20	
	FINF30140002	072024ND0 BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	AA3	195,000.000	206,095.50	
	FINF30140002	07274EAL7 BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	BBB	60,000.000	61,031.40	
	FINF30140002	07274NAQ6 BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	BAA2	25,000.000	19,504.50	
	FINF30140002	072863AJ2 BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	AA-	175,000.000	111,401.50	
	FINF30140002	084659AR2 BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	A-	175,000.000	144,571.00	
	FINF30140002	084659AX9 BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	A2	50,000.000	39,533.50	
	FINF30140002	084664BV2 BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	AA2	285,000.000	246,824.25	
	FINF30140002	084664CQ2 BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	AA2	125,000.000	103,578.75	
	FINF30140002	084664CV1 BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	AA2	50,000.000	31,433.50	
	FINF30140002	084664DB4 BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	AA2	40,000.000	30,309.20	
	FINF30140002	09290DAC5 BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	AA3	240,000.000	227,085.60	
	FINF30140002	09290DAK7 BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	AA3	225,000.000	215,201.25	
	FINF30140002	097023AX3 BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	A2	240,000.000	252,945.60	
	FINF30140002	097023CJ2 BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	BAA3	50,000.000	41,857.00	
	FINF30140002	097023CQ6 BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	BAA3	335,000.000	229,314.20	
	FINF30140002	097023CV5 BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	BAA3	1,460,000.000	1,390,285.00	
	FINF30140002	097023CW3 BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	BAA3	1,215,000.000	1,127,823.75	
	FINF30140002	097023CX1 BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	BAA3	175,000.000	162,181.25	
	FINF30140002	10373QBG4 BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	A-	10,000.000	6,368.30	
	FINF30140002	10373QBN9 BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	A1	215,000.000	129,180.60	
	FINF30140002	10373QBP4 BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	A1	145,000.000	89,926.10	
	FINF30140002	10373QBR0 BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	A1	530,000.000	382,750.10	
	FINF30140002	10373QBS8 BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	A1	895,000.000	559,625.60	
	FINF30140002	11135FBJ9 BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	BAA1	270,000.000	210,940.20	
	FINF30140002	11135FCD1 BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	BAA1	345,000.000	332,956.05	
	FINF30140002	11271LAL6 BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	A3	115,000.000	116,399.55	
	FINF30140002	12189LAC5 BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	A3	80,000.000	75,724.00	
	FINF30140002	12189LAK7 BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	A2	115,000.000	99,619.90	
	FINF30140002	12189LAU5 BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	A2	85,000.000	74,130.20	
	FINF30140002	12189LAW1 BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	A2	290,000.000	238,690.30	
	FINF30140002	12189LBH3 BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	A2	220,000.000	137,150.20	
	FINF30140002	12189LBK6 BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	A2	30,000.000	28,295.10	
	FINF30140002	12189LBL4 BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	A2	190,000.000	187,224.10	
	FINF30140002	12189TAZ7 BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	A2	390,000.000	416,863.20	
	FINF30140002	126650CN8 CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	BAA3	744,000.000	626,373.60	
	FINF30140002	126650CY4 CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	BAA3	210,000.000	181,610.10	
	FINF30140002	126650CZ1 CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	BAA2	725,000.000	597,914.75	
	FINF30140002	126650DZ0 CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	BAA3	60,000.000	55,045.20	
	FINF30140002	126650EE6 CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	BAA3	180,000.000	170,344.80	

Security ID	Security Description	Ratings	Shares	Market Value	% of Total
			As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	126650EF3 CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	BAA3	265,000.000	249,282.85	
FINF30140002	13063A5G5 CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	A1	450,000.000	531,913.50	
FINF30140002	13063BJC7 CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	A1	495,000.000	589,465.80	
FINF30140002	13645RAX2 CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	BAA2	210,000.000	210,472.50	
FINF30140002	13645RBG8 CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	BAA2	65,000.000	47,236.80	
FINF30140002	13645RBH6 CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	BAA2	170,000.000	110,710.80	
FINF30140002	14040HDH5 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	A2	95,000.000	95,578.55	
FINF30140002	144141DB1 DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	A1	275,000.000	226,278.25	
FINF30140002	14448CAR5 CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	BBB	385,000.000	297,635.80	
FINF30140002	149123CE9 CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	A2	115,000.000	99,158.75	
FINF30140002	15089QAY0 CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	BBB-	255,000.000	264,799.65	
FINF30140002	15189TAY3 CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	BAA2	35,000.000	24,922.45	
FINF30140002	15189XAY4 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	A2	100,000.000	71,565.00	
FINF30140002	161175BS2 CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	AAA	265,000.000	208,417.20	
FINF30140002	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	BBB-	105,000.000	79,039.80	
FINF30140002	168863CE6 CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	A	50,000.000	37,351.50	
FINF30140002	168863DQ8 CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	A2	40,000.000	23,576.80	
FINF30140002	168863EA2 CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	A2	360,000.000	332,748.00	
FINF30140002	17275RBU5 CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	A1	290,000.000	282,103.30	
FINF30140002	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	BAA2	49,000.000	46,175.15	
FINF30140002	172967LU3 CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	A3	285,000.000	237,744.15	
FINF30140002	172967NF4 CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	A3	235,000.000	164,765.55	
FINF30140002	172967PG0 CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	BAA2	400,000.000	398,616.00	
FINF30140002	172967PL9 CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	A3	245,000.000	243,035.10	
FINF30140002	17327CAU7 CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	BAA2	210,000.000	200,266.50	
FINF30140002	20030NAF8 COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	BAA2	225,000.000	229,734.00	
FINF30140002	20030NCC3 COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	A3	528,000.000	400,403.52	
FINF30140002	20030NCJ8 COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	A3	250,000.000	210,380.00	
FINF30140002	20030NCZ2 COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	AAA	45,000.000	30,869.10	
FINF30140002	20030NDS7 COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	BAA3	297,000.000	178,972.20	
FINF30140002	20030NEG2 COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	A3	45,000.000	42,039.45	
FINF30140002	202795JA9 COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	A1	85,000.000	67,130.45	
FINF30140002	202795JG6 COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	A1	525,000.000	440,679.75	
FINF30140002	202795JJ0 COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	A1	15,000.000	11,212.35	
FINF30140002	20826FAV8 CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	A2	215,000.000	157,212.30	
FINF30140002	20826FBC9 CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	A-	305,000.000	240,565.70	
FINF30140002	20826FBE5 CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	A-	65,000.000	60,199.75	
FINF30140002	20826FBG0 CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	A2	135,000.000	130,257.45	
FINF30140002	20826FBH8 CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	A2	155,000.000	148,869.75	
FINF30140002	20826FBM7 CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	A2	665,000.000	632,494.80	
FINF30140002	209111GD9 CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	A3	175,000.000	183,624.00	

Security ID	Security Description	Ratings	Shares	Market Value	% of Total
			As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	209111GN7	CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	A3	350,000.000	336,626.50
FINF30140002	21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	BBB	105,000.000	86,822.40
FINF30140002	21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	BAA3	65,000.000	50,477.05
FINF30140002	21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	BAA3	88,000.000	80,457.52
FINF30140002	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	A1	85,000.000	61,953.10
FINF30140002	210518DQ6	CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	A1	70,000.000	56,483.00
FINF30140002	23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	A3	225,000.000	175,524.75
FINF30140002	23291KAK1	DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	A3	35,000.000	24,802.75
FINF30140002	235851AV4	DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	A3	45,000.000	26,815.95
FINF30140002	235851AW2	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	A3	435,000.000	268,712.55
FINF30140002	251526CY3	DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	BAA1	185,000.000	175,500.25
FINF30140002	254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	A2	65,000.000	63,895.65
FINF30140002	254687EX0	WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	A2	105,000.000	96,108.60
FINF30140002	254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	A2	310,000.000	193,725.20
FINF30140002	254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	A2	405,000.000	325,032.75
FINF30140002	254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	A2	110,000.000	81,032.60
FINF30140002	25468PDB9	TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	A2	40,000.000	32,917.60
FINF30140002	25746UDK2	DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	BAA2	335,000.000	246,921.80
FINF30140002	25746UDQ9	DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	BAA2	55,000.000	47,297.25
FINF30140002	263901AA8	DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	AA3	225,000.000	241,440.75
FINF30140002	263901AB6	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	AA3	65,000.000	70,222.10
FINF30140002	263901AF7	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	AA3	260,000.000	236,264.60
FINF30140002	26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	BAA2	20,000.000	14,741.20
FINF30140002	26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	BAA2	5,000.000	4,370.30
FINF30140002	26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	AA3	65,000.000	55,159.65
FINF30140002	26442CBL7	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	AA3	94,000.000	90,464.66
FINF30140002	26442EAG5	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	A2	105,000.000	84,437.85
FINF30140002	26442EAK6	DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	A2	90,000.000	88,216.20
FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	AA1	60,000.000	61,624.20
FINF30140002	27409LAE3	EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	A2	105,000.000	64,386.00
FINF30140002	27636AAA0	EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	BAA1	90,000.000	85,015.80
FINF30140002	28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	BAA2	65,000.000	54,667.60
FINF30140002	29250NBZ7	ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	BAA2	220,000.000	239,089.40
FINF30140002	29273RAR0	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	BAA2	30,000.000	31,093.50
FINF30140002	29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	BAA2	30,000.000	26,481.00
FINF30140002	29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	BAA2	235,000.000	228,229.65
FINF30140002	29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	BAA2	240,000.000	226,053.60
FINF30140002	29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	BAA2	185,000.000	182,798.50
FINF30140002	29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	BAA2	390,000.000	345,419.10
FINF30140002	29278NAD5	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	BAA2	20,000.000	19,657.40
FINF30140002	29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	BAA2	115,000.000	97,698.25

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	BAA2	240,000.000	170,371.20	
	FINF30140002	29364WBD9 ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	A2	80,000.000	49,266.40	
	FINF30140002	29364WBJ6 ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	A2	420,000.000	301,669.20	
	FINF30140002	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	A2	70,000.000	60,395.30	
	FINF30140002	29364WBN7 ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	A2	210,000.000	207,692.10	
	FINF30140002	29365TAJ3 ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	A3	185,000.000	130,277.00	
	FINF30140002	29379VAQ6 ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	A3	45,000.000	48,471.30	
	FINF30140002	29379VAV5 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	A3	85,000.000	84,994.90	
	FINF30140002	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	A3	255,000.000	228,242.85	
	FINF30140002	29379VBC6 ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	A3	15,000.000	13,838.10	
	FINF30140002	29379VBF9 ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	A3	30,000.000	26,240.40	
	FINF30140002	29379VBJ1 ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	A3	65,000.000	58,003.40	
	FINF30140002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	A-	260,000.000	208,886.60	
	FINF30140002	29379VBY8 ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	A-	65,000.000	46,696.00	
	FINF30140002	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	A3	270,000.000	175,670.10	
	FINF30140002	30161MAG8 CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	BAA1	55,000.000	57,384.80	
	FINF30140002	30161NAQ4 EXELON CORP 4.950% 06/15/2035 DD 12/15/15	BBB	290,000.000	274,734.40	
	FINF30140002	30225VAS6 EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	BAA2	185,000.000	183,198.10	
	FINF30140002	30231GAZ5 EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	AA-	100,000.000	66,731.00	
	FINF30140002	30231GBF8 EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	AA2	430,000.000	377,595.90	
	FINF30140002	30231GBG6 EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	AA2	70,000.000	57,644.30	
	FINF30140002	30231GBM3 EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	AA2	270,000.000	189,556.20	
	FINF30140002	30303M8J4 META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	AA-	300,000.000	253,272.00	
	FINF30140002	30303M8Q8 META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	AA-	1,185,000.000	1,187,050.05	
	FINF30140002	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	AA3	70,000.000	70,804.30	
	FINF30140002	30303M8V7 META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	AA3	230,000.000	222,876.90	
	FINF30140002	30303M8W5 META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	AA3	465,000.000	455,244.30	
	FINF30140002	33767BAA7 FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	BAA2	155,000.000	148,542.70	
	FINF30140002	341081ET0 FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	AA2	35,000.000	34,081.60	
	FINF30140002	341081FA0 FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	AA2	45,000.000	47,110.50	
	FINF30140002	341081FG7 FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	AA2	305,000.000	251,618.90	
	FINF30140002	341099CH0 DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	A1	420,000.000	446,657.40	
	FINF30140002	341099CL1 DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	A1	80,000.000	86,158.40	
	FINF30140002	369550BH0 GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	A2	50,000.000	43,681.00	
	FINF30140002	369550BJ6 GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	A2	35,000.000	28,941.15	
	FINF30140002	369550BQ0 GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	A2	85,000.000	60,650.05	
	FINF30140002	37045VAK6 GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	BAA3	90,000.000	94,496.40	
	FINF30140002	373334JW2 GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	A3	240,000.000	204,268.80	
	FINF30140002	373334KN0 GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	A3	30,000.000	22,060.80	
	FINF30140002	375558BA0 GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	A3	80,000.000	68,640.80	
	FINF30140002	375558BD4 GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	A3	150,000.000	132,291.00	



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID		Security Description	Ratings	Shares As of B.O.Y.	Market Value As of B.O.Y.	% of Total Market Value
FINF30140002	375558BK8	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	A3	35,000.000	28,088.20	
FINF30140002	375558CD3	GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	A3	695,000.000	677,270.55	
FINF30140002	375558CE1	GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	A3	90,000.000	87,002.10	
FINF30140002	37959GAF4	GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	BAA2	325,000.000	330,330.00	
FINF30140002	38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	A2	215,000.000	190,219.10	
FINF30140002	38141GB78	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	A2	215,000.000	205,896.90	
FINF30140002	38141GB86	GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	A3	1,050,000.000	1,014,951.00	
FINF30140002	38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	A2	115,000.000	101,473.70	
FINF30140002	38141GYC2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	A2	195,000.000	142,281.75	
FINF30140002	38141GZN7	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	A2	290,000.000	216,018.10	
FINF30140002	38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	BAA2	205,000.000	189,112.50	
FINF30140002	38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	A2	305,000.000	258,365.50	
FINF30140002	404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	BAA3	45,000.000	40,987.35	
FINF30140002	404119CL1	HCA INC 4.625% 03/15/2052 DD 03/15/23	BAA3	160,000.000	124,665.60	
FINF30140002	404119CS6	HCA INC 4.375% 03/15/2042 DD 03/15/23	BAA3	50,000.000	40,846.00	
FINF30140002	404119CV9	HCA INC 6.000% 04/01/2054 DD 02/23/24	BAA3	230,000.000	219,426.90	
FINF30140002	404121AL9	HCA INC 5.950% 09/15/2054 DD 08/12/24	BAA3	325,000.000	309,598.25	
FINF30140002	4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	AA3	235,000.000	261,905.15	
FINF30140002	42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	BAA3	35,000.000	36,467.55	
FINF30140002	42809HAH0	HESS CORP 5.800% 04/01/2047 DD 09/28/16	A2	295,000.000	295,657.85	
FINF30140002	437076BD3	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	A2	290,000.000	265,500.80	
FINF30140002	437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	A2	40,000.000	33,392.00	
FINF30140002	437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	A2	260,000.000	203,551.40	
FINF30140002	437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	A2	30,000.000	25,657.20	
FINF30140002	437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	A2	300,000.000	201,171.00	
FINF30140002	437076CC4	HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	A2	170,000.000	132,569.40	
FINF30140002	437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	A2	170,000.000	118,714.40	
FINF30140002	437076CG5	HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	A2	60,000.000	34,017.60	
FINF30140002	437076CQ3	HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	A	527,000.000	382,438.63	
FINF30140002	437076DF6	HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	A2	160,000.000	153,470.40	
FINF30140002	437076DG4	HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	A2	90,000.000	86,406.30	
FINF30140002	438516CU8	HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	A2	160,000.000	150,300.80	
FINF30140002	444859BX9	HUMANA INC 5.500% 03/15/2053 DD 03/13/23	BAA2	275,000.000	245,836.25	
FINF30140002	444859CB6	HUMANA INC 5.750% 04/15/2054 DD 03/13/24	BAA2	285,000.000	264,528.45	
FINF30140002	446150BF0	HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	BAA1	140,000.000	139,917.40	
FINF30140002	449276AF1	IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	A3	20,000.000	18,966.20	
FINF30140002	45138LBF9	IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	A2	135,000.000	107,283.15	
FINF30140002	454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	A3	260,000.000	205,251.80	
FINF30140002	454889AV8	INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	A2	295,000.000	287,858.05	
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	BBB	47,000.000	39,407.62	
FINF30140002	455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	BBB	39,000.000	28,911.87	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	455780DP8 INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	BBB	155,000.000	149,401.40	
	FINF30140002	458140BG4 INTEL CORP 3.734% 12/08/2047 DD 06/08/18	BAA1	88,000.000	58,099.36	
	FINF30140002	458140BM1 INTEL CORP 4.750% 03/25/2050 DD 03/25/20	BAA1	90,000.000	69,632.10	
	FINF30140002	458140CB4 INTEL CORP 4.900% 08/05/2052 DD 08/05/22	BAA1	180,000.000	142,331.40	
	FINF30140002	458140CC2 INTEL CORP 5.050% 08/05/2062 DD 08/05/22	BAA1	145,000.000	113,271.10	
	FINF30140002	458140CH1 INTEL CORP 5.625% 02/10/2043 DD 02/10/23	A	55,000.000	50,520.25	
	FINF30140002	459506AL5 INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	BBB-	100,000.000	85,920.00	
	FINF30140002	459506AR2 INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	BBB-	670,000.000	478,493.90	
	FINF30140002	459506AS0 INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	BAA3	846,000.000	555,593.58	
	FINF30140002	46124HAH9 INTUIT INC 5.500% 09/15/2053 DD 09/15/23	A3	100,000.000	98,073.00	
	FINF30140002	46513JB42 ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	BAA1	233,000.000	164,635.47	
	FINF30140002	46513JXN6 STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	BAA1	38,000.000	24,641.86	
	FINF30140002	46590XAQ9 JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	BAA3	365,000.000	275,082.25	
	FINF30140002	46590XAX4 JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	BAA3	740,000.000	752,742.80	
	FINF30140002	46625HHV5 JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	A3	85,000.000	84,636.20	
	FINF30140002	46647PAA4 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	A1	45,000.000	37,288.80	
	FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	A1	90,000.000	76,847.40	
	FINF30140002	46647PAK2 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	A1	265,000.000	209,225.45	
	FINF30140002	46647PBM7 JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	A1	340,000.000	252,283.40	
	FINF30140002	46647PBN5 JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	A1	20,000.000	13,268.40	
	FINF30140002	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	A1	65,000.000	44,077.15	
	FINF30140002	46647PCD6 JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	A1	150,000.000	110,245.50	
	FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	A1	215,000.000	147,541.60	
	FINF30140002	46647PEK8 JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	A1	480,000.000	474,878.40	
	FINF30140002	46647PER3 JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	A1	155,000.000	149,314.60	
	FINF30140002	478160BV5 JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	AAA	40,000.000	31,641.20	
	FINF30140002	48126BAA1 JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	A3	94,000.000	92,840.04	
	FINF30140002	482480AM2 KLA CORP 4.950% 07/15/2052 DD 06/23/22	A2	200,000.000	182,048.00	
	FINF30140002	48305QAD5 KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	AA-	165,000.000	134,719.20	
	FINF30140002	48305QAE3 KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	AA-	190,000.000	131,892.30	
	FINF30140002	48305QAF0 KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	AA-	305,000.000	216,071.15	
	FINF30140002	48305QAG8 KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	AA-	430,000.000	279,680.60	
	FINF30140002	49177JAM4 KENVUE INC 5.100% 03/22/2043 DD 09/22/23	A1	60,000.000	57,611.40	
	FINF30140002	49427RAR3 KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	BAA3	25,000.000	19,129.00	
	FINF30140002	49427RAS1 KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	BAA3	30,000.000	29,771.40	
	FINF30140002	494550BH8 KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	BAA2	155,000.000	158,493.70	
	FINF30140002	494550BU9 KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	BAA2	140,000.000	129,803.80	
	FINF30140002	494550BW5 KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	BAA2	65,000.000	59,361.25	
	FINF30140002	49456BAH4 KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	BAA2	55,000.000	51,389.80	
	FINF30140002	49456BAJ0 KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	BAA2	200,000.000	174,068.00	
	FINF30140002	49456BAQ4 KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	BAA2	80,000.000	70,740.00	



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

				Shares	Market Value	% of Total
	Security ID	Security Description	Ratings	As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	BAA2	355,000.000	321,083.30	
FINF30140002	50077LAZ9	KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	BBB	140,000.000	119,849.80	
FINF30140002	50077LBJ4	KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	BBB	120,000.000	112,736.40	
FINF30140002	532457BU1	ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	A1	45,000.000	35,277.30	
FINF30140002	532457CG1	ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	A+	326,000.000	295,727.64	
FINF30140002	532457CH9	ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	A1	315,000.000	283,093.65	
FINF30140002	532457CM8	ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	A1	205,000.000	188,522.10	
FINF30140002	532457CN6	ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	A1	500,000.000	457,820.00	
FINF30140002	532457CS5	ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	A1	145,000.000	134,551.30	
FINF30140002	539830AZ2	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	A2	170,000.000	157,095.30	
FINF30140002	539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	A2	55,000.000	43,561.10	
FINF30140002	539830CB3	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	A2	65,000.000	61,263.80	
FINF30140002	54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	AA1	480,000.000	534,004.80	
FINF30140002	544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	AA3	350,000.000	379,379.00	
FINF30140002	548661EF0	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	BAA1	60,000.000	46,554.00	
FINF30140002	548661EJ2	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	BBB+	285,000.000	222,858.60	
FINF30140002	548661EN3	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	BAA1	40,000.000	38,728.40	
FINF30140002	55261FAV6	M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	BAA1	280,000.000	271,490.80	
FINF30140002	55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	BAA2	475,000.000	414,124.00	
FINF30140002	55903VBD4	WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	BBB-	830,000.000	668,548.40	
FINF30140002	55903VBE2	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	BBB-	1,335,000.000	996,630.90	
FINF30140002	55903VBF9	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	BBB-	165,000.000	121,829.40	
FINF30140002	56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	BAA2	50,000.000	51,837.00	
FINF30140002	56585AAH5	MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	BAA2	70,000.000	58,149.70	
FINF30140002	571748BC5	MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	A3	85,000.000	71,020.90	
FINF30140002	571748BJ0	MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	A3	95,000.000	85,150.40	
FINF30140002	571748BV3	MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	A3	30,000.000	30,113.40	
FINF30140002	571748BX9	MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	A3	35,000.000	33,844.65	
FINF30140002	58933YBF1	MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	A1	135,000.000	81,963.90	
FINF30140002	58933YBL8	MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	A1	420,000.000	388,193.40	
FINF30140002	58933YBN4	MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	A1	180,000.000	164,930.40	
FINF30140002	59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	A3	175,000.000	178,797.50	
FINF30140002	59156RBD9	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	A3	130,000.000	107,933.80	
FINF30140002	59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	A3	145,000.000	128,143.75	
FINF30140002	59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	A3	100,000.000	80,141.00	
FINF30140002	59156RCD8	METLIFE INC 5.250% 01/15/2054 DD 01/06/23	A3	630,000.000	590,719.50	
FINF30140002	594918CC6	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	AAA	556,000.000	343,196.56	
FINF30140002	594918CE2	MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	AAA	249,000.000	165,062.10	
FINF30140002	59562EAH8	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	AA2	45,000.000	46,518.75	
FINF30140002	60284MAB8	MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	BAA1	325,000.000	246,688.00	
FINF30140002	610202BP7	MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	A3	165,000.000	155,981.10	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	A1	300,000.000	255,246.00	
	FINF30140002	61746BEG7 MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	A1	30,000.000	25,081.20	
	FINF30140002	61747YDY8 MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	A1	215,000.000	177,372.85	
	FINF30140002	61747YFB6 MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	BAA1	80,000.000	80,218.40	
	FINF30140002	61747YFT7 MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	A1	205,000.000	201,713.85	
	FINF30140002	61747YFV2 MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	A1	440,000.000	424,969.60	
	FINF30140002	63111XAK7 NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	BAA2	20,000.000	20,197.80	
	FINF30140002	63111XAL5 NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	BAA2	115,000.000	117,199.95	
	FINF30140002	63946BAJ9 NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	A3	46,000.000	39,216.38	
	FINF30140002	641423BU1 NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	A2	20,000.000	21,942.20	
	FINF30140002	641423CA4 NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	A2	105,000.000	101,468.85	
	FINF30140002	641423CF3 NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	A	115,000.000	115,545.10	
	FINF30140002	646139X83 NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	A3	160,000.000	178,684.80	
	FINF30140002	64972FK88 NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	AA1	45,000.000	45,302.40	
	FINF30140002	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	BAA2	305,000.000	249,627.25	
	FINF30140002	655844BX5 NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	BBB+	50,000.000	38,482.00	
	FINF30140002	655844CU0 NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	BAA1	75,000.000	77,103.75	
	FINF30140002	665772CJ6 NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	AA3	205,000.000	155,797.95	
	FINF30140002	665772CR8 NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	AA3	185,000.000	118,559.10	
	FINF30140002	665772CU1 NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	BAA1	80,000.000	53,746.40	
	FINF30140002	665772CV9 NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	AA3	120,000.000	100,876.80	
	FINF30140002	665772CX5 NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	AA3	170,000.000	157,518.60	
	FINF30140002	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	BAA1	445,000.000	399,151.65	
	FINF30140002	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	BAA1	240,000.000	188,553.60	
	FINF30140002	666807BT8 NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	BAA1	65,000.000	62,240.75	
	FINF30140002	667274AC8 NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	A-	90,000.000	72,030.60	
	FINF30140002	66989HAH1 NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	AA3	250,000.000	219,495.00	
	FINF30140002	67021CAT4 NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	A2	170,000.000	152,573.30	
	FINF30140002	67066GAG9 NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	AA3	190,000.000	157,236.40	
	FINF30140002	674599CJ2 OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	BAA3	40,000.000	29,680.80	
	FINF30140002	674599DH5 OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	BAA3	15,000.000	17,108.85	
	FINF30140002	674599DJ1 OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	BAA3	125,000.000	123,207.50	
	FINF30140002	674599DL6 OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	BAA3	25,000.000	25,256.75	
	FINF30140002	674599EM3 OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	BAA3	105,000.000	99,622.95	
	FINF30140002	677050AN6 OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	BBB+	450,000.000	396,661.50	
	FINF30140002	677050AQ9 OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	BBB+	175,000.000	124,713.75	
	FINF30140002	677050AS5 OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	BBB+	215,000.000	176,340.85	
	FINF30140002	677050AU0 OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	BAA1	95,000.000	97,986.80	
	FINF30140002	677052AA0 OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	BAA1	420,000.000	397,559.40	
	FINF30140002	68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	A+	895,000.000	679,349.75	
	FINF30140002	68389XBF1 ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	BAA2	275,000.000	217,120.75	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	BBB	65,000.000	55,705.65	
FINF30140002	68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	BAA2	185,000.000	142,524.00	
FINF30140002	68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	BAA2	280,000.000	233,976.40	
FINF30140002	68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	BAA2	80,000.000	61,032.00	
FINF30140002	68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	BAA2	135,000.000	94,664.70	
FINF30140002	68389XBZ7	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	BAA2	470,000.000	366,867.90	
FINF30140002	68389XCA1	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	BAA2	345,000.000	255,751.95	
FINF30140002	68389XCK9	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	BAA2	255,000.000	286,163.55	
FINF30140002	68389XCU7	ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	AAA	180,000.000	165,886.20	
FINF30140002	68389XCV5	ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	AAA	130,000.000	119,165.80	
FINF30140002	693304BE6	PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	AA3	120,000.000	99,220.80	
FINF30140002	693475BU8	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	A3	60,000.000	65,611.80	
FINF30140002	693475BZ7	PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	A3	270,000.000	268,201.80	
FINF30140002	694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	BAA2	215,000.000	161,073.70	
FINF30140002	694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	BAA2	245,000.000	168,160.65	
FINF30140002	694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	BAA2	455,000.000	394,489.55	
FINF30140002	694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	BAA2	368,000.000	317,985.12	
FINF30140002	694308JU2	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	BAA2	185,000.000	150,941.50	
FINF30140002	694308KD8	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	BAA2	15,000.000	13,458.60	
FINF30140002	694308KH9	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	BAA2	986,000.000	1,076,130.26	
FINF30140002	694308KK2	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	BBB-	135,000.000	146,307.60	
FINF30140002	694308KT3	PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	BAA2	160,000.000	158,192.00	
FINF30140002	695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	A1	390,000.000	397,959.90	
FINF30140002	695114DA3	PACIFICORP 5.500% 05/15/2054 DD 05/17/23	A2	207,000.000	193,551.21	
FINF30140002	713448FF0	PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	A1	37,000.000	25,703.53	
FINF30140002	713448FZ6	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	A1	360,000.000	348,818.40	
FINF30140002	715638EC2	PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	BAA1	280,000.000	266,795.20	
FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	BAA2	70,000.000	49,593.60	
FINF30140002	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	BAA1	9,000.000	9,584.01	
FINF30140002	716973AF9	PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	A2	1,015,000.000	954,181.20	
FINF30140002	716973AH5	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	A2	136,000.000	125,043.84	
FINF30140002	717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	A2	130,000.000	90,117.30	
FINF30140002	718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	A2	165,000.000	130,627.20	
FINF30140002	718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	A2	50,000.000	40,665.00	
FINF30140002	718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	A2	48,000.000	43,029.12	
FINF30140002	718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	BAA2	80,000.000	62,948.80	
FINF30140002	718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	BAA2	70,000.000	46,836.30	
FINF30140002	718286CP0	PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	BAA2	380,000.000	263,423.60	
FINF30140002	731011AW2	REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	A2	120,000.000	110,894.40	
FINF30140002	73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	AA3	422,000.000	354,475.78	
FINF30140002	737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	A2	80,000.000	87,661.60	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	737679DE7 POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	A2	240,000.000	198,588.00	
	FINF30140002	74340XCF6 PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	A3	130,000.000	121,507.10	
	FINF30140002	74340XCK5 PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	A3	365,000.000	340,983.00	
	FINF30140002	744320AY8 PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	AA3	55,000.000	41,961.70	
	FINF30140002	744320BA9 PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	AA3	70,000.000	52,850.00	
	FINF30140002	744320BP6 PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	BAA1	110,000.000	113,139.40	
	FINF30140002	744448BZ3 PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	A1	215,000.000	227,186.20	
	FINF30140002	744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	A1	265,000.000	206,270.70	
	FINF30140002	75513EAC5 RTX CORP 3.125% 07/01/2050 DD 05/18/20	BAA1	60,000.000	39,366.00	
	FINF30140002	75513ECP4 RTX CORP 3.030% 03/15/2052 DD 11/16/21	BAA1	95,000.000	60,195.80	
	FINF30140002	75513ECS8 RTX CORP 5.375% 02/27/2053 DD 02/27/23	BBB+	50,000.000	47,552.00	
	FINF30140002	75513ECX7 RTX CORP 6.400% 03/15/2054 DD 11/08/23	BAA1	98,000.000	106,759.24	
	FINF30140002	756109CQ5 REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	A2	170,000.000	161,632.60	
	FINF30140002	75884RAW3 REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	A3	30,000.000	24,720.30	
	FINF30140002	75884RAY9 REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	A3	320,000.000	270,969.60	
	FINF30140002	760942BA9 URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	BAA2	405,000.000	371,324.25	
	FINF30140002	761713AZ9 REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	BAA1	185,000.000	183,138.90	
	FINF30140002	761713BB1 REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	BAA1	430,000.000	410,052.30	
	FINF30140002	76720AAP1 RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	AA2	35,000.000	32,435.90	
	FINF30140002	771196BY7 ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	AA2	195,000.000	116,223.90	
	FINF30140002	78516FAB5 SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	BAA1	305,000.000	268,964.25	
	FINF30140002	78516FAC3 SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	BAA1	105,000.000	85,050.00	
	FINF30140002	79466LAK0 SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	A1	475,000.000	335,483.00	
	FINF30140002	79466LAL8 SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	A1	235,000.000	150,461.10	
	FINF30140002	79466LAM6 SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	A1	165,000.000	101,979.90	
	FINF30140002	79741TAR5 SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	AA2	110,000.000	113,642.10	
	FINF30140002	797440BW3 SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	A1	30,000.000	23,858.10	
	FINF30140002	797440BX1 SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	A1	165,000.000	129,430.95	
	FINF30140002	797440BY9 SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	A1	45,000.000	30,435.75	
	FINF30140002	79765RSV2 SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	AA2	200,000.000	204,412.00	
	FINF30140002	79765RTL3 SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	AA3	355,000.000	392,974.35	
	FINF30140002	822582AT9 SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	AA2	45,000.000	35,069.40	
	FINF30140002	822582CL4 SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	AA2	470,000.000	297,994.10	
	FINF30140002	828807DH7 SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	A3	165,000.000	111,013.65	
	FINF30140002	828807DJ3 SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	A3	50,000.000	36,860.50	
	FINF30140002	828807DV6 SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	A3	235,000.000	237,129.10	
	FINF30140002	828807DX2 SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	A3	215,000.000	239,641.15	
	FINF30140002	837004CJ7 DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	A2	30,000.000	26,870.70	
	FINF30140002	842400GG2 SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	A3	70,000.000	53,932.20	
	FINF30140002	842400GK3 SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	A-	305,000.000	237,710.90	
	FINF30140002	842434CY6 SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	AA3	215,000.000	213,942.20	



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID		Security Description	Ratings	Shares As of B.O.Y.	Market Value As of B.O.Y.	% of Total Market Value
FINF30140002	84346LAA8	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	BAA2	340,000.000	283,607.60	
FINF30140002	866677AH0	SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	BAA3	360,000.000	328,528.80	
FINF30140002	866677AJ6	SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	BAA3	100,000.000	99,683.00	
FINF30140002	86765BAQ2	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	BAA2	560,000.000	504,672.00	
FINF30140002	86765BAV1	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	BBB	250,000.000	224,765.00	
FINF30140002	86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	A+	105,000.000	73,920.00	
FINF30140002	87264ABL8	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	BAA2	355,000.000	253,516.15	
FINF30140002	87612EBN5	TARGET CORP 2.950% 01/15/2052 DD 01/24/22	A2	105,000.000	67,012.05	
FINF30140002	882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	BAA1	225,000.000	173,430.00	
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	BAA1	95,000.000	75,161.15	
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	AAA	215,000.000	214,935.50	
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	AAA	240,000.000	221,724.00	
FINF30140002	883556CM2	THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	A3	235,000.000	165,465.85	
FINF30140002	88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	BAA2	65,000.000	62,823.80	
FINF30140002	88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	BAA2	285,000.000	279,516.60	
FINF30140002	88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	BAA2	175,000.000	156,619.75	
FINF30140002	89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	AA3	185,000.000	177,614.80	
FINF30140002	89157XAC5	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	AA3	495,000.000	474,254.55	
FINF30140002	89157XAE1	TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	AA3	105,000.000	97,232.10	
FINF30140002	89157XAF8	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	AA3	215,000.000	199,623.20	
FINF30140002	893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	BAA1	370,000.000	349,246.70	
FINF30140002	89417EAS8	TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	A2	280,000.000	272,843.20	
FINF30140002	89788MAM4	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	BAA1	115,000.000	111,768.50	
FINF30140002	89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	BAA1	275,000.000	280,046.25	
FINF30140002	89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	BAA1	600,000.000	604,716.00	
FINF30140002	906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	A2	285,000.000	228,105.45	
FINF30140002	907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	A-	271,000.000	202,469.52	
FINF30140002	907818FD5	UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	A3	65,000.000	52,774.15	
FINF30140002	907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	A-	55,000.000	39,325.55	
FINF30140002	907818FN3	UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	A-	430,000.000	247,890.70	
FINF30140002	907818FY9	UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	A3	50,000.000	38,064.00	
FINF30140002	907818FZ6	UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	A3	145,000.000	102,333.75	
FINF30140002	907818GF9	UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	A3	35,000.000	32,024.30	
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	BAA2	430,000.000	329,100.50	
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	BAA2	85,000.000	63,789.95	
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	BAA2	203,000.000	148,865.99	
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	BAA2	215,000.000	210,001.25	
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	BAA2	440,000.000	394,015.60	
FINF30140002	91159HJB7	US BANCORP VAR RT 11/03/2036 DD 11/03/21	A3	400,000.000	324,012.00	
FINF30140002	91159HJR2	US BANCORP VAR RT 01/23/2035 DD 01/23/24	A3	50,000.000	50,456.50	
FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	AAA	6,195,000.000	5,667,433.80	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	912810UF3	U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	AAA	1,590,000.000	1,543,301.70	
FINF30140002	91282CLW9	U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	AAA	525,000.000	511,465.50	
FINF30140002	913017BT5	RTX CORP 4.500% 06/01/2042 DD 06/01/12	BAA1	660,000.000	571,843.80	
FINF30140002	913017CP2	RTX CORP 4.050% 05/04/2047 DD 05/04/17	BAA1	170,000.000	133,638.70	
FINF30140002	913017CW7	RTX CORP 4.450% 11/16/2038 DD 08/16/18	BAA1	115,000.000	102,362.65	
FINF30140002	91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	A2	55,000.000	55,035.75	
FINF30140002	91324PBQ4	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	A2	20,000.000	20,506.80	
FINF30140002	91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	A2	105,000.000	84,357.00	
FINF30140002	91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	A2	40,000.000	35,273.20	
FINF30140002	91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	A2	55,000.000	44,618.75	
FINF30140002	91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	A2	15,000.000	11,193.45	
FINF30140002	91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	A2	105,000.000	84,365.40	
FINF30140002	91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	A2	90,000.000	63,681.30	
FINF30140002	91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	A2	120,000.000	74,612.40	
FINF30140002	91324PEE8	UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	A2	290,000.000	209,820.80	
FINF30140002	91324PEF5	UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	A2	370,000.000	244,651.40	
FINF30140002	91324PEK4	UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	A2	225,000.000	193,115.25	
FINF30140002	91324PEL2	UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	A2	55,000.000	47,476.55	
FINF30140002	91324PES7	UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	A2	90,000.000	90,369.90	
FINF30140002	91324PET5	UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	A2	145,000.000	148,258.15	
FINF30140002	91324PEW8	UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	A2	100,000.000	90,193.00	
FINF30140002	91324PEX6	UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	A2	140,000.000	126,155.40	
FINF30140002	91324PFD9	UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	A2	300,000.000	280,791.00	
FINF30140002	91324PFK3	UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	A2	495,000.000	481,055.85	
FINF30140002	913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	AA3	100,000.000	107,397.00	
FINF30140002	914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	AA2	425,000.000	392,168.75	
FINF30140002	915217RY1	UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	AAA	375,000.000	394,927.50	
FINF30140002	92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	BAA1	175,000.000	157,435.25	
FINF30140002	92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	BBB+	632,000.000	375,603.92	
FINF30140002	92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	BAA1	855,000.000	605,177.55	
FINF30140002	92343VGK4	VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	BAA1	505,000.000	382,345.60	
FINF30140002	925650AE3	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	BAA3	420,000.000	390,768.00	
FINF30140002	927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	A2	104,000.000	58,594.64	
FINF30140002	927804GL2	VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	A2	263,000.000	250,670.56	
FINF30140002	927804GS7	VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	A2	65,000.000	62,927.15	
FINF30140002	92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	AA-	370,000.000	316,860.60	
FINF30140002	92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	AA-	20,000.000	14,589.40	
FINF30140002	92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	BAA2	165,000.000	128,317.20	
FINF30140002	92857WBY5	VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	BAA2	125,000.000	119,047.50	
FINF30140002	92857WCA6	VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	BAA2	865,000.000	835,088.30	
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	BAA2	240,000.000	232,711.20	

		Security Description	Ratings	Shares	Market Value	% of Total
Security ID				As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	931142EU3	WALMART INC 2.500% 09/22/2041 DD 09/22/21	AA2	461,000.000	317,582.90	
FINF30140002	94973VBB2	ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	BAA2	20,000.000	17,378.80	
FINF30140002	94973VBF3	ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	BAA2	65,000.000	59,136.35	
FINF30140002	949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	A3	95,000.000	90,986.25	
FINF30140002	94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	A3	270,000.000	226,910.70	
FINF30140002	94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	BBB	215,000.000	186,555.50	
FINF30140002	94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	A3	235,000.000	188,918.85	
FINF30140002	94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	A3	300,000.000	253,611.00	
FINF30140002	95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	A1	60,000.000	53,335.20	
FINF30140002	95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	A1	65,000.000	47,355.75	
FINF30140002	95000U2Z5	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	A1	1,205,000.000	1,009,079.05	
FINF30140002	95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	A1	170,000.000	169,515.50	
FINF30140002	961214EY5	WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	BBB+	190,000.000	136,402.90	
FINF30140002	961214FW8	WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	A3	225,000.000	221,190.75	
FINF30140002	969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	BAA2	70,000.000	67,883.90	
FINF30140002	96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	BAA2	105,000.000	109,434.15	
FINF30140002	96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	BAA2	75,000.000	73,285.50	
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	NR	1,091,763.240	1,091,763.24	
FINF30120002	99VVAUZH8	CASH AT BLACKROCK	NR	0.860	0.86	
FINF30120002	99VVAXD45	BGI MONEY MARKET	NR	6,774.300	6,774.30	
FINF30120002	99VVB6Y4	LONG TERM GOV BD INDEX FD	NR	478,985.262	35,987,723.27	
TOTAL INVESTMENT-GRADE DEBT AND INT RT				144,005,523.662	159,954,413.68	93%
HIGH YIELD DEBT						
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	NR	200,000.000	196,244.00	
FINF30140002	03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	BA2	115,000.000	90,852.30	
FINF30140002	034863BC3	ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	NR	225,000.000	187,953.75	
FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	NR	530,000.000	523,777.80	
FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	B2	35,000.000	32,563.30	
FINF30140002	036752BE2	ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	NR	245,000.000	236,447.05	
FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	NR	85,000.000	84,066.70	
FINF30140002	072722AE1	BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	NR	50,000.000	38,316.50	
FINF30140002	07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	B3	455,000.000	459,459.00	
FINF30140002	084659BF7	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	C	90,000.000	74,792.70	
FINF30140002	097023DT9	BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	B2	160,000.000	170,387.20	
FINF30140002	097023DU6	BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	B2	220,000.000	233,857.80	
FINF30140002	125523CW8	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	BA1	200,000.000	187,556.00	
FINF30140002	161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	BA3	90,000.000	73,950.30	
FINF30140002	161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	BA1	380,000.000	325,139.40	
FINF30140002	161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	BA1	125,000.000	78,203.75	
FINF30140002	161175BZ6	CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	BA1	175,000.000	120,030.75	
FINF30140002	161175CA0	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	BA1	395,000.000	253,996.85	

Security ID	Security Description	Ratings	Shares	Market Value	% of Total
			As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	161175CC6	CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	BA1	120,000.000	80,052.00
FINF30140002	161175CL6	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	BA1	235,000.000	187,311.45
FINF30140002	191216DS6	COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	WR	20,000.000	19,325.20
FINF30140002	191216DT4	COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	NR	170,000.000	163,880.00
FINF30140002	191216DZ0	COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	NR	430,000.000	408,912.80
FINF30140002	198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	B1	110,000.000	106,102.70
FINF30140002	20030NDU2	COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	NR	1,136,000.000	663,594.40
FINF30140002	20030NDW8	COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	NR	287,000.000	162,246.84
FINF30140002	20826FBN5	CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	NR	135,000.000	127,678.95
FINF30140002	209111GG2	CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	NR	20,000.000	20,292.80
FINF30140002	210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	NR	140,000.000	77,257.60
FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	NR	650,000.000	639,554.50
FINF30140002	26441CBN4	DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	NR	55,000.000	37,169.00
FINF30140002	26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	NR	185,000.000	148,351.50
FINF30140002	29365TAM6	ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	NR	100,000.000	89,515.00
FINF30140002	29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	NR	65,000.000	56,018.95
FINF30140002	29379VCH4	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	NR	60,000.000	57,815.40
FINF30140002	37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	BA1	195,000.000	193,457.55
FINF30140002	37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	B3	85,000.000	78,290.10
FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	B+	615,000.000	600,172.35
FINF30140002	404119CW7	HCA INC 6.100% 04/01/2064 DD 02/23/24	NR	40,000.000	38,212.00
FINF30140002	438516CT1	HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	NR	190,000.000	178,244.70
FINF30140002	455780DV5	INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	NR	420,000.000	387,025.80
FINF30140002	47214BAD0	JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	NR	415,000.000	457,251.15
FINF30140002	532457CT3	ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	NR	180,000.000	167,787.00
FINF30140002	58933YBA2	MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	NR	45,000.000	30,492.45
FINF30140002	649322AH7	NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	NR	65,000.000	42,930.55
FINF30140002	649322AJ3	NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	NR	45,000.000	24,417.90
FINF30140002	695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	NR	100,000.000	65,170.00
FINF30140002	695114DE5	PACIFICORP 5.800% 01/15/2055 DD 01/05/24	NR	349,000.000	339,814.32
FINF30140002	74460WAH0	PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	BA2	90,000.000	85,698.00
FINF30140002	816851BH1	SEMPRA 3.800% 02/01/2038 DD 01/12/18	BA1	215,000.000	177,777.05
FINF30140002	816851BJ7	SEMPRA 4.000% 02/01/2048 DD 01/12/18	BA1	23,000.000	17,414.68
FINF30140002	822905AE5	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	NR	240,000.000	188,164.80
FINF30140002	822905AG0	SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	NR	5,000.000	3,368.65
FINF30140002	822905AH8	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	NR	85,000.000	63,929.35
FINF30140002	828807CZ8	SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	NR	30,000.000	24,498.30
FINF30140002	83444MAJ0	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	B3	860,000.000	837,812.00
FINF30140002	83444MAL5	SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	B2	340,000.000	332,186.80
FINF30140002	88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	BA1	190,000.000	193,537.80
FINF30140002	88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	BA1	270,000.000	202,170.60



LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID		Security Description	Ratings	Shares As of B.O.Y.	Market Value As of B.O.Y.	% of Total Market Value
FINF30140002	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	B1	90,000.000	76,049.10	
FINF30140002	898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	NR	35,000.000	26,425.00	
FINF30140002	906548CZ3	UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	B3	80,000.000	73,412.00	
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	B2	660,000.000	587,281.20	
FINF30140002	91324PFM9	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	WR	125,000.000	121,895.00	
TOTAL HIGH YIELD DEBT				13,775,000.000	12,027,560.44	7%
TOTAL INVESTMENTS				157,852,954.298	171,982,071.60	100%

Disclaimer: Mutual funds and other investment arrangements are classified on this report as "Other Asset Classes". For 5500 Schedule R reporting, assets held in these investments should instead be disaggregated and properly distributed among the five asset components.



5500 Purchases Pending Settlement

Report ID: RT526E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID		Security Description	Tran Code	Trade Date	Settle Date	Shares	Settlement Amount	Unrealized Ccy Gain/Loss
U.S. DOLLAR								
FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	B	12/31/2024	01/02/2025	755,000.000	(703,268.14)	0.00
TOTAL PURCHASES PENDING SETTLEMENT							(703,268.14)	0.00
LESS : UNREALIZED CURRENCY GAIN/LOSS BOP								0.00
NET CHANGE IN UNREALIZED CURRENCY GAIN/LOSS								0.00

^ INDICATES PARTIAL SETTLEMENT



5500 Interest Receivable

Report ID: RT582E

FINAL Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

intRecRecble			Pay Date		%Net	Accrued Net	Received Net	Receivable Net	
			Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
Security ID Security Description			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
U.S. DOLLAR									
FINF30140002	002824BH2	ABBOTT LABORATORIES	05/30/2025	171,000.000	100.0000	721.53	0.00	721.53	0.00
		4.900% 11/30/2046 DD 11/22/16	11/30/2046	4.9000	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YDV8	ABBVIE INC	03/17/2025	125,000.000	100.0000	1,950.52	0.00	1,950.52	0.00
		5.350% 03/15/2044 DD 02/26/24	03/15/2044	5.3500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YDX4	ABBVIE INC	03/17/2025	250,000.000	100.0000	4,010.42	0.00	4,010.42	0.00
		5.500% 03/15/2064 DD 02/26/24	03/15/2064	5.5000	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YAS8	ABBVIE INC	05/14/2025	372,000.000	100.0000	2,282.63	0.00	2,282.63	0.00
		4.700% 05/14/2045 DD 05/14/15	05/14/2045	4.7000	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YAW9	ABBVIE INC	05/14/2025	150,000.000	100.0000	871.46	0.00	871.46	0.00
		4.450% 05/14/2046 DD 05/12/16	05/14/2046	4.4500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YBD0	ABBVIE INC	05/14/2025	45,000.000	100.0000	286.41	0.00	286.41	0.00
		4.875% 11/14/2048 DD 09/18/18	11/14/2048	4.8750	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YCB3	ABBVIE INC	05/21/2025	141,000.000	100.0000	665.83	0.00	665.83	0.00
		4.250% 11/21/2049 DD 05/21/20	11/21/2049	4.2500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YCA5	ABBVIE INC	05/21/2025	410,000.000	100.0000	1,845.00	0.00	1,845.00	0.00
		4.050% 11/21/2039 DD 05/21/20	11/21/2039	4.0500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YDA4	ABBVIE INC	06/15/2025	185,000.000	100.0000	398.78	0.00	398.78	0.00
		4.850% 06/15/2044 DD 06/15/20	06/15/2044	4.8500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00108WAK6	AEP TEXAS INC	01/15/2025	45,000.000	100.0000	715.88	0.00	715.88	0.00
		3.450% 01/15/2050 DD 12/05/19	01/15/2050	3.4500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00108WAF7	AEP TEXAS INC	04/01/2025	190,000.000	100.0000	1,805.00	0.00	1,805.00	0.00
		3.800% 10/01/2047 DD 09/22/17	10/01/2047	3.8000	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00115AAL3	AEP TRANSMISSION CO LLC	03/15/2025	290,000.000	100.0000	2,689.75	0.00	2,689.75	0.00
		3.150% 09/15/2049 DD 09/11/19	09/15/2049	3.1500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00115AAM1	AEP TRANSMISSION CO LLC	04/01/2025	50,000.000	100.0000	456.25	0.00	456.25	0.00
		3.650% 04/01/2050 DD 04/01/20	04/01/2050	3.6500	0.0000	0.00	0.00	0.00	0.00

^ - INDICATES PARTIAL SETTLEMENT

* - INDICATES PENDING INTEREST

04/21/2025 14:30:58 EDT (GMT -4)



5500 Interest Receivable

Report ID: RT582E

FINAL Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

intRecRecble			Pay Date		%Net	Accrued Net	Received Net	Receivable Net	
	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	00115AAK5	AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	06/15/2025 06/15/2049	320,000.000 3.8000	100.0000 0.0000	540.44 0.00	0.00 0.00	540.44 0.00	0.00 0.00
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	01/21/2025 01/19/2034	200,000.000 5.3000	100.0000 0.0000	4,770.00 0.00	0.00 0.00	4,770.00 0.00	0.00 0.00
FINF30140002	00774MBM6	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	03/10/2025 09/10/2034	250,000.000 4.9500	100.0000 0.0000	3,815.63 0.00	0.00 0.00	3,815.63 0.00	0.00 0.00
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	04/29/2025 10/29/2041	1,430,000.000 3.8500	100.0000 0.0000	9,481.69 0.00	0.00 0.00	9,481.69 0.00	0.00 0.00
FINF30140002	00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	04/29/2025 10/29/2033	50,000.000 3.4000	100.0000 0.0000	292.78 0.00	0.00 0.00	292.78 0.00	0.00 0.00
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	06/15/2025 06/15/2033	115,000.000 2.6000	100.0000 0.0000	132.89 0.00	0.00 0.00	132.89 0.00	0.00 0.00
FINF30140002	010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	03/01/2025 03/01/2039	80,000.000 6.0000	100.0000 0.0000	1,600.00 0.00	0.00 0.00	1,600.00 0.00	0.00 0.00
FINF30140002	023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	02/22/2025 08/22/2037	200,000.000 3.8750	100.0000 0.0000	2,777.08 0.00	0.00 0.00	2,777.08 0.00	0.00 0.00
FINF30140002	023135CJ3	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	04/13/2025 04/13/2052	375,000.000 3.9500	100.0000 0.0000	3,283.44 0.00	74.06 0.00	3,209.38 0.00	0.00 0.00
FINF30140002	023135CB0	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	05/12/2025 05/12/2051	330,000.000 3.1000	100.0000 0.0000	1,392.42 0.00	0.00 0.00	1,392.42 0.00	0.00 0.00
FINF30140002	023135CA2	AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	05/12/2025 05/12/2041	175,000.000 2.8750	100.0000 0.0000	684.81 0.00	0.00 0.00	684.81 0.00	0.00 0.00
FINF30140002	023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	06/03/2025 06/03/2050	435,000.000 2.5000	100.0000 0.0000	845.83 0.00	0.00 0.00	845.83 0.00	0.00 0.00
FINF30140002	02361DAT7	AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	03/15/2025 03/15/2049	395,000.000 4.5000	100.0000 0.0000	5,233.75 0.00	0.00 0.00	5,233.75 0.00	0.00 0.00
FINF30140002	02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	06/01/2025 12/01/2047	15,000.000 3.7000	100.0000 0.0000	46.25 0.00	0.00 0.00	46.25 0.00	0.00 0.00

^ - INDICATES PARTIAL SETTLEMENT

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04/21/2025 14:30:58 EDT (GMT -4)



5500 Interest Receivable

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	02361DAZ3	AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	06/01/2025 12/01/2052	90,000.000 5.9000	100.0000 0.0000	442.50 0.00	0.00 0.00	442.50 0.00	0.00 0.00
FINF30140002	02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	03/30/2025 03/30/2040	320,000.000 6.1250	100.0000 0.0000	4,954.44 0.00	0.00 0.00	4,954.44 0.00	0.00 0.00
FINF30140002	02401LAB0	AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	04/01/2025 10/01/2034	265,000.000 6.1500	100.0000 0.0000	4,708.17 0.00	0.00 0.00	4,708.17 0.00	0.00 0.00
FINF30140002	025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	03/01/2025 03/01/2050	20,000.000 3.2500	100.0000 0.0000	216.67 0.00	0.00 0.00	216.67 0.00	0.00 0.00
FINF30140002	025816DW6	AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	01/27/2025 07/26/2035	395,000.000 5.2840	100.0000 0.0000	8,986.47 0.00	0.00 0.00	8,986.47 0.00	0.00 0.00
FINF30140002	03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	03/01/2025 09/01/2047	30,000.000 3.7500	100.0000 0.0000	375.00 0.00	0.00 0.00	375.00 0.00	0.00 0.00
FINF30140002	03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	05/01/2025 05/01/2050	50,000.000 3.4500	100.0000 0.0000	287.50 0.00	0.00 0.00	287.50 0.00	0.00 0.00
FINF30140002	03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	06/01/2025 06/01/2049	115,000.000 4.1500	100.0000 0.0000	397.71 0.00	0.00 0.00	397.71 0.00	0.00 0.00
FINF30140002	031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	02/21/2025 02/21/2040	331,000.000 3.1500	100.0000 0.0000	3,765.13 0.00	0.00 0.00	3,765.13 0.00	0.00 0.00
FINF30140002	031162DU1	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	03/02/2025 03/02/2063	245,000.000 5.7500	100.0000 0.0000	4,656.70 0.00	0.00 0.00	4,656.70 0.00	0.00 0.00
FINF30140002	031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	03/02/2025 03/02/2053	420,000.000 5.6500	100.0000 0.0000	7,844.08 0.00	0.00 0.00	7,844.08 0.00	0.00 0.00
FINF30140002	031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	03/02/2025 03/02/2043	395,000.000 5.6000	100.0000 0.0000	7,311.89 0.00	0.00 0.00	7,311.89 0.00	0.00 0.00
FINF30140002	031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	05/01/2025 05/01/2045	325,000.000 4.4000	100.0000 0.0000	2,383.33 0.00	0.00 0.00	2,383.33 0.00	0.00 0.00
FINF30140002	032654AX3	ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	04/01/2025 10/01/2051	220,000.000 2.9500	100.0000 0.0000	1,622.50 0.00	0.00 0.00	1,622.50 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	032654AW5	ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	04/01/2025 10/01/2041	235,000.000 2.8000	100.0000 0.0000	1,645.00 0.00	0.00 0.00	1,645.00 0.00	0.00 0.00
FINF30140002	034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	03/10/2025 09/10/2050	415,000.000 3.9500	100.0000 0.0000	5,054.35 0.00	0.00 0.00	5,054.35 0.00	0.00 0.00
FINF30140002	034863BC3	ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	03/16/2025 03/16/2052	225,000.000 4.7500	100.0000 0.0000	3,117.19 0.00	0.00 0.00	3,117.19 0.00	0.00 0.00
FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	04/07/2025 04/05/2054	530,000.000 6.0000	100.0000 0.0000	7,420.00 0.00	0.00 0.00	7,420.00 0.00	0.00 0.00
FINF30140002	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	02/01/2025 02/01/2046	1,414,000.000 4.9000	100.0000 0.0000	28,869.17 0.00	0.00 0.00	28,869.17 0.00	0.00 0.00
FINF30140002	03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	02/01/2025 02/01/2036	780,000.000 4.7000	100.0000 0.0000	15,275.00 0.00	0.00 0.00	15,275.00 0.00	0.00 0.00
FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	01/15/2025 01/15/2042	35,000.000 4.9500	100.0000 0.0000	798.88 0.00	0.00 0.00	798.88 0.00	0.00 0.00
FINF30140002	03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	01/23/2025 01/23/2049	476,000.000 5.5500	100.0000 0.0000	13,644.99 0.00	2,050.42 0.00	11,594.57 0.00	0.00 0.00
FINF30140002	03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	04/06/2025 10/06/2048	55,000.000 4.4390	100.0000 0.0000	576.45 0.00	0.00 0.00	576.45 0.00	0.00 0.00
FINF30140002	03769MAC0	APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	05/21/2025 05/21/2054	375,000.000 5.8000	100.0000 0.0000	2,416.67 0.00	0.00 0.00	2,416.67 0.00	0.00 0.00
FINF30140002	037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	02/04/2025 08/04/2046	525,000.000 3.8500	100.0000 0.0000	8,253.44 0.00	0.00 0.00	8,253.44 0.00	0.00 0.00
FINF30140002	037833EE6	APPLE INC 2.375% 02/08/2041 DD 02/08/21	02/08/2025 02/08/2041	290,000.000 2.3750	100.0000 0.0000	2,735.87 0.00	0.00 0.00	2,735.87 0.00	0.00 0.00
FINF30140002	037833EF3	APPLE INC 2.650% 02/08/2051 DD 02/08/21	02/08/2025 02/08/2051	310,000.000 2.6500	100.0000 0.0000	3,263.18 0.00	0.00 0.00	3,263.18 0.00	0.00 0.00
FINF30140002	037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	02/09/2025 02/09/2045	335,000.000 3.4500	100.0000 0.0000	4,558.79 0.00	0.00 0.00	4,558.79 0.00	0.00 0.00

^ - INDICATES PARTIAL SETTLEMENT

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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	03/12/2025 09/12/2047	100,000.000 3.7500	100.0000 0.0000	1,135.42 0.00	0.00 0.00	1,135.42 0.00	0.00 0.00
FINF30140002	037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	05/04/2025 05/04/2043	350,000.000 3.8500	100.0000 0.0000	2,133.54 0.00	0.00 0.00	2,133.54 0.00	0.00 0.00
FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	06/17/2025 06/17/2054	85,000.000 6.3500	100.0000 0.0000	209.90 0.00	0.00 0.00	209.90 0.00	0.00 0.00
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	01/15/2025 07/15/2054	80,000.000 5.7500	100.0000 0.0000	3,247.15 0.00	1,126.04 0.00	2,121.11 0.00	0.00 0.00
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	02/18/2025 02/15/2054	240,000.000 6.7500	100.0000 0.0000	6,335.63 0.00	215.63 0.00	6,120.00 0.00	0.00 0.00
FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	03/02/2025 03/02/2053	250,000.000 5.7500	100.0000 0.0000	4,751.74 0.00	0.00 0.00	4,751.74 0.00	0.00 0.00
FINF30140002	04316JAP4	ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	08/15/2025 02/15/2055	525,000.000 5.5500	100.0000 0.0000	971.25 0.00	0.00 0.00	971.25 0.00	0.00 0.00
FINF30140002	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	03/15/2025 09/15/2059	962,000.000 3.6500	100.0000 0.0000	10,338.83 0.00	0.00 0.00	10,338.83 0.00	0.00 0.00
FINF30140002	00206RKJ0	AT&T INC 3.500% 09/15/2053 DD 03/15/21	03/15/2025 09/15/2053	373,000.000 3.5000	100.0000 0.0000	3,843.97 0.00	0.00 0.00	3,843.97 0.00	0.00 0.00
FINF30140002	00206RLJ9	AT&T INC 3.550% 09/15/2055 DD 03/15/21	03/15/2025 09/15/2055	1,577,000.000 3.5500	100.0000 0.0000	16,522.00 0.00	37.97 0.00	16,484.03 0.00	0.00 0.00
FINF30140002	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	05/15/2025 05/15/2035	166,000.000 4.5000	100.0000 0.0000	2,215.76 0.00	1,261.26 0.00	954.50 0.00	0.00 0.00
FINF30140002	00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	06/01/2025 06/01/2041	40,000.000 3.5000	100.0000 0.0000	116.67 0.00	0.00 0.00	116.67 0.00	0.00 0.00
FINF30140002	00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	06/01/2025 06/01/2051	265,000.000 3.6500	100.0000 0.0000	806.04 0.00	0.00 0.00	806.04 0.00	0.00 0.00
FINF30140002	00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21	06/01/2025 12/01/2057	652,000.000 3.8000	100.0000 0.0000	2,064.67 0.00	0.00 0.00	2,064.67 0.00	0.00 0.00

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FINF30140002	04686JAJ0	ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	04/15/2025 10/15/2054	435,000.000 6.6250	100.0000 0.0000	6,484.22 0.00	0.00 0.00	6,484.22 0.00	0.00 0.00
FINF30140002	059165EL0	BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	03/15/2025 09/15/2049	320,000.000 3.2000	100.0000 0.0000	3,015.11 0.00	0.00 0.00	3,015.11 0.00	0.00 0.00
FINF30140002	06051GMA4	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	01/23/2025 01/23/2035	435,000.000 5.4680	100.0000 0.0000	12,745.75 0.00	2,306.43 0.00	10,439.32 0.00	0.00 0.00
FINF30140002	06051GMB2	BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	02/18/2025 08/15/2035	605,000.000 5.4250	100.0000 0.0000	12,399.14 0.00	0.00 0.00	12,399.14 0.00	0.00 0.00
FINF30140002	06051GLU1	BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	03/17/2025 09/15/2034	245,000.000 5.8720	100.0000 0.0000	4,196.03 0.00	0.00 0.00	4,196.03 0.00	0.00 0.00
FINF30140002	06051GJW0	BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	04/22/2025 04/22/2042	240,000.000 3.3110	100.0000 0.0000	1,523.06 0.00	0.00 0.00	1,523.06 0.00	0.00 0.00
FINF30140002	06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	04/23/2025 04/23/2040	700,000.000 4.0780	100.0000 0.0000	5,392.02 0.00	0.00 0.00	5,392.02 0.00	0.00 0.00
FINF30140002	06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	06/19/2025 06/19/2041	920,000.000 2.6760	100.0000 0.0000	820.64 0.00	0.00 0.00	820.64 0.00	0.00 0.00
FINF30140002	06738ECV5	BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	03/10/2025 09/10/2035	530,000.000 5.3350	100.0000 0.0000	8,848.69 0.00	130.41 0.00	8,718.28 0.00	0.00 0.00
FINF30140002	054989AC2	BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	02/03/2025 08/02/2043	185,000.000 7.0790	100.0000 0.0000	5,420.35 0.00	0.00 0.00	5,420.35 0.00	0.00 0.00
FINF30140002	05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	02/15/2025 08/15/2037	765,000.000 4.3900	100.0000 0.0000	12,687.10 0.00	0.00 0.00	12,687.10 0.00	0.00 0.00
FINF30140002	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	04/01/2025 04/01/2049	195,000.000 6.2630	100.0000 0.0000	3,053.21 0.00	0.00 0.00	3,053.21 0.00	0.00 0.00
FINF30140002	072722AE1	BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	05/15/2025 11/15/2050	50,000.000 3.8310	100.0000 0.0000	244.76 0.00	0.00 0.00	244.76 0.00	0.00 0.00
FINF30140002	07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	06/25/2025 06/25/2048	25,000.000 4.8750	100.0000 0.0000	20.31 0.00	0.00 0.00	20.31 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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FINF30140002	07274EAL7	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	05/21/2025 11/21/2033	60,000.000 6.5000	100.0000 0.0000	433.33 0.00	0.00 0.00	433.33 0.00	0.00 0.00
FINF30140002	07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	05/21/2025 11/21/2053	455,000.000 6.8750	100.0000 0.0000	3,475.69 0.00	0.00 0.00	3,475.69 0.00	0.00 0.00
FINF30140002	072863AJ2	BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	05/15/2025 11/15/2050	175,000.000 2.8390	100.0000 0.0000	634.83 0.00	0.00 0.00	634.83 0.00	0.00 0.00
FINF30140002	084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	01/15/2025 01/15/2049	175,000.000 4.4500	100.0000 0.0000	3,590.90 0.00	0.00 0.00	3,590.90 0.00	0.00 0.00
FINF30140002	084659AX9	BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	04/15/2025 10/15/2050	50,000.000 4.2500	100.0000 0.0000	448.61 0.00	0.00 0.00	448.61 0.00	0.00 0.00
FINF30140002	084659BF7	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	05/01/2025 05/01/2053	90,000.000 4.6000	100.0000 0.0000	690.00 0.00	0.00 0.00	690.00 0.00	0.00 0.00
FINF30140002	084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	02/15/2025 08/15/2048	125,000.000 4.2000	100.0000 0.0000	1,983.33 0.00	0.00 0.00	1,983.33 0.00	0.00 0.00
FINF30140002	084664DB4	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	03/15/2025 03/15/2052	40,000.000 3.8500	100.0000 0.0000	453.44 0.00	0.00 0.00	453.44 0.00	0.00 0.00
FINF30140002	084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	04/15/2025 10/15/2050	50,000.000 2.8500	100.0000 0.0000	300.83 0.00	0.00 0.00	300.83 0.00	0.00 0.00
FINF30140002	084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	05/15/2025 05/15/2043	285,000.000 4.3000	100.0000 0.0000	1,565.92 0.00	0.00 0.00	1,565.92 0.00	0.00 0.00
FINF30140002	09290DAK7	BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	01/08/2025 01/08/2055	225,000.000 5.3500	100.0000 0.0000	5,182.81 0.00	0.00 0.00	5,182.81 0.00	0.00 0.00
FINF30140002	09290DAC5	BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	03/14/2025 03/14/2054	240,000.000 5.2500	100.0000 0.0000	3,675.00 0.00	0.00 0.00	3,675.00 0.00	0.00 0.00
FINF30140002	097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	02/01/2025 02/01/2050	335,000.000 3.7500	100.0000 0.0000	5,234.38 0.00	0.00 0.00	5,234.38 0.00	0.00 0.00
FINF30140002	097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	03/15/2025 03/15/2039	240,000.000 6.8750	100.0000 0.0000	4,858.33 0.00	0.00 0.00	4,858.33 0.00	0.00 0.00

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FINF30140002	097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	05/01/2025 05/01/2050	1,215,000.000 5.8050	100.0000 0.0000	11,755.13 0.00	0.00 0.00	11,755.13 0.00	0.00 0.00
FINF30140002	097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	05/01/2025 05/01/2040	1,460,000.000 5.7050	100.0000 0.0000	13,882.17 0.00	0.00 0.00	13,882.17 0.00	0.00 0.00
FINF30140002	097023CJ2	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	05/01/2025 05/01/2034	50,000.000 3.6000	100.0000 0.0000	300.00 0.00	0.00 0.00	300.00 0.00	0.00 0.00
FINF30140002	097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	05/01/2025 05/01/2060	175,000.000 5.9300	100.0000 0.0000	1,729.58 0.00	0.00 0.00	1,729.58 0.00	0.00 0.00
FINF30140002	097023DU6	BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	05/01/2025 05/01/2064	220,000.000 7.0080	100.0000 0.0000	2,569.60 0.00	0.00 0.00	2,569.60 0.00	0.00 0.00
FINF30140002	097023DT9	BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	05/01/2025 05/01/2054	160,000.000 6.8580	100.0000 0.0000	1,828.80 0.00	0.00 0.00	1,828.80 0.00	0.00 0.00
FINF30140002	10373QBG4	BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	02/24/2025 02/24/2050	10,000.000 3.0000	100.0000 0.0000	105.83 0.00	0.00 0.00	105.83 0.00	0.00 0.00
FINF30140002	10373QBS8	BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	03/17/2025 03/17/2052	895,000.000 3.0010	100.0000 0.0000	7,759.25 0.00	0.00 0.00	7,759.25 0.00	0.00 0.00
FINF30140002	10373QBN9	BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	05/10/2025 11/10/2050	215,000.000 2.7720	100.0000 0.0000	844.31 0.00	0.00 0.00	844.31 0.00	0.00 0.00
FINF30140002	10373QBP4	BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	06/04/2025 06/04/2051	145,000.000 2.9390	100.0000 0.0000	319.62 0.00	0.00 0.00	319.62 0.00	0.00 0.00
FINF30140002	10373QBR0	BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	06/17/2025 06/17/2041	530,000.000 3.0600	100.0000 0.0000	630.70 0.00	0.00 0.00	630.70 0.00	0.00 0.00
FINF30140002	11135FCD1	BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	04/15/2025 10/15/2034	345,000.000 4.8000	100.0000 0.0000	4,094.00 0.00	0.00 0.00	4,094.00 0.00	0.00 0.00
FINF30140002	11135FBJ9	BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	02/15/2025 02/15/2041	270,000.000 3.5000	100.0000 0.0000	3,570.00 0.00	0.00 0.00	3,570.00 0.00	0.00 0.00
FINF30140002	11271LAL6	BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	03/04/2025 03/04/2054	115,000.000 5.9680	100.0000 0.0000	2,230.54 0.00	0.00 0.00	2,230.54 0.00	0.00 0.00

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FINF30140002	12189LAK7	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	03/01/2025 09/01/2042	115,000.000 4.3750	100.0000 0.0000	1,677.08 0.00	0.00 0.00	1,677.08 0.00	0.00 0.00
FINF30140002	12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	03/01/2025 03/01/2041	80,000.000 5.0500	100.0000 0.0000	1,346.67 0.00	0.00 0.00	1,346.67 0.00	0.00 0.00
FINF30140002	12189LAU5	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	03/01/2025 09/01/2044	85,000.000 4.5500	100.0000 0.0000	1,289.17 0.00	0.00 0.00	1,289.17 0.00	0.00 0.00
FINF30140002	12189LBL4	BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	03/17/2025 03/15/2055	190,000.000 5.5000	100.0000 0.0000	5,921.67 0.00	0.00 0.00	5,921.67 0.00	0.00 0.00
FINF30140002	12189LAW1	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	04/01/2025 04/01/2045	290,000.000 4.1500	100.0000 0.0000	3,008.75 0.00	0.00 0.00	3,008.75 0.00	0.00 0.00
FINF30140002	12189LBK6	BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	04/15/2025 04/15/2054	30,000.000 5.2000	100.0000 0.0000	329.33 0.00	0.00 0.00	329.33 0.00	0.00 0.00
FINF30140002	12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	05/01/2025 05/01/2037	390,000.000 6.1500	100.0000 0.0000	3,997.50 0.00	0.00 0.00	3,997.50 0.00	0.00 0.00
FINF30140002	12189LBH3	BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	06/15/2025 06/15/2052	220,000.000 2.8750	100.0000 0.0000	281.11 0.00	0.00 0.00	281.11 0.00	0.00 0.00
FINF30140002	13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	04/01/2025 04/01/2039	450,000.000 7.5500	100.0000 0.0000	8,493.75 0.00	0.00 0.00	8,493.75 0.00	0.00 0.00
FINF30140002	13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	05/01/2025 11/01/2040	495,000.000 7.6000	100.0000 0.0000	6,270.00 0.00	0.00 0.00	6,270.00 0.00	0.00 0.00
FINF30140002	13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	03/15/2025 09/15/2115	210,000.000 6.1250	100.0000 0.0000	4,042.50 0.00	255.21 0.00	3,787.29 0.00	0.00 0.00
FINF30140002	13645RBG8	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	06/02/2025 12/02/2041	65,000.000 3.0000	100.0000 0.0000	157.08 0.00	0.00 0.00	157.08 0.00	0.00 0.00
FINF30140002	13645RBH6	CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	06/02/2025 12/02/2051	170,000.000 3.1000	100.0000 0.0000	424.53 0.00	0.00 0.00	424.53 0.00	0.00 0.00
FINF30140002	14040HDH5	CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	01/27/2025 07/26/2035	95,000.000 5.8840	100.0000 0.0000	3,742.88 0.00	1,336.16 0.00	2,406.72 0.00	0.00 0.00

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FINF30140002	14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	04/05/2025 04/05/2040	385,000.000 3.3770	100.0000 0.0000	3,105.90 0.00	0.00 0.00	3,105.90 0.00	0.00 0.00
FINF30140002	149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	05/15/2025 05/15/2064	115,000.000 4.7500	100.0000 0.0000	697.99 0.00	0.00 0.00	697.99 0.00	0.00 0.00
FINF30140002	15089QAY0	CELANESE US HOLDINGS LLC VAR RT 11/15/2033 DD 08/24/23	05/15/2025 11/15/2033	255,000.000 6.9500	100.0000 0.0000	2,337.90 0.00	73.36 0.00	2,264.54 0.00	0.00 0.00
FINF30140002	15189XAY4	CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	03/01/2025 03/01/2052	100,000.000 3.6000	100.0000 0.0000	1,200.00 0.00	0.00 0.00	1,200.00 0.00	0.00 0.00
FINF30140002	15189TAY3	CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	03/01/2025 09/01/2049	35,000.000 3.7000	100.0000 0.0000	431.67 0.00	0.00 0.00	431.67 0.00	0.00 0.00
FINF30140002	161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	01/01/2025 07/01/2049	265,000.000 5.1250	100.0000 0.0000	6,790.63 0.00	0.00 0.00	6,790.63 0.00	0.00 0.00
FINF30140002	161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	03/01/2025 03/01/2050	105,000.000 4.8000	100.0000 0.0000	1,696.67 0.00	16.67 0.00	1,680.00 0.00	0.00 0.00
FINF30140002	161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	04/01/2025 04/01/2048	380,000.000 5.7500	100.0000 0.0000	5,462.50 0.00	0.00 0.00	5,462.50 0.00	0.00 0.00
FINF30140002	161175CL6	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	04/01/2025 04/01/2063	235,000.000 5.5000	100.0000 0.0000	3,231.25 0.00	0.00 0.00	3,231.25 0.00	0.00 0.00
FINF30140002	161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	04/01/2025 04/01/2051	125,000.000 3.7000	100.0000 0.0000	1,156.25 0.00	0.00 0.00	1,156.25 0.00	0.00 0.00
FINF30140002	161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	05/01/2025 05/01/2047	90,000.000 5.3750	100.0000 0.0000	806.25 0.00	0.00 0.00	806.25 0.00	0.00 0.00
FINF30140002	161175BZ6	CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	06/01/2025 06/01/2041	175,000.000 3.5000	100.0000 0.0000	510.42 0.00	0.00 0.00	510.42 0.00	0.00 0.00
FINF30140002	161175CA0	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	06/01/2025 06/01/2052	395,000.000 3.9000	100.0000 0.0000	1,283.75 0.00	0.00 0.00	1,283.75 0.00	0.00 0.00
FINF30140002	161175CC6	CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	06/01/2025 12/01/2061	120,000.000 4.4000	100.0000 0.0000	440.00 0.00	0.00 0.00	440.00 0.00	0.00 0.00

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FINF30140002	168863EA2	CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	01/06/2025 01/05/2054	360,000.000 5.3300	100.0000 0.0000	9,380.80 0.00	0.00 0.00	9,380.80 0.00	0.00 0.00
FINF30140002	168863DQ8	CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	01/22/2025 01/22/2061	40,000.000 3.1000	100.0000 0.0000	547.67 0.00	0.00 0.00	547.67 0.00	0.00 0.00
FINF30140002	168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	06/21/2025 06/21/2047	50,000.000 3.8600	100.0000 0.0000	53.61 0.00	0.00 0.00	53.61 0.00	0.00 0.00
FINF30140002	125523CW8	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	02/18/2025 02/15/2054	200,000.000 5.6000	100.0000 0.0000	4,262.22 0.00	31.11 0.00	4,231.11 0.00	0.00 0.00
FINF30140002	17275RBU5	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	02/26/2025 02/26/2054	290,000.000 5.3000	100.0000 0.0000	5,469.31 0.00	132.50 0.00	5,336.81 0.00	0.00 0.00
FINF30140002	172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	01/24/2025 01/24/2039	285,000.000 3.8780	100.0000 0.0000	4,820.03 0.00	0.00 0.00	4,820.03 0.00	0.00 0.00
FINF30140002	172967PG0	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	02/13/2025 02/13/2035	400,000.000 5.8270	100.0000 0.0000	9,374.18 0.00	439.45 0.00	8,934.73 0.00	0.00 0.00
FINF30140002	17327CAU7	CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	03/19/2025 09/19/2039	210,000.000 5.4110	100.0000 0.0000	3,219.55 0.00	0.00 0.00	3,219.55 0.00	0.00 0.00
FINF30140002	172967NF4	CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	05/03/2025 11/03/2042	235,000.000 2.9040	100.0000 0.0000	1,099.49 0.00	0.00 0.00	1,099.49 0.00	0.00 0.00
FINF30140002	172967HS3	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	05/06/2025 05/06/2044	49,000.000 5.3000	100.0000 0.0000	396.76 0.00	0.00 0.00	396.76 0.00	0.00 0.00
FINF30140002	172967PL9	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	06/11/2025 06/11/2035	245,000.000 5.4490	100.0000 0.0000	741.67 0.00	0.00 0.00	741.67 0.00	0.00 0.00
FINF30140002	191216DZ0	COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	01/14/2025 01/14/2055	430,000.000 5.2000	100.0000 0.0000	10,337.89 0.00	1,828.67 0.00	8,509.22 0.00	0.00 0.00
FINF30140002	191216DS6	COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	05/13/2025 05/13/2054	20,000.000 5.3000	100.0000 0.0000	141.33 0.00	0.00 0.00	141.33 0.00	0.00 0.00
FINF30140002	191216DT4	COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	05/13/2025 05/13/2064	170,000.000 5.4000	100.0000 0.0000	1,224.00 0.00	0.00 0.00	1,224.00 0.00	0.00 0.00

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FINF30140002	198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	06/01/2025 06/01/2045	110,000.000 5.8000	100.0000 0.0000	531.67 0.00	0.00 0.00	531.67 0.00	0.00 0.00
FINF30140002	20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	02/01/2025 02/01/2050	45,000.000 3.4500	100.0000 0.0000	646.88 0.00	0.00 0.00	646.88 0.00	0.00 0.00
FINF30140002	20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	03/01/2025 03/01/2038	250,000.000 3.9000	100.0000 0.0000	3,250.00 0.00	0.00 0.00	3,250.00 0.00	0.00 0.00
FINF30140002	20030NDW8	COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	05/01/2025 11/01/2063	287,000.000 2.9870	100.0000 0.0000	1,428.78 0.00	0.00 0.00	1,428.78 0.00	0.00 0.00
FINF30140002	20030NDS7	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	05/01/2025 11/01/2051	297,000.000 2.8870	100.0000 0.0000	1,429.07 0.00	0.00 0.00	1,429.07 0.00	0.00 0.00
FINF30140002	20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	05/01/2025 11/01/2047	528,000.000 3.9690	100.0000 0.0000	3,492.72 0.00	0.00 0.00	3,492.72 0.00	0.00 0.00
FINF30140002	20030NDU2	COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	05/01/2025 11/01/2056	1,136,000.000 2.9370	100.0000 0.0000	5,560.72 0.00	0.00 0.00	5,560.72 0.00	0.00 0.00
FINF30140002	20030NEG2	COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	05/15/2025 05/15/2064	45,000.000 5.5000	100.0000 0.0000	316.25 0.00	0.00 0.00	316.25 0.00	0.00 0.00
FINF30140002	20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	06/15/2025 06/15/2035	225,000.000 5.6500	100.0000 0.0000	565.00 0.00	0.00 0.00	565.00 0.00	0.00 0.00
FINF30140002	202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	04/01/2025 10/01/2042	85,000.000 3.8000	100.0000 0.0000	807.50 0.00	0.00 0.00	807.50 0.00	0.00 0.00
FINF30140002	202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	05/15/2025 11/15/2045	525,000.000 4.3500	100.0000 0.0000	2,918.13 0.00	0.00 0.00	2,918.13 0.00	0.00 0.00
FINF30140002	202795JJ0	COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	06/15/2025 06/15/2046	15,000.000 3.6500	100.0000 0.0000	24.33 0.00	0.00 0.00	24.33 0.00	0.00 0.00
FINF30140002	20826FAV8	CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	03/15/2025 03/15/2052	215,000.000 3.8000	100.0000 0.0000	2,405.61 0.00	0.00 0.00	2,405.61 0.00	0.00 0.00
FINF30140002	20826FBC9	CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	03/15/2025 03/15/2042	305,000.000 3.7580	100.0000 0.0000	3,374.89 0.00	0.00 0.00	3,374.89 0.00	0.00 0.00

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FINF30140002	20826FBH8	CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	03/17/2025 09/15/2063	155,000.000 5.7000	100.0000 0.0000	2,576.88 0.00	0.00 0.00	2,576.88 0.00	0.00 0.00
FINF30140002	20826FBG0	CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	03/17/2025 03/15/2054	135,000.000 5.5500	100.0000 0.0000	2,185.31 0.00	0.00 0.00	2,185.31 0.00	0.00 0.00
FINF30140002	20826FBE5	CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	05/15/2025 05/15/2053	65,000.000 5.3000	100.0000 0.0000	440.19 0.00	0.00 0.00	440.19 0.00	0.00 0.00
FINF30140002	20826FBM7	CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	07/15/2025 01/15/2055	665,000.000 5.5000	100.0000 0.0000	2,641.53 0.00	0.00 0.00	2,641.53 0.00	0.00 0.00
FINF30140002	20826FBN5	CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	07/15/2025 01/15/2065	135,000.000 5.6500	100.0000 0.0000	550.88 0.00	0.00 0.00	550.88 0.00	0.00 0.00
FINF30140002	209111GN7	CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	03/15/2025 03/15/2055	350,000.000 5.5000	100.0000 0.0000	2,299.31 0.00	0.00 0.00	2,299.31 0.00	0.00 0.00
FINF30140002	209111GD9	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	05/15/2025 11/15/2052	175,000.000 6.1500	100.0000 0.0000	1,375.21 0.00	0.00 0.00	1,375.21 0.00	0.00 0.00
FINF30140002	209111GG2	CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	05/15/2025 11/15/2053	20,000.000 5.9000	100.0000 0.0000	150.78 0.00	0.00 0.00	150.78 0.00	0.00 0.00
FINF30140002	21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	02/15/2025 02/15/2048	65,000.000 4.1000	100.0000 0.0000	1,946.36 0.00	939.58 0.00	1,006.78 0.00	0.00 0.00
FINF30140002	21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	05/09/2025 05/09/2047	105,000.000 4.5000	100.0000 0.0000	682.50 0.00	0.00 0.00	682.50 0.00	0.00 0.00
FINF30140002	21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	05/15/2025 11/15/2048	88,000.000 5.2500	100.0000 0.0000	590.33 0.00	0.00 0.00	590.33 0.00	0.00 0.00
FINF30140002	30161MAG8	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	04/01/2025 10/01/2039	55,000.000 6.2500	100.0000 0.0000	859.38 0.00	0.00 0.00	859.38 0.00	0.00 0.00
FINF30140002	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	02/01/2025 08/01/2051	85,000.000 3.5000	100.0000 0.0000	1,239.58 0.00	0.00 0.00	1,239.58 0.00	0.00 0.00
FINF30140002	210518DQ6	CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	03/01/2025 09/01/2052	70,000.000 4.2000	100.0000 0.0000	980.00 0.00	0.00 0.00	980.00 0.00	0.00 0.00

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FINF30140002	210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	05/01/2025 05/01/2060	140,000.000 2.5000	100.0000 0.0000	583.33 0.00	0.00 0.00	583.33 0.00	0.00 0.00
FINF30140002	126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	01/20/2025 07/20/2045	744,000.000 5.1250	100.0000 0.0000	19,666.33 0.00	2,613.75 0.00	17,052.58 0.00	0.00 0.00
FINF30140002	126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	03/25/2025 03/25/2038	210,000.000 4.7800	100.0000 0.0000	2,676.80 0.00	0.00 0.00	2,676.80 0.00	0.00 0.00
FINF30140002	126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	03/25/2025 03/25/2048	725,000.000 5.0500	100.0000 0.0000	11,681.63 0.00	1,918.30 0.00	9,763.33 0.00	0.00 0.00
FINF30140002	126650DZ0	CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	06/02/2025 06/01/2053	60,000.000 5.8750	100.0000 0.0000	283.96 0.00	0.00 0.00	283.96 0.00	0.00 0.00
FINF30140002	126650EE6	CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	06/02/2025 06/01/2044	180,000.000 6.0000	100.0000 0.0000	870.00 0.00	0.00 0.00	870.00 0.00	0.00 0.00
FINF30140002	126650EF3	CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	06/02/2025 06/01/2054	265,000.000 6.0500	100.0000 0.0000	1,476.37 0.00	184.86 0.00	1,291.51 0.00	0.00 0.00
FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	02/15/2025 08/15/2044	650,000.000 5.6210	100.0000 0.0000	13,802.68 0.00	0.00 0.00	13,802.68 0.00	0.00 0.00
FINF30140002	235851AV4	DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	04/01/2025 10/01/2050	45,000.000 2.6000	100.0000 0.0000	292.50 0.00	0.00 0.00	292.50 0.00	0.00 0.00
FINF30140002	235851AW2	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	06/10/2025 12/10/2051	435,000.000 2.8000	100.0000 0.0000	710.50 0.00	0.00 0.00	710.50 0.00	0.00 0.00
FINF30140002	251526CY3	DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	03/11/2025 09/11/2035	185,000.000 5.4030	100.0000 0.0000	3,054.20 0.00	0.00 0.00	3,054.20 0.00	0.00 0.00
FINF30140002	23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	05/15/2025 11/15/2039	225,000.000 3.2500	100.0000 0.0000	934.38 0.00	0.00 0.00	934.38 0.00	0.00 0.00
FINF30140002	23291KAK1	DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	05/15/2025 11/15/2049	35,000.000 3.4000	100.0000 0.0000	152.06 0.00	0.00 0.00	152.06 0.00	0.00 0.00
FINF30140002	25746UDQ9	DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	02/15/2025 08/15/2052	55,000.000 4.8500	100.0000 0.0000	1,007.72 0.00	0.00 0.00	1,007.72 0.00	0.00 0.00

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FINF30140002	25746UDK2	DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	04/15/2025 04/15/2041	335,000.000 3.3000	100.0000 0.0000	2,333.83 0.00	0.00 0.00	2,333.83 0.00	0.00 0.00
FINF30140002	837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	06/01/2025 06/01/2065	30,000.000 5.1000	100.0000 0.0000	127.50 0.00	0.00 0.00	127.50 0.00	0.00 0.00
FINF30140002	26442CBL7	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	01/15/2025 01/15/2054	94,000.000 5.4000	100.0000 0.0000	2,340.60 0.00	0.00 0.00	2,340.60 0.00	0.00 0.00
FINF30140002	26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	06/15/2025 12/15/2041	65,000.000 4.2500	100.0000 0.0000	122.78 0.00	0.00 0.00	122.78 0.00	0.00 0.00
FINF30140002	26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	02/15/2025 08/15/2052	5,000.000 5.0000	100.0000 0.0000	94.44 0.00	0.00 0.00	94.44 0.00	0.00 0.00
FINF30140002	26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	03/01/2025 09/01/2046	20,000.000 3.7500	100.0000 0.0000	250.00 0.00	0.00 0.00	250.00 0.00	0.00 0.00
FINF30140002	26441CBN4	DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	06/15/2025 06/15/2051	55,000.000 3.5000	100.0000 0.0000	85.56 0.00	0.00 0.00	85.56 0.00	0.00 0.00
FINF30140002	26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	01/15/2025 07/15/2048	185,000.000 4.2000	100.0000 0.0000	3,582.83 0.00	0.00 0.00	3,582.83 0.00	0.00 0.00
FINF30140002	341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	03/15/2025 09/15/2037	420,000.000 6.3500	100.0000 0.0000	7,852.83 0.00	0.00 0.00	7,852.83 0.00	0.00 0.00
FINF30140002	341099CL1	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	06/15/2025 06/15/2038	80,000.000 6.4000	100.0000 0.0000	227.56 0.00	0.00 0.00	227.56 0.00	0.00 0.00
FINF30140002	263901AF7	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	01/15/2025 07/15/2043	260,000.000 4.9000	100.0000 0.0000	5,874.56 0.00	0.00 0.00	5,874.56 0.00	0.00 0.00
FINF30140002	263901AA8	DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	02/15/2025 08/15/2038	225,000.000 6.3500	100.0000 0.0000	5,397.50 0.00	0.00 0.00	5,397.50 0.00	0.00 0.00
FINF30140002	263901AB6	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	04/01/2025 04/01/2039	65,000.000 6.4500	100.0000 0.0000	1,048.13 0.00	0.00 0.00	1,048.13 0.00	0.00 0.00
FINF30140002	26442EAG5	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	02/01/2025 02/01/2049	105,000.000 4.3000	100.0000 0.0000	1,881.25 0.00	0.00 0.00	1,881.25 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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FINF30140002	26442EAK6	DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	04/01/2025 04/01/2053	90,000.000 5.6500	100.0000 0.0000	1,271.25 0.00	0.00 0.00	1,271.25 0.00	0.00 0.00
FINF30140002	144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	05/15/2025 05/15/2042	275,000.000 4.1000	100.0000 0.0000	1,440.69 0.00	0.00 0.00	1,440.69 0.00	0.00 0.00
FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	06/01/2025 06/01/2040	60,000.000 5.8740	100.0000 0.0000	293.70 0.00	0.00 0.00	293.70 0.00	0.00 0.00
FINF30140002	27409LAE3	EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	06/15/2025 06/15/2050	105,000.000 3.0000	100.0000 0.0000	140.00 0.00	0.00 0.00	140.00 0.00	0.00 0.00
FINF30140002	27636AAA0	EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	04/15/2025 10/15/2054	90,000.000 5.6500	100.0000 0.0000	1,158.25 0.00	0.00 0.00	1,158.25 0.00	0.00 0.00
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	01/01/2025 12/31/2049	1,091,763.240 4.5418	100.0000 0.0000	4,534.22 0.00	0.00 0.00	4,534.22 0.00	0.00 0.00
FINF30140002	94973VBF3	ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	01/15/2025 01/15/2044	65,000.000 5.1000	100.0000 0.0000	1,528.58 0.00	0.00 0.00	1,528.58 0.00	0.00 0.00
FINF30140002	94973VBB2	ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	01/15/2025 01/15/2043	20,000.000 4.6500	100.0000 0.0000	428.83 0.00	0.00 0.00	428.83 0.00	0.00 0.00
FINF30140002	036752BE2	ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	02/18/2025 02/15/2055	245,000.000 5.7000	100.0000 0.0000	2,327.50 0.00	0.00 0.00	2,327.50 0.00	0.00 0.00
FINF30140002	036752AK9	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	03/15/2025 09/15/2049	65,000.000 3.7000	100.0000 0.0000	708.14 0.00	0.00 0.00	708.14 0.00	0.00 0.00
FINF30140002	036752AS2	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	03/15/2025 03/15/2051	224,000.000 3.6000	100.0000 0.0000	2,374.40 0.00	0.00 0.00	2,374.40 0.00	0.00 0.00
FINF30140002	532457CN6	ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	02/10/2025 02/09/2064	500,000.000 5.1000	100.0000 0.0000	10,058.33 0.00	0.00 0.00	10,058.33 0.00	0.00 0.00
FINF30140002	532457CM8	ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	02/10/2025 02/09/2054	205,000.000 5.0000	100.0000 0.0000	4,043.06 0.00	0.00 0.00	4,043.06 0.00	0.00 0.00
FINF30140002	532457CT3	ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	02/14/2025 08/14/2064	180,000.000 5.2000	100.0000 0.0000	3,562.00 0.00	0.00 0.00	3,562.00 0.00	0.00 0.00

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FINF30140002	532457CS5	ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	02/14/2025 08/14/2054	145,000.000 5.0500	100.0000 0.0000	2,984.41 0.00	197.79 0.00	2,786.62 0.00	0.00 0.00
FINF30140002	532457CH9	ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	02/27/2025 02/27/2063	315,000.000 4.9500	100.0000 0.0000	5,370.75 0.00	0.00 0.00	5,370.75 0.00	0.00 0.00
FINF30140002	532457CG1	ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	02/27/2025 02/27/2053	326,000.000 4.8750	100.0000 0.0000	5,474.08 0.00	0.00 0.00	5,474.08 0.00	0.00 0.00
FINF30140002	532457BU1	ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	03/15/2025 03/15/2059	45,000.000 4.1500	100.0000 0.0000	549.88 0.00	0.00 0.00	549.88 0.00	0.00 0.00
FINF30140002	29250NBZ7	ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	05/15/2025 11/15/2053	220,000.000 6.7000	100.0000 0.0000	1,883.44 0.00	0.00 0.00	1,883.44 0.00	0.00 0.00
FINF30140002	29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	02/01/2025 02/01/2043	30,000.000 5.1500	100.0000 0.0000	643.75 0.00	0.00 0.00	643.75 0.00	0.00 0.00
FINF30140002	29273RAR0	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	02/01/2025 02/01/2042	30,000.000 6.5000	100.0000 0.0000	812.50 0.00	0.00 0.00	812.50 0.00	0.00 0.00
FINF30140002	29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	03/15/2025 03/15/2035	240,000.000 4.9000	100.0000 0.0000	3,462.67 0.00	0.00 0.00	3,462.67 0.00	0.00 0.00
FINF30140002	29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	04/01/2025 10/01/2043	235,000.000 5.9500	100.0000 0.0000	3,495.63 0.00	0.00 0.00	3,495.63 0.00	0.00 0.00
FINF30140002	86765BAV1	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	04/01/2025 10/01/2047	250,000.000 5.4000	100.0000 0.0000	3,375.00 0.00	0.00 0.00	3,375.00 0.00	0.00 0.00
FINF30140002	29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	04/15/2025 04/15/2047	390,000.000 5.3000	100.0000 0.0000	4,363.67 0.00	0.00 0.00	4,363.67 0.00	0.00 0.00
FINF30140002	29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	05/15/2025 05/15/2050	115,000.000 5.0000	100.0000 0.0000	734.72 0.00	0.00 0.00	734.72 0.00	0.00 0.00
FINF30140002	86765BAQ2	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	05/15/2025 05/15/2045	560,000.000 5.3500	100.0000 0.0000	3,828.22 0.00	0.00 0.00	3,828.22 0.00	0.00 0.00
FINF30140002	29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	06/15/2025 12/15/2045	185,000.000 6.1250	100.0000 0.0000	503.61 0.00	0.00 0.00	503.61 0.00	0.00 0.00

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FINF30140002	29278NAD5	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	06/15/2025 06/15/2038	20,000.000 5.8000	100.0000 0.0000	51.56 0.00	0.00 0.00	51.56 0.00	0.00 0.00
FINF30140002	29364GAK9	ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	06/15/2025 06/15/2050	240,000.000 3.7500	100.0000 0.0000	400.00 0.00	0.00 0.00	400.00 0.00	0.00 0.00
FINF30140002	29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	03/15/2025 03/15/2051	80,000.000 2.9000	100.0000 0.0000	683.11 0.00	0.00 0.00	683.11 0.00	0.00 0.00
FINF30140002	29364WBL1	ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	03/15/2025 09/15/2052	70,000.000 4.7500	100.0000 0.0000	979.03 0.00	0.00 0.00	979.03 0.00	0.00 0.00
FINF30140002	29364WBN7	ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	03/17/2025 03/15/2054	210,000.000 5.7000	100.0000 0.0000	3,491.25 0.00	0.00 0.00	3,491.25 0.00	0.00 0.00
FINF30140002	29364WBJ6	ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	06/15/2025 06/15/2041	420,000.000 3.1000	100.0000 0.0000	578.67 0.00	0.00 0.00	578.67 0.00	0.00 0.00
FINF30140002	29365TAM6	ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	03/15/2025 09/15/2052	100,000.000 5.0000	100.0000 0.0000	1,472.22 0.00	0.00 0.00	1,472.22 0.00	0.00 0.00
FINF30140002	29365TAJ3	ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	03/30/2025 09/30/2049	185,000.000 3.5500	100.0000 0.0000	1,660.12 0.00	0.00 0.00	1,660.12 0.00	0.00 0.00
FINF30140002	29379VBY8	ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	01/31/2025 01/31/2051	65,000.000 3.7000	100.0000 0.0000	1,002.08 0.00	0.00 0.00	1,002.08 0.00	0.00 0.00
FINF30140002	29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	02/01/2025 02/01/2049	65,000.000 4.8000	100.0000 0.0000	1,300.00 0.00	0.00 0.00	1,300.00 0.00	0.00 0.00
FINF30140002	29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	02/15/2025 02/15/2042	85,000.000 5.7000	100.0000 0.0000	1,830.33 0.00	0.00 0.00	1,830.33 0.00	0.00 0.00
FINF30140002	29379VBC6	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	02/15/2025 02/15/2045	15,000.000 5.1000	100.0000 0.0000	289.00 0.00	0.00 0.00	289.00 0.00	0.00 0.00
FINF30140002	29379VCA9	ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	02/15/2025 02/15/2052	270,000.000 3.2000	100.0000 0.0000	3,264.00 0.00	0.00 0.00	3,264.00 0.00	0.00 0.00
FINF30140002	29379VBQ5	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	02/15/2025 02/15/2048	260,000.000 4.2500	100.0000 0.0000	4,174.44 0.00	0.00 0.00	4,174.44 0.00	0.00 0.00

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FINF30140002	29379VCH4	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	02/18/2025 02/16/2055	60,000.000 5.5500	100.0000 0.0000	3,126.50 0.00	1,803.75 0.00	1,322.75 0.00	0.00 0.00
FINF30140002	29379VAQ6	ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	03/01/2025 09/01/2040	45,000.000 6.4500	100.0000 0.0000	967.50 0.00	0.00 0.00	967.50 0.00	0.00 0.00
FINF30140002	29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	03/15/2025 03/15/2044	255,000.000 4.8500	100.0000 0.0000	3,641.54 0.00	0.00 0.00	3,641.54 0.00	0.00 0.00
FINF30140002	29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	04/15/2025 10/15/2054	30,000.000 4.9500	100.0000 0.0000	946.69 0.00	633.19 0.00	313.50 0.00	0.00 0.00
FINF30140002	29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	05/15/2025 05/15/2046	65,000.000 4.9000	100.0000 0.0000	406.97 0.00	0.00 0.00	406.97 0.00	0.00 0.00
FINF30140002	30161NAQ4	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	06/15/2025 06/15/2035	290,000.000 4.9500	100.0000 0.0000	638.00 0.00	0.00 0.00	638.00 0.00	0.00 0.00
FINF30140002	30225VAS6	EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	02/03/2025 02/01/2034	185,000.000 5.4000	100.0000 0.0000	4,162.50 0.00	0.00 0.00	4,162.50 0.00	0.00 0.00
FINF30140002	30231GAZ5	EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	02/16/2025 08/16/2049	100,000.000 3.0950	100.0000 0.0000	1,160.63 0.00	0.00 0.00	1,160.63 0.00	0.00 0.00
FINF30140002	30231GBG6	EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	03/19/2025 03/19/2050	70,000.000 4.3270	100.0000 0.0000	858.19 0.00	0.00 0.00	858.19 0.00	0.00 0.00
FINF30140002	30231GBF8	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	03/19/2025 03/19/2040	430,000.000 4.2270	100.0000 0.0000	5,149.90 0.00	0.00 0.00	5,149.90 0.00	0.00 0.00
FINF30140002	30231GBM3	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	04/15/2025 04/15/2051	270,000.000 3.4520	100.0000 0.0000	1,967.64 0.00	0.00 0.00	1,967.64 0.00	0.00 0.00
FINF30140002	33767BAA7	FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	01/15/2025 07/15/2044	155,000.000 5.4500	100.0000 0.0000	3,895.24 0.00	0.00 0.00	3,895.24 0.00	0.00 0.00
FINF30140002	341081FA0	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	02/01/2025 02/01/2038	45,000.000 5.9500	100.0000 0.0000	1,115.63 0.00	0.00 0.00	1,115.63 0.00	0.00 0.00
FINF30140002	341081FG7	FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	06/01/2025 06/01/2042	305,000.000 4.0500	100.0000 0.0000	1,029.38 0.00	0.00 0.00	1,029.38 0.00	0.00 0.00

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FINF30140002	341081ET0	FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	06/01/2025 06/01/2035	35,000.000 4.9500	100.0000 0.0000	144.38 0.00	0.00 0.00	144.38 0.00	0.00 0.00
FINF30140002	369550BH0	GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	04/01/2025 04/01/2040	50,000.000 4.2500	100.0000 0.0000	531.25 0.00	0.00 0.00	531.25 0.00	0.00 0.00
FINF30140002	369550BJ6	GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	04/01/2025 04/01/2050	35,000.000 4.2500	100.0000 0.0000	371.88 0.00	0.00 0.00	371.88 0.00	0.00 0.00
FINF30140002	369550BQ0	GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	06/01/2025 06/01/2041	85,000.000 2.8500	100.0000 0.0000	201.88 0.00	0.00 0.00	201.88 0.00	0.00 0.00
FINF30140002	37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	04/01/2025 04/01/2038	85,000.000 5.1500	100.0000 0.0000	1,094.38 0.00	0.00 0.00	1,094.38 0.00	0.00 0.00
FINF30140002	37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	04/01/2025 04/01/2036	90,000.000 6.6000	100.0000 0.0000	1,485.00 0.00	0.00 0.00	1,485.00 0.00	0.00 0.00
FINF30140002	37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	04/02/2025 10/02/2043	195,000.000 6.2500	100.0000 0.0000	3,013.02 0.00	0.00 0.00	3,013.02 0.00	0.00 0.00
FINF30140002	373334KN0	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	01/30/2025 01/30/2050	30,000.000 3.7000	100.0000 0.0000	465.58 0.00	0.00 0.00	465.58 0.00	0.00 0.00
FINF30140002	373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	03/15/2025 03/15/2042	240,000.000 4.3000	100.0000 0.0000	3,038.67 0.00	0.00 0.00	3,038.67 0.00	0.00 0.00
FINF30140002	375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	02/01/2025 02/01/2045	80,000.000 4.5000	100.0000 0.0000	1,500.00 0.00	0.00 0.00	1,500.00 0.00	0.00 0.00
FINF30140002	375558BK8	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	03/01/2025 03/01/2047	35,000.000 4.1500	100.0000 0.0000	484.17 0.00	0.00 0.00	484.17 0.00	0.00 0.00
FINF30140002	375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	03/01/2025 03/01/2046	150,000.000 4.7500	100.0000 0.0000	2,490.45 0.00	115.45 0.00	2,375.00 0.00	0.00 0.00
FINF30140002	375558CD3	GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	05/15/2025 11/15/2054	695,000.000 5.5000	100.0000 0.0000	4,353.40 0.00	0.00 0.00	4,353.40 0.00	0.00 0.00
FINF30140002	375558CE1	GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	05/15/2025 11/15/2064	90,000.000 5.6000	100.0000 0.0000	574.00 0.00	0.00 0.00	574.00 0.00	0.00 0.00

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FINF30140002	37959GAF4	GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	03/17/2025 03/15/2054	325,000.000 6.7500	100.0000 0.0000	6,398.44 0.00	0.00 0.00	6,398.44 0.00	0.00 0.00
FINF30140002	38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	01/08/2025 07/08/2044	215,000.000 4.8000	100.0000 0.0000	4,959.33 0.00	0.00 0.00	4,959.33 0.00	0.00 0.00
FINF30140002	38141GZN7	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	02/24/2025 02/24/2043	290,000.000 3.4360	100.0000 0.0000	3,515.22 0.00	0.00 0.00	3,515.22 0.00	0.00 0.00
FINF30140002	38141GYC2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	04/22/2025 04/22/2042	195,000.000 3.2100	100.0000 0.0000	1,199.74 0.00	0.00 0.00	1,199.74 0.00	0.00 0.00
FINF30140002	38141GB78	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	04/23/2025 10/23/2035	215,000.000 5.0160	100.0000 0.0000	4,733.85 0.00	2,696.80 0.00	2,037.05 0.00	0.00 0.00
FINF30140002	38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	04/23/2025 04/23/2039	115,000.000 4.4110	100.0000 0.0000	958.17 0.00	0.00 0.00	958.17 0.00	0.00 0.00
FINF30140002	38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	04/30/2025 10/31/2038	305,000.000 4.0170	100.0000 0.0000	2,076.01 0.00	0.00 0.00	2,076.01 0.00	0.00 0.00
FINF30140002	38141GB86	GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	05/19/2025 11/19/2045	1,050,000.000 5.5610	100.0000 0.0000	6,812.23 0.00	0.00 0.00	6,812.23 0.00	0.00 0.00
FINF30140002	38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	05/22/2025 05/22/2045	205,000.000 5.1500	100.0000 0.0000	1,143.73 0.00	0.00 0.00	1,143.73 0.00	0.00 0.00
FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	04/01/2025 10/01/2042	615,000.000 5.1840	100.0000 0.0000	7,970.40 0.00	0.00 0.00	7,970.40 0.00	0.00 0.00
FINF30140002	404121AL9	HCA INC 5.950% 09/15/2054 DD 08/12/24	03/17/2025 09/15/2054	325,000.000 5.9500	100.0000 0.0000	14,198.18 0.00	6,731.76 0.00	7,466.42 0.00	0.00 0.00
FINF30140002	404119CL1	HCA INC 4.625% 03/15/2052 DD 03/15/23	03/17/2025 03/15/2052	160,000.000 4.6250	100.0000 0.0000	2,158.33 0.00	0.00 0.00	2,158.33 0.00	0.00 0.00
FINF30140002	404119CS6	HCA INC 4.375% 03/15/2042 DD 03/15/23	03/17/2025 03/15/2042	50,000.000 4.3750	100.0000 0.0000	638.02 0.00	0.00 0.00	638.02 0.00	0.00 0.00
FINF30140002	404119CV9	HCA INC 6.000% 04/01/2054 DD 02/23/24	04/01/2025 04/01/2054	230,000.000 6.0000	100.0000 0.0000	3,450.00 0.00	0.00 0.00	3,450.00 0.00	0.00 0.00

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FINF30140002	404119CW7	HCA INC 6.100% 04/01/2064 DD 02/23/24	04/01/2025 04/01/2064	40,000.000 6.1000	100.0000 0.0000	3,460.90 0.00	2,850.90 0.00	610.00 0.00	0.00 0.00
FINF30140002	404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	06/15/2025 06/15/2047	45,000.000 5.5000	100.0000 0.0000	110.00 0.00	0.00 0.00	110.00 0.00	0.00 0.00
FINF30140002	42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	01/15/2025 01/15/2040	35,000.000 6.0000	100.0000 0.0000	968.33 0.00	0.00 0.00	968.33 0.00	0.00 0.00
FINF30140002	42809HAH0	HESS CORP 5.800% 04/01/2047 DD 09/28/16	04/01/2025 04/01/2047	295,000.000 5.8000	100.0000 0.0000	4,277.50 0.00	0.00 0.00	4,277.50 0.00	0.00 0.00
FINF30140002	437076BD3	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	02/15/2025 02/15/2044	290,000.000 4.8750	100.0000 0.0000	5,340.83 0.00	0.00 0.00	5,340.83 0.00	0.00 0.00
FINF30140002	437076CG5	HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	03/15/2025 03/15/2051	60,000.000 2.3750	100.0000 0.0000	419.58 0.00	0.00 0.00	419.58 0.00	0.00 0.00
FINF30140002	437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	04/01/2025 04/01/2046	40,000.000 4.2500	100.0000 0.0000	425.00 0.00	0.00 0.00	425.00 0.00	0.00 0.00
FINF30140002	437076CQ3	HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	04/15/2025 04/15/2052	527,000.000 3.6250	100.0000 0.0000	4,033.01 0.00	0.00 0.00	4,033.01 0.00	0.00 0.00
FINF30140002	437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	04/15/2025 04/15/2050	170,000.000 3.3500	100.0000 0.0000	1,202.28 0.00	0.00 0.00	1,202.28 0.00	0.00 0.00
FINF30140002	437076CC4	HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	04/15/2025 04/15/2040	170,000.000 3.3000	100.0000 0.0000	1,184.33 0.00	0.00 0.00	1,184.33 0.00	0.00 0.00
FINF30140002	437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	06/06/2025 12/06/2048	30,000.000 4.5000	100.0000 0.0000	93.75 0.00	0.00 0.00	93.75 0.00	0.00 0.00
FINF30140002	437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	06/15/2025 12/15/2049	300,000.000 3.1250	100.0000 0.0000	416.67 0.00	0.00 0.00	416.67 0.00	0.00 0.00
FINF30140002	437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	06/15/2025 06/15/2047	260,000.000 3.9000	100.0000 0.0000	450.67 0.00	0.00 0.00	450.67 0.00	0.00 0.00
FINF30140002	437076DG4	HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	06/25/2025 06/25/2064	90,000.000 5.4000	100.0000 0.0000	67.50 0.00	0.00 0.00	67.50 0.00	0.00 0.00

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FINF30140002	437076DF6	HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	06/25/2025 06/25/2054	160,000.000 5.3000	100.0000 0.0000	117.78 0.00	0.00 0.00	117.78 0.00	0.00 0.00
FINF30140002	438516CT1	HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	03/03/2025 03/01/2054	190,000.000 5.2500	100.0000 0.0000	3,269.58 0.00	0.00 0.00	3,269.58 0.00	0.00 0.00
FINF30140002	438516CU8	HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	03/03/2025 03/01/2064	160,000.000 5.3500	100.0000 0.0000	2,805.78 0.00	0.00 0.00	2,805.78 0.00	0.00 0.00
FINF30140002	4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	01/15/2025 01/15/2039	235,000.000 7.0000	100.0000 0.0000	7,585.28 0.00	0.00 0.00	7,585.28 0.00	0.00 0.00
FINF30140002	444859BX9	HUMANA INC 5.500% 03/15/2053 DD 03/13/23	03/15/2025 03/15/2053	275,000.000 5.5000	100.0000 0.0000	6,210.41 0.00	1,756.94 0.00	4,453.47 0.00	0.00 0.00
FINF30140002	444859CB6	HUMANA INC 5.750% 04/15/2054 DD 03/13/24	04/15/2025 04/15/2054	285,000.000 5.7500	100.0000 0.0000	6,105.38 0.00	2,645.80 0.00	3,459.58 0.00	0.00 0.00
FINF30140002	446150BF0	HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	05/19/2025 11/18/2039	140,000.000 6.1410	100.0000 0.0000	1,026.91 0.00	0.00 0.00	1,026.91 0.00	0.00 0.00
FINF30140002	449276AF1	IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	02/05/2025 02/05/2044	20,000.000 5.2500	100.0000 0.0000	425.83 0.00	0.00 0.00	425.83 0.00	0.00 0.00
FINF30140002	45138LBF9	IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	03/01/2025 03/01/2048	135,000.000 4.2000	100.0000 0.0000	1,890.00 0.00	0.00 0.00	1,890.00 0.00	0.00 0.00
FINF30140002	454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	02/15/2025 08/15/2048	260,000.000 4.2500	100.0000 0.0000	4,174.44 0.00	0.00 0.00	4,174.44 0.00	0.00 0.00
FINF30140002	454889AV8	INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	04/01/2025 04/01/2053	295,000.000 5.6250	100.0000 0.0000	4,148.44 0.00	0.00 0.00	4,148.44 0.00	0.00 0.00
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	01/11/2025 01/11/2048	47,000.000 4.3500	100.0000 0.0000	965.46 0.00	0.00 0.00	965.46 0.00	0.00 0.00
FINF30140002	455780DV5	INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	02/10/2025 02/10/2054	420,000.000 5.1000	100.0000 0.0000	8,270.50 0.00	0.00 0.00	8,270.50 0.00	0.00 0.00
FINF30140002	455780DP8	INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	03/20/2025 09/20/2052	155,000.000 5.4500	100.0000 0.0000	2,369.99 0.00	0.00 0.00	2,369.99 0.00	0.00 0.00

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FINF30140002	455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	04/30/2025 10/30/2049	39,000.000 3.7000	100.0000 0.0000	244.51 0.00	0.00 0.00	244.51 0.00	0.00 0.00
FINF30140002	458140CB4	INTEL CORP 4.900% 08/05/2052 DD 08/05/22	02/05/2025 08/05/2052	180,000.000 4.9000	100.0000 0.0000	3,950.63 0.00	373.63 0.00	3,577.00 0.00	0.00 0.00
FINF30140002	458140CC2	INTEL CORP 5.050% 08/05/2062 DD 08/05/22	02/05/2025 08/05/2062	145,000.000 5.0500	100.0000 0.0000	2,969.68 0.00	0.00 0.00	2,969.68 0.00	0.00 0.00
FINF30140002	458140CH1	INTEL CORP 5.625% 02/10/2043 DD 02/10/23	02/10/2025 02/10/2043	55,000.000 5.6250	100.0000 0.0000	1,211.72 0.00	0.00 0.00	1,211.72 0.00	0.00 0.00
FINF30140002	458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	03/25/2025 03/25/2050	90,000.000 4.7500	100.0000 0.0000	1,140.00 0.00	0.00 0.00	1,140.00 0.00	0.00 0.00
FINF30140002	458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	06/08/2025 12/08/2047	88,000.000 3.7340	100.0000 0.0000	209.93 0.00	0.00 0.00	209.93 0.00	0.00 0.00
FINF30140002	459506AR2	INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	05/15/2025 11/15/2040	670,000.000 3.2680	100.0000 0.0000	2,797.77 0.00	0.00 0.00	2,797.77 0.00	0.00 0.00
FINF30140002	459506AS0	INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	06/01/2025 12/01/2050	846,000.000 3.4680	100.0000 0.0000	2,444.94 0.00	0.00 0.00	2,444.94 0.00	0.00 0.00
FINF30140002	459506AL5	INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	03/26/2025 09/26/2048	100,000.000 5.0000	100.0000 0.0000	1,319.44 0.00	0.00 0.00	1,319.44 0.00	0.00 0.00
FINF30140002	46124HAH9	INTUIT INC 5.500% 09/15/2053 DD 09/15/23	03/17/2025 09/15/2053	100,000.000 5.5000	100.0000 0.0000	1,604.17 0.00	0.00 0.00	1,604.17 0.00	0.00 0.00
FINF30140002	46513JB42	ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	01/03/2025 07/03/2050	233,000.000 3.8750	100.0000 0.0000	4,464.22 0.00	0.00 0.00	4,464.22 0.00	0.00 0.00
FINF30140002	46590XAQ9	JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	02/03/2025 02/02/2052	365,000.000 4.3750	100.0000 0.0000	6,609.29 0.00	0.00 0.00	6,609.29 0.00	0.00 0.00
FINF30140002	47214BAD0	JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	05/15/2025 11/15/2053	415,000.000 7.2500	100.0000 0.0000	3,844.51 0.00	0.00 0.00	3,844.51 0.00	0.00 0.00
FINF30140002	46590XAX4	JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	06/02/2025 12/01/2052	740,000.000 6.5000	100.0000 0.0000	3,874.72 0.00	0.00 0.00	3,874.72 0.00	0.00 0.00

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FINF30140002	478160BV5	JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	03/01/2025 03/01/2046	40,000.000 3.7000	100.0000 0.0000	493.33 0.00	0.00 0.00	493.33 0.00	0.00 0.00
FINF30140002	48126BAA1	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	01/06/2025 01/06/2042	94,000.000 5.4000	100.0000 0.0000	2,467.50 0.00	0.00 0.00	2,467.50 0.00	0.00 0.00
FINF30140002	46647PEK8	JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	01/22/2025 07/22/2035	480,000.000 5.2940	100.0000 0.0000	11,946.80 0.00	723.52 0.00	11,223.28 0.00	0.00 0.00
FINF30140002	46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	01/24/2025 07/24/2048	265,000.000 4.0320	100.0000 0.0000	4,659.76 0.00	0.00 0.00	4,659.76 0.00	0.00 0.00
FINF30140002	46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	01/24/2025 07/24/2038	90,000.000 3.8820	100.0000 0.0000	1,523.69 0.00	0.00 0.00	1,523.69 0.00	0.00 0.00
FINF30140002	46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	02/22/2025 02/22/2048	45,000.000 4.2600	100.0000 0.0000	686.93 0.00	0.00 0.00	686.93 0.00	0.00 0.00
FINF30140002	46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	04/15/2025 10/15/2040	85,000.000 5.5000	100.0000 0.0000	986.94 0.00	0.00 0.00	986.94 0.00	0.00 0.00
FINF30140002	46647PER3	JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	04/22/2025 10/22/2035	155,000.000 4.9460	100.0000 0.0000	2,678.39 0.00	1,209.02 0.00	1,469.37 0.00	0.00 0.00
FINF30140002	46647PCE4	JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	04/22/2025 04/22/2052	215,000.000 3.3280	100.0000 0.0000	1,371.41 0.00	0.00 0.00	1,371.41 0.00	0.00 0.00
FINF30140002	46647PCD6	JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	04/22/2025 04/22/2042	150,000.000 3.1570	100.0000 0.0000	907.64 0.00	0.00 0.00	907.64 0.00	0.00 0.00
FINF30140002	46647PBN5	JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	04/22/2025 04/22/2051	20,000.000 3.1090	100.0000 0.0000	119.18 0.00	0.00 0.00	119.18 0.00	0.00 0.00
FINF30140002	46647PBM7	JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	04/22/2025 04/22/2041	340,000.000 3.1090	100.0000 0.0000	2,026.03 0.00	0.00 0.00	2,026.03 0.00	0.00 0.00
FINF30140002	46647PBV7	JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	05/19/2025 11/19/2041	65,000.000 2.5250	100.0000 0.0000	191.48 0.00	0.00 0.00	191.48 0.00	0.00 0.00
FINF30140002	48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	05/01/2025 05/01/2047	165,000.000 4.1500	100.0000 0.0000	1,141.25 0.00	0.00 0.00	1,141.25 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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FINF30140002	48305QAE3	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	05/01/2025 11/01/2049	190,000.000 3.2660	100.0000 0.0000	1,034.23 0.00	0.00 0.00	1,034.23 0.00	0.00 0.00
FINF30140002	48305QAF0	KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	06/01/2025 06/01/2041	305,000.000 2.8100	100.0000 0.0000	714.21 0.00	0.00 0.00	714.21 0.00	0.00 0.00
FINF30140002	48305QAG8	KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	06/01/2025 06/01/2051	430,000.000 3.0020	100.0000 0.0000	1,075.72 0.00	0.00 0.00	1,075.72 0.00	0.00 0.00
FINF30140002	49177JAM4	KENVUE INC 5.100% 03/22/2043 DD 09/22/23	03/24/2025 03/22/2043	60,000.000 5.1000	100.0000 0.0000	833.00 0.00	0.00 0.00	833.00 0.00	0.00 0.00
FINF30140002	49427RAS1	KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	01/15/2025 01/15/2036	30,000.000 6.2500	100.0000 0.0000	864.58 0.00	0.00 0.00	864.58 0.00	0.00 0.00
FINF30140002	49427RAR3	KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	05/15/2025 11/15/2033	25,000.000 2.6500	100.0000 0.0000	84.65 0.00	0.00 0.00	84.65 0.00	0.00 0.00
FINF30140002	494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	03/01/2025 03/01/2041	155,000.000 6.3750	100.0000 0.0000	3,293.75 0.00	0.00 0.00	3,293.75 0.00	0.00 0.00
FINF30140002	494550BW5	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	03/01/2025 09/01/2044	65,000.000 5.4000	100.0000 0.0000	1,170.00 0.00	0.00 0.00	1,170.00 0.00	0.00 0.00
FINF30140002	494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	03/01/2025 03/01/2044	140,000.000 5.5000	100.0000 0.0000	2,566.67 0.00	0.00 0.00	2,566.67 0.00	0.00 0.00
FINF30140002	28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	05/01/2025 11/01/2042	65,000.000 4.7000	100.0000 0.0000	509.17 0.00	0.00 0.00	509.17 0.00	0.00 0.00
FINF30140002	49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	02/15/2025 02/15/2046	200,000.000 5.0500	100.0000 0.0000	3,815.56 0.00	0.00 0.00	3,815.56 0.00	0.00 0.00
FINF30140002	49456BAQ4	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	03/01/2025 03/01/2048	80,000.000 5.2000	100.0000 0.0000	1,386.67 0.00	0.00 0.00	1,386.67 0.00	0.00 0.00
FINF30140002	49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	06/01/2025 06/01/2045	55,000.000 5.5500	100.0000 0.0000	254.38 0.00	0.00 0.00	254.38 0.00	0.00 0.00
FINF30140002	482480AM2	KLA CORP 4.950% 07/15/2052 DD 06/23/22	01/15/2025 07/15/2052	200,000.000 4.9500	100.0000 0.0000	4,565.00 0.00	0.00 0.00	4,565.00 0.00	0.00 0.00

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FINF30140002	50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	01/15/2025 07/15/2045	355,000.000 5.2000	100.0000 0.0000	8,512.11 0.00	0.00 0.00	8,512.11 0.00	0.00 0.00
FINF30140002	50077LAZ9	KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	04/01/2025 10/01/2049	140,000.000 4.8750	100.0000 0.0000	1,706.25 0.00	0.00 0.00	1,706.25 0.00	0.00 0.00
FINF30140002	50077LBJ4	KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	06/01/2025 06/01/2050	120,000.000 5.5000	100.0000 0.0000	550.00 0.00	0.00 0.00	550.00 0.00	0.00 0.00
FINF30140002	539830CB3	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	02/15/2025 02/15/2055	65,000.000 5.2000	100.0000 0.0000	1,504.39 0.00	227.50 0.00	1,276.89 0.00	0.00 0.00
FINF30140002	539830AZ2	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	03/15/2025 09/15/2041	170,000.000 4.8500	100.0000 0.0000	2,427.69 0.00	0.00 0.00	2,427.69 0.00	0.00 0.00
FINF30140002	539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	03/15/2025 09/15/2052	55,000.000 4.0900	100.0000 0.0000	662.35 0.00	0.00 0.00	662.35 0.00	0.00 0.00
FINF30140002	54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	02/01/2025 08/01/2049	480,000.000 6.7500	100.0000 0.0000	13,500.00 0.00	0.00 0.00	13,500.00 0.00	0.00 0.00
FINF30140002	544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	01/01/2025 07/01/2045	350,000.000 6.5740	100.0000 0.0000	11,504.50 0.00	0.00 0.00	11,504.50 0.00	0.00 0.00
FINF30140002	548661EN3	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	03/15/2025 09/15/2062	40,000.000 5.8000	100.0000 0.0000	683.11 0.00	0.00 0.00	683.11 0.00	0.00 0.00
FINF30140002	548661EF0	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	04/01/2025 04/01/2062	60,000.000 4.4500	100.0000 0.0000	667.50 0.00	0.00 0.00	667.50 0.00	0.00 0.00
FINF30140002	548661EJ2	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	04/01/2025 04/01/2052	285,000.000 4.2500	100.0000 0.0000	3,028.13 0.00	0.00 0.00	3,028.13 0.00	0.00 0.00
FINF30140002	55261FAV6	M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	01/16/2025 01/16/2036	280,000.000 5.3850	100.0000 0.0000	586.37 0.00	0.00 0.00	586.37 0.00	0.00 0.00
FINF30140002	56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	03/01/2025 03/01/2041	50,000.000 6.5000	100.0000 0.0000	1,083.33 0.00	0.00 0.00	1,083.33 0.00	0.00 0.00
FINF30140002	56585AAH5	MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	03/15/2025 09/15/2044	70,000.000 4.7500	100.0000 0.0000	979.03 0.00	0.00 0.00	979.03 0.00	0.00 0.00

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FINF30140002	571748BC5	MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	01/30/2025 01/30/2047	85,000.000 4.3500	100.0000 0.0000	1,550.90 0.00	0.00 0.00	1,550.90 0.00	0.00 0.00
FINF30140002	571748BJ0	MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	03/15/2025 03/15/2049	95,000.000 4.9000	100.0000 0.0000	1,370.64 0.00	0.00 0.00	1,370.64 0.00	0.00 0.00
FINF30140002	571748BV3	MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	03/17/2025 09/15/2053	30,000.000 5.7000	100.0000 0.0000	498.75 0.00	0.00 0.00	498.75 0.00	0.00 0.00
FINF30140002	571748BX9	MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	03/17/2025 03/15/2054	35,000.000 5.4500	100.0000 0.0000	556.35 0.00	0.00 0.00	556.35 0.00	0.00 0.00
FINF30140002	58933YBN4	MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	05/19/2025 05/17/2063	180,000.000 5.1500	100.0000 0.0000	1,107.25 0.00	0.00 0.00	1,107.25 0.00	0.00 0.00
FINF30140002	58933YBL8	MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	05/19/2025 05/17/2044	420,000.000 4.9000	100.0000 0.0000	2,458.17 0.00	0.00 0.00	2,458.17 0.00	0.00 0.00
FINF30140002	58933YBF1	MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	06/10/2025 12/10/2051	135,000.000 2.7500	100.0000 0.0000	216.56 0.00	0.00 0.00	216.56 0.00	0.00 0.00
FINF30140002	58933YBA2	MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	06/24/2025 06/24/2040	45,000.000 2.3500	100.0000 0.0000	20.56 0.00	0.00 0.00	20.56 0.00	0.00 0.00
FINF30140002	30303M8J4	META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	02/15/2025 08/15/2052	300,000.000 4.4500	100.0000 0.0000	5,328.87 0.00	285.54 0.00	5,043.33 0.00	0.00 0.00
FINF30140002	30303M8V7	META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	02/18/2025 08/15/2054	230,000.000 5.4000	100.0000 0.0000	5,529.75 0.00	630.75 0.00	4,899.00 0.00	0.00 0.00
FINF30140002	30303M8W5	META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	02/18/2025 08/15/2064	465,000.000 5.5500	100.0000 0.0000	10,403.18 0.00	223.55 0.00	10,179.63 0.00	0.00 0.00
FINF30140002	30303M8Q8	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	05/15/2025 05/15/2053	1,185,000.000 5.6000	100.0000 0.0000	8,479.33 0.00	0.00 0.00	8,479.33 0.00	0.00 0.00
FINF30140002	30303M8R6	META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	05/15/2025 05/15/2063	70,000.000 5.7500	100.0000 0.0000	514.31 0.00	0.00 0.00	514.31 0.00	0.00 0.00
FINF30140002	59156RCD8	METLIFE INC 5.250% 01/15/2054 DD 01/06/23	01/15/2025 01/15/2054	630,000.000 5.2500	100.0000 0.0000	15,251.25 0.00	0.00 0.00	15,251.25 0.00	0.00 0.00

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FINF30140002	59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	02/06/2025 02/06/2041	175,000.000 5.8750	100.0000 0.0000	4,165.54 0.00	24.48 0.00	4,141.06 0.00	0.00 0.00
FINF30140002	59156RBD9	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	02/13/2025 08/13/2042	130,000.000 4.1250	100.0000 0.0000	2,055.63 0.00	0.00 0.00	2,055.63 0.00	0.00 0.00
FINF30140002	59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	03/01/2025 03/01/2045	100,000.000 4.0500	100.0000 0.0000	1,350.00 0.00	0.00 0.00	1,350.00 0.00	0.00 0.00
FINF30140002	59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	03/15/2025 12/15/2044	145,000.000 4.7210	100.0000 0.0000	304.24 0.00	0.00 0.00	304.24 0.00	0.00 0.00
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	02/09/2025 02/09/2035	215,000.000 6.3500	100.0000 0.0000	5,385.15 0.00	0.00 0.00	5,385.15 0.00	0.00 0.00
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	02/14/2025 08/14/2041	203,000.000 4.2800	100.0000 0.0000	3,306.42 0.00	0.00 0.00	3,306.42 0.00	0.00 0.00
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	04/12/2025 10/12/2110	430,000.000 5.7500	100.0000 0.0000	5,425.76 0.00	0.00 0.00	5,425.76 0.00	0.00 0.00
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	04/27/2025 04/27/2051	85,000.000 5.0000	100.0000 0.0000	755.56 0.00	0.00 0.00	755.56 0.00	0.00 0.00
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	05/04/2025 05/04/2053	660,000.000 6.3380	100.0000 0.0000	6,623.21 0.00	0.00 0.00	6,623.21 0.00	0.00 0.00
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	05/07/2025 05/07/2054	440,000.000 6.4000	100.0000 0.0000	4,224.00 0.00	0.00 0.00	4,224.00 0.00	0.00 0.00
FINF30140002	594918CE2	MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	03/17/2025 03/17/2052	249,000.000 2.9210	100.0000 0.0000	2,101.17 0.00	0.00 0.00	2,101.17 0.00	0.00 0.00
FINF30140002	594918CC6	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	06/01/2025 06/01/2050	556,000.000 2.5250	100.0000 0.0000	1,169.92 0.00	0.00 0.00	1,169.92 0.00	0.00 0.00
FINF30140002	59562EAH8	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	02/15/2025 10/15/2036	45,000.000 5.8000	100.0000 0.0000	986.00 0.00	0.00 0.00	986.00 0.00	0.00 0.00
FINF30140002	60284MAB8	MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	01/26/2025 01/26/2050	325,000.000 4.5000	100.0000 0.0000	6,701.88 0.00	405.00 0.00	6,296.88 0.00	0.00 0.00

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FINF30140002	610202BP7	MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	06/15/2025 12/15/2043	165,000.000 5.4000	100.0000 0.0000	396.00 0.00	0.00 0.00	396.00 0.00	0.00 0.00
FINF30140002	61747YFB6	MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	01/19/2025 01/19/2038	80,000.000 5.9480	100.0000 0.0000	2,141.28 0.00	0.00 0.00	2,141.28 0.00	0.00 0.00
FINF30140002	61747YFT7	MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	01/21/2025 07/19/2035	205,000.000 5.3200	100.0000 0.0000	5,681.32 0.00	773.62 0.00	4,907.70 0.00	0.00 0.00
FINF30140002	61746BEG7	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	01/22/2025 01/22/2047	30,000.000 4.3750	100.0000 0.0000	579.69 0.00	0.00 0.00	579.69 0.00	0.00 0.00
FINF30140002	61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	01/22/2025 07/22/2038	300,000.000 3.9710	100.0000 0.0000	5,261.58 0.00	0.00 0.00	5,261.58 0.00	0.00 0.00
FINF30140002	61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	01/27/2025 01/27/2045	215,000.000 4.3000	100.0000 0.0000	3,954.81 0.00	0.00 0.00	3,954.81 0.00	0.00 0.00
FINF30140002	61747YFV2	MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	05/19/2025 11/19/2055	440,000.000 5.5160	100.0000 0.0000	2,764.13 0.00	0.00 0.00	2,764.13 0.00	0.00 0.00
FINF30140002	55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	04/15/2025 04/15/2038	475,000.000 4.5000	100.0000 0.0000	4,512.50 0.00	0.00 0.00	4,512.50 0.00	0.00 0.00
FINF30140002	63111XAK7	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	02/18/2025 08/15/2053	20,000.000 5.9500	100.0000 0.0000	449.56 0.00	0.00 0.00	449.56 0.00	0.00 0.00
FINF30140002	63111XAL5	NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	06/30/2025 06/28/2063	115,000.000 6.1000	100.0000 0.0000	19.49 0.00	0.00 0.00	19.49 0.00	0.00 0.00
FINF30140002	63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	01/15/2025 01/15/2043	46,000.000 4.4500	100.0000 0.0000	943.89 0.00	0.00 0.00	943.89 0.00	0.00 0.00
FINF30140002	641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	01/01/2025 07/01/2037	20,000.000 6.7500	100.0000 0.0000	675.00 0.00	0.00 0.00	675.00 0.00	0.00 0.00
FINF30140002	641423CF3	NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	05/01/2025 05/01/2053	115,000.000 5.9000	100.0000 0.0000	1,130.83 0.00	0.00 0.00	1,130.83 0.00	0.00 0.00
FINF30140002	641423CA4	NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	05/15/2025 05/15/2041	105,000.000 5.4500	100.0000 0.0000	731.21 0.00	0.00 0.00	731.21 0.00	0.00 0.00

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FINF30140002	646139X83	NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	01/01/2025 01/01/2041	160,000.000 7.1020	100.0000 0.0000	5,681.60 0.00	0.00 0.00	5,681.60 0.00	0.00 0.00
FINF30140002	649322AH7	NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	02/01/2025 08/01/2040	65,000.000 2.2560	100.0000 0.0000	611.00 0.00	0.00 0.00	611.00 0.00	0.00 0.00
FINF30140002	649322AJ3	NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	02/01/2025 08/01/2060	45,000.000 2.6060	100.0000 0.0000	488.63 0.00	0.00 0.00	488.63 0.00	0.00 0.00
FINF30140002	64972FK88	NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	06/15/2025 06/15/2042	45,000.000 5.9520	100.0000 0.0000	119.04 0.00	0.00 0.00	119.04 0.00	0.00 0.00
FINF30140002	65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	05/15/2025 05/15/2047	305,000.000 4.3750	100.0000 0.0000	1,705.03 0.00	0.00 0.00	1,705.03 0.00	0.00 0.00
FINF30140002	655844CU0	NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	03/17/2025 03/15/2064	75,000.000 5.9500	100.0000 0.0000	1,301.56 0.00	0.00 0.00	1,301.56 0.00	0.00 0.00
FINF30140002	655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	05/01/2025 11/01/2047	50,000.000 3.9420	100.0000 0.0000	328.50 0.00	0.00 0.00	328.50 0.00	0.00 0.00
FINF30140002	665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	02/15/2025 08/15/2042	205,000.000 3.4000	100.0000 0.0000	2,633.11 0.00	0.00 0.00	2,633.11 0.00	0.00 0.00
FINF30140002	665772CR8	NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	03/01/2025 03/01/2050	185,000.000 2.9000	100.0000 0.0000	1,788.33 0.00	0.00 0.00	1,788.33 0.00	0.00 0.00
FINF30140002	665772CU1	NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	04/01/2025 04/01/2052	80,000.000 3.2000	100.0000 0.0000	640.00 0.00	0.00 0.00	640.00 0.00	0.00 0.00
FINF30140002	665772CX5	NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	05/15/2025 05/15/2053	170,000.000 5.1000	100.0000 0.0000	1,107.83 0.00	0.00 0.00	1,107.83 0.00	0.00 0.00
FINF30140002	665772CV9	NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	06/01/2025 06/01/2052	120,000.000 4.5000	100.0000 0.0000	450.00 0.00	0.00 0.00	450.00 0.00	0.00 0.00
FINF30140002	666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	04/15/2025 10/15/2047	240,000.000 4.0300	100.0000 0.0000	2,041.87 0.00	0.00 0.00	2,041.87 0.00	0.00 0.00
FINF30140002	666807BT8	NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	05/01/2025 05/01/2040	65,000.000 5.1500	100.0000 0.0000	557.92 0.00	0.00 0.00	557.92 0.00	0.00 0.00

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FINF30140002	666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	06/01/2025 06/01/2043	445,000.000 4.7500	100.0000 0.0000	1,761.46 0.00	0.00 0.00	1,761.46 0.00	0.00 0.00
FINF30140002	667274AC8	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	05/01/2025 11/01/2047	90,000.000 4.2600	100.0000 0.0000	639.00 0.00	0.00 0.00	639.00 0.00	0.00 0.00
FINF30140002	66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	05/06/2025 05/06/2044	250,000.000 4.4000	100.0000 0.0000	1,822.34 0.00	141.78 0.00	1,680.56 0.00	0.00 0.00
FINF30140002	67021CAT4	NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	03/15/2025 09/15/2052	170,000.000 4.9500	100.0000 0.0000	2,477.75 0.00	0.00 0.00	2,477.75 0.00	0.00 0.00
FINF30140002	67066GAG9	NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	04/01/2025 04/01/2040	190,000.000 3.5000	100.0000 0.0000	1,662.50 0.00	0.00 0.00	1,662.50 0.00	0.00 0.00
FINF30140002	674599DL6	OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	03/15/2025 03/15/2046	25,000.000 6.6000	100.0000 0.0000	485.83 0.00	0.00 0.00	485.83 0.00	0.00 0.00
FINF30140002	674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	03/15/2025 03/15/2040	125,000.000 6.2000	100.0000 0.0000	2,281.94 0.00	0.00 0.00	2,281.94 0.00	0.00 0.00
FINF30140002	674599EM3	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	04/01/2025 10/01/2054	105,000.000 6.0500	100.0000 0.0000	3,703.94 0.00	968.84 0.00	2,735.10 0.00	0.00 0.00
FINF30140002	674599CJ2	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	04/15/2025 04/15/2046	40,000.000 4.4000	100.0000 0.0000	371.56 0.00	0.00 0.00	371.56 0.00	0.00 0.00
FINF30140002	674599DH5	OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	06/15/2025 06/15/2039	15,000.000 7.9500	100.0000 0.0000	53.00 0.00	0.00 0.00	53.00 0.00	0.00 0.00
FINF30140002	677050AQ9	OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	02/01/2025 08/01/2050	175,000.000 3.7500	100.0000 0.0000	2,734.38 0.00	0.00 0.00	2,734.38 0.00	0.00 0.00
FINF30140002	677050AN6	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	04/01/2025 10/01/2048	450,000.000 5.0500	100.0000 0.0000	5,681.25 0.00	0.00 0.00	5,681.25 0.00	0.00 0.00
FINF30140002	677050AS5	OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	04/01/2025 04/01/2047	215,000.000 4.5000	100.0000 0.0000	2,418.75 0.00	0.00 0.00	2,418.75 0.00	0.00 0.00
FINF30140002	677052AA0	OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	05/01/2025 11/01/2040	420,000.000 5.3750	100.0000 0.0000	3,762.50 0.00	0.00 0.00	3,762.50 0.00	0.00 0.00

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FINF30140002	677050AU0	OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	06/02/2025 12/01/2053	95,000.000 6.2000	100.0000 0.0000	474.47 0.00	0.00 0.00	474.47 0.00	0.00 0.00
FINF30140002	68233JBD5	ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	03/30/2025 09/30/2047	895,000.000 3.8000	100.0000 0.0000	8,596.97 0.00	0.00 0.00	8,596.97 0.00	0.00 0.00
FINF30140002	68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	01/15/2025 07/15/2036	65,000.000 3.8500	100.0000 0.0000	1,153.93 0.00	0.00 0.00	1,153.93 0.00	0.00 0.00
FINF30140002	68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	01/15/2025 07/15/2046	185,000.000 4.0000	100.0000 0.0000	3,412.22 0.00	0.00 0.00	3,412.22 0.00	0.00 0.00
FINF30140002	68389XCA1	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	03/25/2025 03/25/2051	345,000.000 3.9500	100.0000 0.0000	3,637.84 0.00	3.84 0.00	3,634.00 0.00	0.00 0.00
FINF30140002	68389XBZ7	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	03/25/2025 03/25/2041	470,000.000 3.6500	100.0000 0.0000	4,574.67 0.00	0.00 0.00	4,574.67 0.00	0.00 0.00
FINF30140002	68389XCU7	ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	03/27/2025 09/27/2054	180,000.000 5.3750	100.0000 0.0000	2,668.09 0.00	141.84 0.00	2,526.25 0.00	0.00 0.00
FINF30140002	68389XCV5	ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	03/27/2025 09/27/2064	130,000.000 5.5000	100.0000 0.0000	2,080.83 0.00	213.89 0.00	1,866.94 0.00	0.00 0.00
FINF30140002	68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	04/01/2025 04/01/2050	135,000.000 3.6000	100.0000 0.0000	1,215.00 0.00	0.00 0.00	1,215.00 0.00	0.00 0.00
FINF30140002	68389XCK9	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	05/09/2025 11/09/2052	255,000.000 6.9000	100.0000 0.0000	2,541.50 0.00	0.00 0.00	2,541.50 0.00	0.00 0.00
FINF30140002	68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	05/15/2025 11/15/2037	280,000.000 3.8000	100.0000 0.0000	1,359.56 0.00	0.00 0.00	1,359.56 0.00	0.00 0.00
FINF30140002	68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	05/15/2025 05/15/2045	275,000.000 4.1250	100.0000 0.0000	1,449.48 0.00	0.00 0.00	1,449.48 0.00	0.00 0.00
FINF30140002	68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	05/15/2025 11/15/2047	80,000.000 4.0000	100.0000 0.0000	408.89 0.00	0.00 0.00	408.89 0.00	0.00 0.00
FINF30140002	694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	01/01/2025 07/01/2050	455,000.000 4.9500	100.0000 0.0000	11,261.25 0.00	0.00 0.00	11,261.25 0.00	0.00 0.00

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FINF30140002	694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	01/01/2025 07/01/2040	368,000.000 4.5000	100.0000 0.0000	8,280.00 0.00	0.00 0.00	8,280.00 0.00	0.00 0.00
FINF30140002	694308KH9	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	01/15/2025 01/15/2053	986,000.000 6.7500	100.0000 0.0000	30,689.25 0.00	0.00 0.00	30,689.25 0.00	0.00 0.00
FINF30140002	694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	02/01/2025 08/01/2040	215,000.000 3.3000	100.0000 0.0000	2,956.25 0.00	0.00 0.00	2,956.25 0.00	0.00 0.00
FINF30140002	694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	02/01/2025 08/01/2050	245,000.000 3.5000	100.0000 0.0000	3,572.92 0.00	0.00 0.00	3,572.92 0.00	0.00 0.00
FINF30140002	694308KD8	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	03/01/2025 03/01/2052	15,000.000 5.2500	100.0000 0.0000	262.50 0.00	0.00 0.00	262.50 0.00	0.00 0.00
FINF30140002	694308KK2	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	04/01/2025 04/01/2053	135,000.000 6.7000	100.0000 0.0000	2,261.25 0.00	0.00 0.00	2,261.25 0.00	0.00 0.00
FINF30140002	694308KT3	PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	04/01/2025 10/01/2054	160,000.000 5.9000	100.0000 0.0000	3,041.78 0.00	0.00 0.00	3,041.78 0.00	0.00 0.00
FINF30140002	694308JU2	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	06/01/2025 06/01/2041	185,000.000 4.2000	100.0000 0.0000	647.50 0.00	0.00 0.00	647.50 0.00	0.00 0.00
FINF30140002	695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	01/15/2025 01/15/2039	390,000.000 6.0000	100.0000 0.0000	10,790.00 0.00	0.00 0.00	10,790.00 0.00	0.00 0.00
FINF30140002	695114DE5	PACIFICORP 5.800% 01/15/2055 DD 01/05/24	01/15/2025 01/15/2055	349,000.000 5.8000	100.0000 0.0000	9,846.15 0.00	512.34 0.00	9,333.81 0.00	0.00 0.00
FINF30140002	695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	03/15/2025 03/15/2051	100,000.000 3.3000	100.0000 0.0000	971.67 0.00	0.00 0.00	971.67 0.00	0.00 0.00
FINF30140002	695114DA3	PACIFICORP 5.500% 05/15/2054 DD 05/17/23	05/15/2025 05/15/2054	207,000.000 5.5000	100.0000 0.0000	1,454.75 0.00	0.00 0.00	1,454.75 0.00	0.00 0.00
FINF30140002	693304BE6	PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	02/15/2025 08/15/2052	120,000.000 4.3750	100.0000 0.0000	1,983.33 0.00	0.00 0.00	1,983.33 0.00	0.00 0.00
FINF30140002	713448FZ6	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	01/17/2025 07/17/2054	360,000.000 5.2500	100.0000 0.0000	11,110.32 0.00	2,500.32 0.00	8,610.00 0.00	0.00 0.00

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FINF30140002	713448FF0	PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	04/21/2025 10/21/2041	37,000.000 2.6250	100.0000 0.0000	188.85 0.00	0.00 0.00	188.85 0.00	0.00 0.00
FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	06/09/2025 06/09/2051	70,000.000 3.5500	100.0000 0.0000	151.86 0.00	0.00 0.00	151.86 0.00	0.00 0.00
FINF30140002	715638EC2	PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	02/10/2025 08/08/2054	280,000.000 5.8750	100.0000 0.0000	6,534.31 0.00	0.00 0.00	6,534.31 0.00	0.00 0.00
FINF30140002	717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	05/28/2025 05/28/2040	130,000.000 2.5500	100.0000 0.0000	303.88 0.00	0.00 0.00	303.88 0.00	0.00 0.00
FINF30140002	716973AF9	PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	05/19/2025 05/19/2043	1,015,000.000 5.1100	100.0000 0.0000	6,051.09 0.00	0.00 0.00	6,051.09 0.00	0.00 0.00
FINF30140002	716973AH5	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	05/19/2025 05/19/2063	136,000.000 5.3400	100.0000 0.0000	919.23 0.00	71.95 0.00	847.28 0.00	0.00 0.00
FINF30140002	718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	02/21/2025 08/21/2042	165,000.000 3.8750	100.0000 0.0000	2,308.85 0.00	0.00 0.00	2,308.85 0.00	0.00 0.00
FINF30140002	718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	03/04/2025 03/04/2043	50,000.000 4.1250	100.0000 0.0000	670.31 0.00	0.00 0.00	670.31 0.00	0.00 0.00
FINF30140002	718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	05/15/2025 11/15/2043	48,000.000 4.8750	100.0000 0.0000	299.00 0.00	0.00 0.00	299.00 0.00	0.00 0.00
FINF30140002	718286CP0	PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	01/06/2025 07/06/2046	380,000.000 3.2000	100.0000 0.0000	5,911.11 0.00	0.00 0.00	5,911.11 0.00	0.00 0.00
FINF30140002	718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	02/02/2025 02/02/2042	80,000.000 3.7000	100.0000 0.0000	1,225.11 0.00	0.00 0.00	1,225.11 0.00	0.00 0.00
FINF30140002	718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	05/05/2025 05/05/2045	70,000.000 2.9500	100.0000 0.0000	321.22 0.00	0.00 0.00	321.22 0.00	0.00 0.00
FINF30140002	693475BZ7	PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	01/23/2025 07/23/2035	270,000.000 5.4010	100.0000 0.0000	6,400.19 0.00	0.00 0.00	6,400.19 0.00	0.00 0.00
FINF30140002	693475BU8	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	04/21/2025 10/20/2034	60,000.000 6.8750	100.0000 0.0000	802.08 0.00	0.00 0.00	802.08 0.00	0.00 0.00

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FINF30140002	73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	04/01/2025 10/01/2062	422,000.000 4.4580	100.0000 0.0000	4,703.19 0.00	0.00 0.00	4,703.19 0.00	0.00 0.00
FINF30140002	737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	03/15/2025 03/15/2043	240,000.000 4.1500	100.0000 0.0000	2,932.67 0.00	0.00 0.00	2,932.67 0.00	0.00 0.00
FINF30140002	737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	05/15/2025 11/15/2037	80,000.000 6.5000	100.0000 0.0000	664.44 0.00	0.00 0.00	664.44 0.00	0.00 0.00
FINF30140002	74340XCK5	PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	03/17/2025 03/15/2054	365,000.000 5.2500	100.0000 0.0000	5,637.19 0.00	48.13 0.00	5,589.06 0.00	0.00 0.00
FINF30140002	74340XCF6	PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	06/15/2025 06/15/2053	130,000.000 5.2500	100.0000 0.0000	303.33 0.00	0.00 0.00	303.33 0.00	0.00 0.00
FINF30140002	744320BP6	PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	03/17/2025 03/15/2054	110,000.000 6.5000	100.0000 0.0000	2,405.91 0.00	320.49 0.00	2,085.42 0.00	0.00 0.00
FINF30140002	744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	06/07/2025 12/07/2049	70,000.000 3.9350	100.0000 0.0000	183.63 0.00	0.00 0.00	183.63 0.00	0.00 0.00
FINF30140002	744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	06/07/2025 12/07/2047	55,000.000 3.9050	100.0000 0.0000	143.18 0.00	0.00 0.00	143.18 0.00	0.00 0.00
FINF30140002	744448BZ3	PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	03/01/2025 09/01/2037	215,000.000 6.2500	100.0000 0.0000	4,479.17 0.00	0.00 0.00	4,479.17 0.00	0.00 0.00
FINF30140002	744448CJ8	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	03/15/2025 03/15/2043	265,000.000 3.9500	100.0000 0.0000	3,082.10 0.00	0.00 0.00	3,082.10 0.00	0.00 0.00
FINF30140002	74460WAH0	PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	02/03/2025 08/01/2053	90,000.000 5.3500	100.0000 0.0000	2,251.46 0.00	245.21 0.00	2,006.25 0.00	0.00 0.00
FINF30140002	756109CQ5	REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	03/03/2025 09/01/2054	170,000.000 5.3750	100.0000 0.0000	3,172.74 0.00	0.00 0.00	3,172.74 0.00	0.00 0.00
FINF30140002	75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	02/01/2025 02/01/2047	30,000.000 4.4000	100.0000 0.0000	550.00 0.00	0.00 0.00	550.00 0.00	0.00 0.00
FINF30140002	75884RAY9	REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	03/15/2025 03/15/2049	320,000.000 4.6500	100.0000 0.0000	4,381.33 0.00	0.00 0.00	4,381.33 0.00	0.00 0.00

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FINF30140002	731011AW2	REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	04/04/2025 04/04/2053	120,000.000 5.5000	100.0000 0.0000	1,595.00 0.00	0.00 0.00	1,595.00 0.00	0.00 0.00
FINF30140002	761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	02/15/2025 08/15/2045	430,000.000 5.8500	100.0000 0.0000	9,503.00 0.00	0.00 0.00	9,503.00 0.00	0.00 0.00
FINF30140002	761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	03/15/2025 09/15/2043	185,000.000 6.1500	100.0000 0.0000	3,350.04 0.00	0.00 0.00	3,350.04 0.00	0.00 0.00
FINF30140002	76720AAP1	RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	03/09/2025 03/09/2053	35,000.000 5.1250	100.0000 0.0000	558.06 0.00	0.00 0.00	558.06 0.00	0.00 0.00
FINF30140002	771196BY7	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	06/13/2025 12/13/2051	195,000.000 2.6070	100.0000 0.0000	254.18 0.00	0.00 0.00	254.18 0.00	0.00 0.00
FINF30140002	75513EAC5	RTX CORP 3.125% 07/01/2050 DD 05/18/20	01/01/2025 07/01/2050	60,000.000 3.1250	100.0000 0.0000	937.50 0.00	0.00 0.00	937.50 0.00	0.00 0.00
FINF30140002	75513ECS8	RTX CORP 5.375% 02/27/2053 DD 02/27/23	02/27/2025 02/27/2053	50,000.000 5.3750	100.0000 0.0000	925.69 0.00	0.00 0.00	925.69 0.00	0.00 0.00
FINF30140002	75513ECP4	RTX CORP 3.030% 03/15/2052 DD 11/16/21	03/15/2025 03/15/2052	95,000.000 3.0300	100.0000 0.0000	847.56 0.00	0.00 0.00	847.56 0.00	0.00 0.00
FINF30140002	75513ECX7	RTX CORP 6.400% 03/15/2054 DD 11/08/23	03/17/2025 03/15/2054	98,000.000 6.4000	100.0000 0.0000	1,899.55 0.00	70.22 0.00	1,829.33 0.00	0.00 0.00
FINF30140002	913017CP2	RTX CORP 4.050% 05/04/2047 DD 05/04/17	05/04/2025 05/04/2047	170,000.000 4.0500	100.0000 0.0000	1,090.13 0.00	0.00 0.00	1,090.13 0.00	0.00 0.00
FINF30140002	913017CW7	RTX CORP 4.450% 11/16/2038 DD 08/16/18	05/16/2025 11/16/2038	115,000.000 4.4500	100.0000 0.0000	639.69 0.00	0.00 0.00	639.69 0.00	0.00 0.00
FINF30140002	913017BT5	RTX CORP 4.500% 06/01/2042 DD 06/01/12	06/01/2025 06/01/2042	660,000.000 4.5000	100.0000 0.0000	2,475.00 0.00	0.00 0.00	2,475.00 0.00	0.00 0.00
FINF30140002	78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	05/01/2025 05/01/2038	305,000.000 4.6820	100.0000 0.0000	2,380.02 0.00	0.00 0.00	2,380.02 0.00	0.00 0.00
FINF30140002	78516FAC3	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	05/01/2025 05/01/2048	105,000.000 4.8320	100.0000 0.0000	845.60 0.00	0.00 0.00	845.60 0.00	0.00 0.00

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FINF30140002	79466LAK0	SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	01/15/2025 07/15/2041	475,000.000 2.7000	100.0000 0.0000	5,913.75 0.00	0.00 0.00	5,913.75 0.00	0.00 0.00
FINF30140002	79466LAL8	SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	01/15/2025 07/15/2051	235,000.000 2.9000	100.0000 0.0000	3,142.47 0.00	0.00 0.00	3,142.47 0.00	0.00 0.00
FINF30140002	79466LAM6	SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	01/15/2025 07/15/2061	165,000.000 3.0500	100.0000 0.0000	2,320.54 0.00	0.00 0.00	2,320.54 0.00	0.00 0.00
FINF30140002	79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	05/01/2025 05/01/2049	110,000.000 6.1380	100.0000 0.0000	1,125.30 0.00	0.00 0.00	1,125.30 0.00	0.00 0.00
FINF30140002	797440BY9	SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	04/15/2025 04/15/2050	45,000.000 3.3200	100.0000 0.0000	315.40 0.00	0.00 0.00	315.40 0.00	0.00 0.00
FINF30140002	797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	05/15/2025 05/15/2048	30,000.000 4.1500	100.0000 0.0000	159.08 0.00	0.00 0.00	159.08 0.00	0.00 0.00
FINF30140002	797440BX1	SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	06/15/2025 06/15/2049	165,000.000 4.1000	100.0000 0.0000	300.67 0.00	0.00 0.00	300.67 0.00	0.00 0.00
FINF30140002	79765RSV2	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	05/01/2025 11/01/2040	200,000.000 6.0000	100.0000 0.0000	2,000.00 0.00	0.00 0.00	2,000.00 0.00	0.00 0.00
FINF30140002	79765RTL3	SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	05/01/2025 11/01/2050	355,000.000 6.9500	100.0000 0.0000	4,112.08 0.00	0.00 0.00	4,112.08 0.00	0.00 0.00
FINF30140002	816851BH1	SEMPRA 3.800% 02/01/2038 DD 01/12/18	02/01/2025 02/01/2038	215,000.000 3.8000	100.0000 0.0000	3,404.17 0.00	0.00 0.00	3,404.17 0.00	0.00 0.00
FINF30140002	816851BJ7	SEMPRA 4.000% 02/01/2048 DD 01/12/18	02/01/2025 02/01/2048	23,000.000 4.0000	100.0000 0.0000	383.33 0.00	0.00 0.00	383.33 0.00	0.00 0.00
FINF30140002	822905AH8	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	03/12/2025 09/12/2046	85,000.000 3.7500	100.0000 0.0000	965.10 0.00	0.00 0.00	965.10 0.00	0.00 0.00
FINF30140002	822905AG0	SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	04/07/2025 04/06/2050	5,000.000 3.2500	100.0000 0.0000	38.37 0.00	0.00 0.00	38.37 0.00	0.00 0.00
FINF30140002	822905AE5	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	05/12/2025 05/10/2046	240,000.000 4.0000	100.0000 0.0000	1,306.67 0.00	0.00 0.00	1,306.67 0.00	0.00 0.00

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FINF30140002	822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	02/21/2025 08/21/2042	45,000.000 3.6250	100.0000 0.0000	589.06 0.00	0.00 0.00	589.06 0.00	0.00 0.00
FINF30140002	822582CL4	SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	05/26/2025 11/26/2051	470,000.000 3.0000	100.0000 0.0000	1,370.83 0.00	0.00 0.00	1,370.83 0.00	0.00 0.00
FINF30140002	828807DX2	SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	01/15/2025 01/15/2054	215,000.000 6.6500	100.0000 0.0000	7,427.68 0.00	834.94 0.00	6,592.74 0.00	0.00 0.00
FINF30140002	828807DJ3	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	01/15/2025 07/15/2050	50,000.000 3.8000	100.0000 0.0000	876.11 0.00	0.00 0.00	876.11 0.00	0.00 0.00
FINF30140002	828807DV6	SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	03/08/2025 03/08/2053	235,000.000 5.8500	100.0000 0.0000	4,792.94 0.00	477.75 0.00	4,315.19 0.00	0.00 0.00
FINF30140002	828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	03/13/2025 09/13/2049	165,000.000 3.2500	100.0000 0.0000	1,608.75 0.00	0.00 0.00	1,608.75 0.00	0.00 0.00
FINF30140002	828807CZ8	SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	05/30/2025 11/30/2046	30,000.000 4.2500	100.0000 0.0000	109.79 0.00	0.00 0.00	109.79 0.00	0.00 0.00
FINF30140002	83444MAJ0	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	04/30/2025 04/30/2054	860,000.000 5.9000	100.0000 0.0000	8,597.61 0.00	0.00 0.00	8,597.61 0.00	0.00 0.00
FINF30140002	83444MAL5	SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	05/15/2025 05/15/2064	340,000.000 6.0000	100.0000 0.0000	2,606.67 0.00	0.00 0.00	2,606.67 0.00	0.00 0.00
FINF30140002	842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	03/01/2025 03/01/2048	305,000.000 4.1250	100.0000 0.0000	4,193.75 0.00	0.00 0.00	4,193.75 0.00	0.00 0.00
FINF30140002	842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	04/01/2025 04/01/2047	70,000.000 4.0000	100.0000 0.0000	700.00 0.00	0.00 0.00	700.00 0.00	0.00 0.00
FINF30140002	842434CY6	SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	06/02/2025 06/01/2053	215,000.000 5.7500	100.0000 0.0000	995.87 0.00	0.00 0.00	995.87 0.00	0.00 0.00
FINF30140002	84346LAA8	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	03/15/2025 03/15/2047	340,000.000 4.8000	100.0000 0.0000	4,805.33 0.00	0.00 0.00	4,805.33 0.00	0.00 0.00
FINF30140002	46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	01/15/2025 01/15/2050	38,000.000 3.3750	100.0000 0.0000	591.38 0.00	0.00 0.00	591.38 0.00	0.00 0.00

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FINF30140002	866677AJ6	SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	01/15/2025 01/15/2033	100,000.000 5.7000	100.0000 0.0000	2,628.33 0.00	0.00 0.00	2,628.33 0.00	0.00 0.00
FINF30140002	866677AH0	SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	04/15/2025 04/15/2032	360,000.000 4.2000	100.0000 0.0000	3,192.00 0.00	0.00 0.00	3,192.00 0.00	0.00 0.00
FINF30140002	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	05/15/2025 05/15/2038	9,000.000 6.8000	100.0000 0.0000	78.20 0.00	0.00 0.00	78.20 0.00	0.00 0.00
FINF30140002	86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	02/15/2025 08/15/2050	105,000.000 3.3610	100.0000 0.0000	1,333.20 0.00	0.00 0.00	1,333.20 0.00	0.00 0.00
FINF30140002	87264ABL8	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	02/15/2025 02/15/2041	355,000.000 3.0000	100.0000 0.0000	4,177.08 0.00	153.75 0.00	4,023.33 0.00	0.00 0.00
FINF30140002	87612EBN5	TARGET CORP 2.950% 01/15/2052 DD 01/24/22	01/15/2025 01/15/2052	105,000.000 2.9500	100.0000 0.0000	1,428.29 0.00	0.00 0.00	1,428.29 0.00	0.00 0.00
FINF30140002	882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	01/15/2025 01/15/2048	225,000.000 4.1500	100.0000 0.0000	4,305.63 0.00	0.00 0.00	4,305.63 0.00	0.00 0.00
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	04/01/2025 04/01/2040	240,000.000 4.6810	100.0000 0.0000	2,808.60 0.00	0.00 0.00	2,808.60 0.00	0.00 0.00
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	04/01/2025 04/01/2039	215,000.000 5.5170	100.0000 0.0000	2,965.39 0.00	0.00 0.00	2,965.39 0.00	0.00 0.00
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	06/30/2025 12/31/2049	95,000.000 3.9220	100.0000 0.0000	10.35 0.00	0.00 0.00	10.35 0.00	0.00 0.00
FINF30140002	883556CM2	THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	04/15/2025 10/15/2041	235,000.000 2.8000	100.0000 0.0000	1,389.11 0.00	0.00 0.00	1,389.11 0.00	0.00 0.00
FINF30140002	88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	01/01/2025 07/01/2038	190,000.000 7.3000	100.0000 0.0000	6,935.00 0.00	0.00 0.00	6,935.00 0.00	0.00 0.00
FINF30140002	88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	03/15/2025 09/15/2042	270,000.000 4.5000	100.0000 0.0000	3,577.50 0.00	0.00 0.00	3,577.50 0.00	0.00 0.00
FINF30140002	88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	05/01/2025 05/01/2037	65,000.000 6.5500	100.0000 0.0000	709.58 0.00	0.00 0.00	709.58 0.00	0.00 0.00

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FINF30140002	88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	05/15/2025 11/15/2040	175,000.000 5.8750	100.0000 0.0000	1,313.72 0.00	0.00 0.00	1,313.72 0.00	0.00 0.00
FINF30140002	88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	06/15/2025 06/15/2039	285,000.000 6.7500	100.0000 0.0000	855.00 0.00	0.00 0.00	855.00 0.00	0.00 0.00
FINF30140002	89157XAE1	TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	03/10/2025 09/10/2054	105,000.000 5.2750	100.0000 0.0000	1,707.78 0.00	0.00 0.00	1,707.78 0.00	0.00 0.00
FINF30140002	89157XAF8	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	03/10/2025 09/10/2064	215,000.000 5.4250	100.0000 0.0000	3,656.60 0.00	60.28 0.00	3,596.32 0.00	0.00 0.00
FINF30140002	89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	04/05/2025 04/05/2054	185,000.000 5.4880	100.0000 0.0000	2,425.39 0.00	0.00 0.00	2,425.39 0.00	0.00 0.00
FINF30140002	89157XAC5	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	04/05/2025 04/05/2064	495,000.000 5.6380	100.0000 0.0000	6,666.94 0.00	0.00 0.00	6,666.94 0.00	0.00 0.00
FINF30140002	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	02/01/2025 08/01/2042	90,000.000 4.4500	100.0000 0.0000	1,668.75 0.00	0.00 0.00	1,668.75 0.00	0.00 0.00
FINF30140002	893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	02/15/2025 08/15/2041	370,000.000 5.4000	100.0000 0.0000	7,548.00 0.00	0.00 0.00	7,548.00 0.00	0.00 0.00
FINF30140002	89417EAS8	TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	05/27/2025 05/25/2053	280,000.000 5.4500	100.0000 0.0000	1,526.00 0.00	0.00 0.00	1,526.00 0.00	0.00 0.00
FINF30140002	89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	01/24/2025 01/24/2035	600,000.000 5.7110	100.0000 0.0000	14,943.78 0.00	0.00 0.00	14,943.78 0.00	0.00 0.00
FINF30140002	89788MAM4	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	01/26/2025 01/26/2034	115,000.000 5.1220	100.0000 0.0000	2,536.10 0.00	0.00 0.00	2,536.10 0.00	0.00 0.00
FINF30140002	89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	06/09/2025 06/08/2034	275,000.000 5.8670	100.0000 0.0000	985.98 0.00	0.00 0.00	985.98 0.00	0.00 0.00
FINF30140002	898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	06/15/2025 06/15/2050	35,000.000 4.0000	100.0000 0.0000	62.22 0.00	0.00 0.00	62.22 0.00	0.00 0.00
FINF30140002	25468PDB9	TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	06/01/2025 06/01/2044	40,000.000 4.1250	100.0000 0.0000	137.50 0.00	0.00 0.00	137.50 0.00	0.00 0.00

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FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	02/18/2025 08/15/2054 01/02/2025	755,000.000 4.2500	100.0000 0.0000	12,011.36 0.00	0.00 0.00	12,011.36 0.00	0.00 0.00
FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	02/18/2025 08/15/2054	5,440,000.000 4.2500	100.0000 0.0000	133,369.04 0.00	47,441.77 0.00	85,927.27 0.00	0.00 0.00
FINF30140002	912810UF3	U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	05/15/2025 11/15/2044	1,590,000.000 4.6250	100.0000 0.0000	10,300.86 0.00	753.17 0.00	9,547.69 0.00	0.00 0.00
FINF30140002	91282CLW9	U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	05/15/2025 11/15/2034	525,000.000 4.2500	100.0000 0.0000	4,244.72 0.00	1,347.79 0.00	2,896.93 0.00	0.00 0.00
FINF30140002	906548CZ3	UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	03/15/2025 03/15/2055	80,000.000 5.1250	100.0000 0.0000	956.67 0.00	0.00 0.00	956.67 0.00	0.00 0.00
FINF30140002	906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	03/15/2025 09/15/2042	285,000.000 3.9000	100.0000 0.0000	3,272.75 0.00	0.00 0.00	3,272.75 0.00	0.00 0.00
FINF30140002	907818FY9	UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	02/14/2025 02/14/2042	50,000.000 3.3750	100.0000 0.0000	642.19 0.00	0.00 0.00	642.19 0.00	0.00 0.00
FINF30140002	907818FZ6	UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	02/14/2025 02/14/2053	145,000.000 3.5000	100.0000 0.0000	1,931.32 0.00	0.00 0.00	1,931.32 0.00	0.00 0.00
FINF30140002	907818FD5	UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	02/15/2025 08/15/2039	65,000.000 3.5500	100.0000 0.0000	871.72 0.00	0.00 0.00	871.72 0.00	0.00 0.00
FINF30140002	907818FN3	UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	03/16/2025 09/16/2062	430,000.000 2.9730	100.0000 0.0000	3,728.64 0.00	0.00 0.00	3,728.64 0.00	0.00 0.00
FINF30140002	907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	03/20/2025 03/20/2060	55,000.000 3.8390	100.0000 0.0000	592.38 0.00	0.00 0.00	592.38 0.00	0.00 0.00
FINF30140002	907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	04/01/2025 10/01/2051	271,000.000 3.7990	100.0000 0.0000	2,573.82 0.00	0.00 0.00	2,573.82 0.00	0.00 0.00
FINF30140002	907818GF9	UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	05/15/2025 05/15/2053	35,000.000 4.9500	100.0000 0.0000	221.38 0.00	0.00 0.00	221.38 0.00	0.00 0.00
FINF30140002	91324PFK3	UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	01/15/2025 07/15/2044	495,000.000 5.5000	100.0000 0.0000	11,797.50 0.00	0.00 0.00	11,797.50 0.00	0.00 0.00

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FINF30140002	91324PFM9	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	01/15/2025 07/15/2064	125,000.000 5.7500	100.0000 0.0000	5,475.28 0.00	2,360.70 0.00	3,114.58 0.00	0.00 0.00
FINF30140002	91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	01/15/2025 07/15/2045	40,000.000 4.7500	100.0000 0.0000	876.11 0.00	0.00 0.00	876.11 0.00	0.00 0.00
FINF30140002	91324PET5	UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	02/15/2025 02/15/2063	145,000.000 6.0500	100.0000 0.0000	3,314.06 0.00	0.00 0.00	3,314.06 0.00	0.00 0.00
FINF30140002	91324PBQ4	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	02/15/2025 02/15/2041	20,000.000 5.9500	100.0000 0.0000	449.56 0.00	0.00 0.00	449.56 0.00	0.00 0.00
FINF30140002	91324PES7	UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	02/15/2025 02/15/2053	90,000.000 5.8750	100.0000 0.0000	1,997.50 0.00	0.00 0.00	1,997.50 0.00	0.00 0.00
FINF30140002	91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	04/15/2025 10/15/2042	105,000.000 3.9500	100.0000 0.0000	875.58 0.00	0.00 0.00	875.58 0.00	0.00 0.00
FINF30140002	91324PEW8	UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	04/15/2025 04/15/2053	100,000.000 5.0500	100.0000 0.0000	1,066.11 0.00	0.00 0.00	1,066.11 0.00	0.00 0.00
FINF30140002	91324PEX6	UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	04/15/2025 04/15/2063	140,000.000 5.2000	100.0000 0.0000	1,536.89 0.00	0.00 0.00	1,536.89 0.00	0.00 0.00
FINF30140002	91324PFD9	UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	04/15/2025 04/15/2064	300,000.000 5.5000	100.0000 0.0000	3,833.96 0.00	350.63 0.00	3,483.33 0.00	0.00 0.00
FINF30140002	91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	04/15/2025 10/15/2040	55,000.000 5.7000	100.0000 0.0000	661.83 0.00	0.00 0.00	661.83 0.00	0.00 0.00
FINF30140002	91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	04/15/2025 04/15/2047	55,000.000 4.2500	100.0000 0.0000	493.47 0.00	0.00 0.00	493.47 0.00	0.00 0.00
FINF30140002	91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	04/15/2025 10/15/2047	15,000.000 3.7500	100.0000 0.0000	118.75 0.00	0.00 0.00	118.75 0.00	0.00 0.00
FINF30140002	91324PEL2	UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	05/15/2025 05/15/2062	55,000.000 4.9500	100.0000 0.0000	347.88 0.00	0.00 0.00	347.88 0.00	0.00 0.00
FINF30140002	91324PEK4	UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	05/15/2025 05/15/2052	225,000.000 4.7500	100.0000 0.0000	1,365.63 0.00	0.00 0.00	1,365.63 0.00	0.00 0.00

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FINF30140002	91324PEF5	UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	05/15/2025 05/15/2051	370,000.000 3.2500	100.0000 0.0000	1,536.53 0.00	0.00 0.00	1,536.53 0.00	0.00 0.00
FINF30140002	91324PEE8	UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	05/15/2025 05/15/2041	290,000.000 3.0500	100.0000 0.0000	1,130.19 0.00	0.00 0.00	1,130.19 0.00	0.00 0.00
FINF30140002	91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	05/15/2025 05/15/2050	120,000.000 2.9000	100.0000 0.0000	444.67 0.00	0.00 0.00	444.67 0.00	0.00 0.00
FINF30140002	91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	05/15/2025 05/15/2040	90,000.000 2.7500	100.0000 0.0000	316.25 0.00	0.00 0.00	316.25 0.00	0.00 0.00
FINF30140002	91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	06/15/2025 06/15/2048	105,000.000 4.2500	100.0000 0.0000	198.33 0.00	0.00 0.00	198.33 0.00	0.00 0.00
FINF30140002	913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	05/15/2025 05/15/2048	100,000.000 6.5480	100.0000 0.0000	836.69 0.00	0.00 0.00	836.69 0.00	0.00 0.00
FINF30140002	915217RY1	UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	03/01/2025 09/01/2039	375,000.000 6.2000	100.0000 0.0000	7,750.00 0.00	0.00 0.00	7,750.00 0.00	0.00 0.00
FINF30140002	914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	04/01/2025 10/01/2111	425,000.000 5.2500	100.0000 0.0000	5,578.13 0.00	0.00 0.00	5,578.13 0.00	0.00 0.00
FINF30140002	760942BA9	URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	06/18/2025 06/18/2050	405,000.000 5.1000	100.0000 0.0000	745.88 0.00	0.00 0.00	745.88 0.00	0.00 0.00
FINF30140002	91159HJR2	US BANCORP VAR RT 01/23/2035 DD 01/23/24	01/23/2025 01/23/2035	50,000.000 5.6780	100.0000 0.0000	2,339.02 0.00	1,093.01 0.00	1,246.01 0.00	0.00 0.00
FINF30140002	91159HJB7	US BANCORP VAR RT 11/03/2036 DD 11/03/21	05/03/2025 11/03/2036	400,000.000 2.4910	100.0000 0.0000	1,671.04 0.00	65.73 0.00	1,605.31 0.00	0.00 0.00
FINF30140002	92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	01/15/2025 01/15/2036	175,000.000 4.2720	100.0000 0.0000	3,447.27 0.00	0.00 0.00	3,447.27 0.00	0.00 0.00
FINF30140002	92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	03/22/2025 03/22/2051	855,000.000 3.5500	100.0000 0.0000	8,346.94 0.00	0.00 0.00	8,346.94 0.00	0.00 0.00
FINF30140002	92343VGK4	VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	03/22/2025 03/22/2041	505,000.000 3.4000	100.0000 0.0000	4,721.75 0.00	0.00 0.00	4,721.75 0.00	0.00 0.00

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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	04/30/2025 10/30/2056	632,000.000 2.9870	100.0000 0.0000	3,198.75 0.00	0.00 0.00	3,198.75 0.00	0.00 0.00
FINF30140002	925650AE3	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	05/15/2025 05/15/2052	420,000.000 5.6250	100.0000 0.0000	3,532.81 0.00	514.06 0.00	3,018.75 0.00	0.00 0.00
FINF30140002	927804GS7	VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	02/18/2025 08/15/2054	65,000.000 5.5500	100.0000 0.0000	1,392.90 0.00	0.00 0.00	1,392.90 0.00	0.00 0.00
FINF30140002	927804GL2	VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	04/01/2025 04/01/2053	263,000.000 5.4500	100.0000 0.0000	3,583.38 0.00	0.00 0.00	3,583.38 0.00	0.00 0.00
FINF30140002	927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	06/15/2025 12/15/2050	104,000.000 2.4500	100.0000 0.0000	113.24 0.00	0.00 0.00	113.24 0.00	0.00 0.00
FINF30140002	92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	04/15/2025 04/15/2040	20,000.000 2.7000	100.0000 0.0000	114.00 0.00	0.00 0.00	114.00 0.00	0.00 0.00
FINF30140002	92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	06/14/2025 12/14/2045	370,000.000 4.3000	100.0000 0.0000	751.31 0.00	0.00 0.00	751.31 0.00	0.00 0.00
FINF30140002	92857WBY5	VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	02/10/2025 02/10/2053	125,000.000 5.6250	100.0000 0.0000	2,753.91 0.00	0.00 0.00	2,753.91 0.00	0.00 0.00
FINF30140002	92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	03/17/2025 09/17/2050	165,000.000 4.2500	100.0000 0.0000	2,025.83 0.00	0.00 0.00	2,025.83 0.00	0.00 0.00
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	06/30/2025 06/28/2064	240,000.000 5.8750	100.0000 0.0000	39.17 0.00	0.00 0.00	39.17 0.00	0.00 0.00
FINF30140002	92857WCA6	VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	06/30/2025 06/28/2054	865,000.000 5.7500	100.0000 0.0000	138.16 0.00	0.00 0.00	138.16 0.00	0.00 0.00
FINF30140002	931142EU3	WALMART INC 2.500% 09/22/2041 DD 09/22/21	03/22/2025 09/22/2041	461,000.000 2.5000	100.0000 0.0000	3,169.38 0.00	0.00 0.00	3,169.38 0.00	0.00 0.00
FINF30140002	254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	01/13/2025 01/13/2051	110,000.000 3.6000	100.0000 0.0000	1,848.00 0.00	0.00 0.00	1,848.00 0.00	0.00 0.00
FINF30140002	254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	03/01/2025 09/01/2049	310,000.000 2.7500	100.0000 0.0000	2,841.67 0.00	0.00 0.00	2,841.67 0.00	0.00 0.00

^ - INDICATES PARTIAL SETTLEMENT

* - INDICATES PENDING INTEREST

04/21/2025 14:30:58 EDT (GMT -4)



5500 Interest Receivable

Report ID: RT582E

FINAL Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

intRecRecble			Pay Date		%Net	Accrued Net	Received Net	Receivable Net	
	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	04/01/2025 10/01/2043	65,000.000 5.4000	100.0000 0.0000	973.50 0.00	96.00 0.00	877.50 0.00	0.00 0.00
FINF30140002	254687EX0	WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	04/15/2025 10/15/2045	105,000.000 4.9500	100.0000 0.0000	1,097.25 0.00	0.00 0.00	1,097.25 0.00	0.00 0.00
FINF30140002	254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	05/13/2025 05/13/2040	405,000.000 3.5000	100.0000 0.0000	1,890.00 0.00	0.00 0.00	1,890.00 0.00	0.00 0.00
FINF30140002	55903VBD4	WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	03/15/2025 03/15/2042	830,000.000 5.0500	100.0000 0.0000	12,543.64 0.00	202.00 0.00	12,341.64 0.00	0.00 0.00
FINF30140002	55903VBE2	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	03/15/2025 03/15/2052	1,335,000.000 5.1410	100.0000 0.0000	23,764.98 0.00	3,556.57 0.00	20,208.41 0.00	0.00 0.00
FINF30140002	55903VBF9	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	03/15/2025 03/15/2062	165,000.000 5.3910	100.0000 0.0000	2,619.13 0.00	0.00 0.00	2,619.13 0.00	0.00 0.00
FINF30140002	949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	01/15/2025 01/15/2044	95,000.000 5.6060	100.0000 0.0000	2,455.74 0.00	0.00 0.00	2,455.74 0.00	0.00 0.00
FINF30140002	95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	01/23/2025 01/23/2035	170,000.000 5.4990	100.0000 0.0000	5,728.89 0.00	1,626.02 0.00	4,102.87 0.00	0.00 0.00
FINF30140002	95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	04/04/2025 04/04/2051	60,000.000 5.0130	100.0000 0.0000	726.89 0.00	0.00 0.00	726.89 0.00	0.00 0.00
FINF30140002	95000U2Z5	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	04/25/2025 04/25/2053	1,205,000.000 4.6110	100.0000 0.0000	10,186.47 0.00	0.00 0.00	10,186.47 0.00	0.00 0.00
FINF30140002	95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	04/30/2025 04/30/2041	65,000.000 3.0680	100.0000 0.0000	337.91 0.00	0.00 0.00	337.91 0.00	0.00 0.00
FINF30140002	94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	05/04/2025 11/04/2044	270,000.000 4.6500	100.0000 0.0000	1,987.88 0.00	0.00 0.00	1,987.88 0.00	0.00 0.00
FINF30140002	94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	05/17/2025 11/17/2045	215,000.000 4.9000	100.0000 0.0000	1,287.61 0.00	0.00 0.00	1,287.61 0.00	0.00 0.00
FINF30140002	94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	06/07/2025 12/07/2046	300,000.000 4.7500	100.0000 0.0000	950.00 0.00	0.00 0.00	950.00 0.00	0.00 0.00

^ - INDICATES PARTIAL SETTLEMENT

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04/21/2025 14:30:58 EDT (GMT -4)



5500 Interest Receivable

Report ID: RT582E

FINAL Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

intRecRecble			Pay Date		%Net	Accrued Net	Received Net	Receivable Net	
	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	06/14/2025 06/14/2046	235,000.000 4.4000	100.0000 0.0000	488.28 0.00	0.00 0.00	488.28 0.00	0.00 0.00
FINF30140002	961214EY5	WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	05/18/2025 11/18/2041	190,000.000 3.1330	100.0000 0.0000	711.02 0.00	0.00 0.00	711.02 0.00	0.00 0.00
FINF30140002	961214FW8	WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	05/20/2025 11/20/2035	225,000.000 5.6180	100.0000 0.0000	1,439.61 0.00	0.00 0.00	1,439.61 0.00	0.00 0.00
FINF30140002	96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	04/15/2025 04/15/2040	105,000.000 6.3000	100.0000 0.0000	1,396.50 0.00	0.00 0.00	1,396.50 0.00	0.00 0.00
FINF30140002	96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	05/15/2025 11/15/2043	75,000.000 5.8000	100.0000 0.0000	555.83 0.00	0.00 0.00	555.83 0.00	0.00 0.00
FINF30140002	969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	06/24/2025 06/24/2044	70,000.000 5.7500	100.0000 0.0000	78.26 0.00	0.00 0.00	78.26 0.00	0.00 0.00
TOTAL INTEREST NET RECEIVABLE								1,855,512.35	0.00
TOTAL INTEREST TAX EXPENSE PAYABLE								0.00	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE								0.00	0.00
TOTAL PENDING INTEREST RECEIVABLE								12,011.36	0.00
GROSS INTEREST RECEIVABLE								1,867,523.71	0.00
TOTAL UNREALIZED CURRENCY GAIN/LOSS EOP									0.00
LESS: UNREALIZED CURRENCY GAIN/LOSS BOP									0.00
NET CHANGE IN UNREALIZED CURRENCY GAIN/LOSS									0.00

^ - INDICATES PARTIAL SETTLEMENT

* - INDICATES PENDING INTEREST

04/21/2025 14:30:58 EDT (GMT -4)



5500 Contributions Expenses & Transfers Report

Report ID: M2570E

Status:FINAL

LIABILITY HEDGING-FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Transaction Description	Tran Code	Effective Date	Shares	Amount	Cost
INCOME								
	OTHER INCOME							
FINF30140002	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	Consent Fee	CD	12/03/2024	0.000	3,390.00	0.00
FINF30140002	035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	Consent Fee	CD	12/03/2024	0.000	8,100.00	0.00
FINF30140002	035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	Consent Fee	CD	12/03/2024	0.000	1,800.00	0.00
FINF30140002	05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	Consent Fee	CD	05/01/2024	0.000	2,850.00	0.00
FINF30140002	05526DBT1	BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	Consent Fee	CD	05/01/2024	0.000	6,250.00	0.00
FINF30140002	126650DP2	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	Consent Fee	CD	12/18/2024	0.000	13,650.00	0.00
FINF30140002	14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	Consent Fee	CD	08/13/2024	0.000	1,170.00	0.00
FINF30140002	14448CBD5	CARRIER GLOBAL CORP 6.200% 03/15/2054 DD 11/30/23	Consent Fee	CD	08/13/2024	0.000	510.00	0.00
FINF30140002	25470DBL2	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	Consent Fee	CD	06/12/2024	0.000	3,450.00	0.00
FINF30140002	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	Consent Fee	CD	10/07/2024	0.000	180.00	0.00
TOTAL OTHER INCOME							41,350.00	0.00
TOTAL INCOME							41,350.00	0.00
EXPENSES								
	BANK OR TRUST COMPANY TRUSTEE/CUSTODY FEES							
FINF30110002	EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES ADR	TEVA PHARMACEUTICAL INDUSTRIES ADR	CW	01/18/2024	0.000	(28.78)	0.00
FINF30130002	EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES ADR	TEVA PHARMACEUTICAL INDUSTRIES ADR	CW	01/18/2024	0.000	(2.76)	0.00
FINF30140002	EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES ADR	TEVA PHARMACEUTICAL INDUSTRIES ADR	CW	01/18/2024	0.000	(9.43)	0.00
TOTAL BANK OR TRUST COMPANY TRUSTEE/CUSTODY FEES							(40.97)	0.00
TOTAL EXPENSES							(40.97)	0.00
OTHER								
	TRANSFERS TO THE PLAN							
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	01/02/2024	0.000	2,000,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	01/31/2024	0.000	2,000,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	02/29/2024	0.000	1,500,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CD	03/29/2024	0.000	1,500,000.00	0.00



5500 Contributions Expenses & Transfers Report

Report ID: M2570E

Status:FINAL

LIABILITY HEDGING-FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Transaction Description	Tran Code	Effective Date	Shares	Amount	Cost
FINF30070002	NA9123459	UNITED STATES	DESC: XFER TO LIABILITY HEDGING 742682	CD	06/03/2024	0.000	1,900,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	08/01/2024	0.000	1,700,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	10/02/2024	0.000	800,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	11/01/2024	0.000	1,550,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	12/02/2024	0.000	1,770,000.00	0.00
TOTAL TRANSFERS TO THE PLAN							14,720,000.00	0.00
TRANSFERS FROM THE PLAN								
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	01/02/2024	0.000	(2,000,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	01/31/2024	0.000	(2,000,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	02/29/2024	0.000	(1,500,000.00)	0.00
FINF30110002	NA9123459	UNITED STATES	CASH CONSOLIDATION	CW	03/13/2024	0.000	(1,419.25)	0.00
FINF30130002	NA9123459	UNITED STATES	CASH CONSOLIDATION	CW	03/13/2024	0.000	(136.40)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CW	03/29/2024	0.000	(1,500,000.00)	0.00
FINF30110002	NA9123459	UNITED STATES	CASH CONSOLIDATION TO PLANS	CW	04/25/2024	0.000	(2.52)	0.00
FINF30130002	NA9123459	UNITED STATES	CASH CONSOLIDATION TO PLANS	CW	04/25/2024	0.000	(0.24)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING 742560 & 742561	CW	06/03/2024	0.000	(1,900,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	08/01/2024	0.000	(1,700,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGIN	CW	10/02/2024	0.000	(800,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	11/01/2024	0.000	(1,550,000.00)	0.00
FINF30140002	NA9123459	UNITED STATES	CASH CONSOLIDATION TO STIF	CW	11/12/2024	0.000	(331,339.74)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	12/02/2024	0.000	(1,770,000.00)	0.00
TOTAL TRANSFERS FROM THE PLAN							(15,052,898.15)	0.00
TOTAL OTHER							(332,898.15)	0.00
GRAND TOTAL							(291,589.12)	0.00



5500 Contributions Expenses & Transfers Report

Report ID: M2570E

Status:FINAL

LIABILITY HEDGING-FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Effective Date	Shares	Amount	Cost



5500 Realized Gain & Loss Summary Report

Report ID: M2571ES
Status:FINAL
LIABILITY HEDGING POOL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

Description	Proceeds	Cost	Realized Gain/Loss
SALES			
INTEREST-BEARING CASH	0.31	(0.32)	(0.01)
U. S. GOVERNMENT SECURITIES	76,881,536.20	(77,284,791.08)	(403,254.88)
CORPORATE DEBT INSTRUMENTS	56,603,040.47	(57,784,364.54)	(1,181,324.07)
OTHER INVESTMENTS	590,421.75	(615,141.40)	(24,719.65)
TOTAL SALES	134,074,998.73	(135,684,297.34)	(1,609,298.61)
CORPORATE ACTIONS			
	624,515.27	(653,630.00)	(29,114.73)
	2,939.14	(2,294.40)	644.74
TOTAL CORPORATE ACTIONS	627,454.41	(655,924.40)	(28,469.99)
REALIZED GAIN/LOSS ON FUTURES CONTRACTS			
	(4.98)	0.00	(4.98)
GRAND TOTAL REALIZED GAIN LOSS	134,702,448.16	(136,340,221.74)	(1,637,773.58)



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
SALES							
INTEREST-BEARING CASH							
AA9123487	AUSTRALIAN DOLLAR		S	06/06/2024	0.110	0.08	0.01
FINF30110002						(0.07)	
FJ9123483	JAPANESE YEN		S	10/04/2024	(56.000)	(0.40)	(0.02)
FINF30110002						0.38	
TOTAL INTEREST-BEARING CASH						(0.32)	
						0.31	(0.01)
U. S. GOVERNMENT SECURITIES							
912810TT5	U S TREASURY BOND		S	01/02/2024	(340,000.000)	(345,314.20)	(3,986.07)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					341,328.13	
912810TT5	U S TREASURY BOND		S	01/04/2024	(30,000.000)	(30,455.66)	(598.75)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					29,856.91	
912810TT5	U S TREASURY BOND		S	01/04/2024	(35,000.000)	(35,531.61)	(658.90)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					34,872.71	
912810TT5	U S TREASURY BOND		S	01/03/2024	(300,000.000)	(304,556.64)	(2,857.42)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					301,699.22	
912810TT5	U S TREASURY BOND		S	01/03/2024	(365,000.000)	(370,621.34)	(3,226.03)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					367,395.31	
912810TT5	U S TREASURY BOND		S	01/05/2024	(15,000.000)	(15,214.24)	(422.83)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					14,791.41	
912810TT5	U S TREASURY BOND		S	01/09/2024	(5,000.000)	(5,071.41)	(137.03)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					4,934.38	
912810TT5	U S TREASURY BOND		S	01/11/2024	(50,000.000)	(50,713.04)	(1,431.79)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					49,281.25	
912810TT5	U S TREASURY BOND		S	01/11/2024	(60,000.000)	(60,855.65)	(1,633.77)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					59,221.88	
912810TT5	U S TREASURY BOND		S	01/11/2024	(175,000.000)	(177,740.94)	(4,408.91)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					173,332.03	
912810TT5	U S TREASURY BOND	IMA #: 0116B1Q9055C016039	S	01/10/2024	(370,000.000)	(376,240.05)	(12,989.66)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					363,250.39	
912810TT5	U S TREASURY BOND		S	01/18/2024	(30,000.000)	(30,362.61)	(1,621.32)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					28,741.29	
912810TT5	U S TREASURY BOND		S	01/18/2024	(35,000.000)	(35,435.78)	(1,768.93)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					33,666.85	
912810TT5	U S TREASURY BOND		S	01/18/2024	(60,000.000)	(60,725.23)	(3,333.82)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					57,391.41	
912810TT5	U S TREASURY BOND		S	01/19/2024	(25,000.000)	(25,233.63)	(1,241.44)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					23,992.19	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(25,000.000)	(25,289.52) 23,996.09	(1,293.43)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(25,000.000)	(25,238.98) 24,000.00	(1,238.98)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(30,000.000)	(30,362.61) 28,753.13	(1,609.48)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(30,000.000)	(30,362.61) 28,762.50	(1,600.11)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(30,000.000)	(30,347.42) 28,800.00	(1,547.42)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/22/2024	(45,000.000)	(45,409.88) 43,409.00	(2,000.88)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/23/2024	(10,000.000)	(10,091.08) 9,561.68	(529.40)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/23/2024	(20,000.000)	(20,182.17) 19,188.98	(993.19)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/24/2024	(30,000.000)	(30,194.65) 28,563.16	(1,631.49)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/23/2024	(35,000.000)	(35,318.80) 33,606.70	(1,712.10)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/24/2024	(30,000.000)	(30,273.25) 28,640.51	(1,632.74)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/24/2024	(30,000.000)	(30,273.25) 28,877.34	(1,395.91)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/25/2024	(35,000.000)	(35,211.89) 33,430.47	(1,781.42)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/25/2024	(35,000.000)	(35,227.09) 33,528.91	(1,698.18)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/26/2024	(20,000.000)	(20,121.08) 19,088.20	(1,032.88)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/29/2024	(70,000.000)	(70,423.79) 67,642.97	(2,780.82)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/29/2024	(120,000.000)	(120,726.49) 115,387.50	(5,338.99)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/31/2024	(30,000.000)	(30,172.99) 29,587.50	(585.49)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/01/2024	(35,000.000)	(35,163.93) 35,195.37	31.44
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/01/2024	(205,000.000)	(205,960.15) 204,959.96	(1,000.19)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/06/2024	(10,000.000)	(10,046.84) 9,687.85	(358.99)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/05/2024	(515,000.000)	(517,412.09) 495,063.87	(22,348.22)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TT5	U S TREASURY BOND		S	02/06/2024	(5,000.000)	(5,023.42)	(186.31)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					4,837.11	
912810TT5	U S TREASURY BOND		S	02/06/2024	(5,000.000)	(5,023.42)	(178.89)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					4,844.53	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(871.80)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,221.87	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(865.55)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,228.12	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(737.42)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,356.25	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(728.04)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,365.63	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(724.92)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,368.75	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(718.67)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,375.00	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(696.79)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,396.88	
912810TT5	U S TREASURY BOND		S	02/06/2024	(25,000.000)	(25,117.10)	(917.88)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					24,199.22	
912810TT5	U S TREASURY BOND		S	02/06/2024	(30,000.000)	(30,140.51)	(1,124.88)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					29,015.63	
912810TT5	U S TREASURY BOND		S	02/06/2024	(30,000.000)	(30,140.51)	(1,087.38)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					29,053.13	
912810TT5	U S TREASURY BOND		S	02/06/2024	(40,000.000)	(40,187.35)	(1,715.47)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					38,471.88	
912810TT5	U S TREASURY BOND		S	02/06/2024	(45,000.000)	(45,210.77)	(1,624.06)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					43,586.71	
912810TT5	U S TREASURY BOND		S	02/07/2024	(65,000.000)	(65,304.44)	(2,605.09)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					62,699.35	
912810TT5	U S TREASURY BOND		S	02/07/2024	(195,000.000)	(195,178.87)	(7,034.34)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					188,144.53	
912810TT5	U S TREASURY BOND		S	02/07/2024	(495,000.000)	(496,939.44)	(19,341.78)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					477,597.66	
912810TT5	U S TREASURY BOND		S	02/08/2024	(30,000.000)	(29,961.54)	(1,180.29)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					28,781.25	
912810TT5	U S TREASURY BOND		S	02/09/2024	(295,000.000)	(293,691.83)	(11,114.28)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					282,577.55	
912810TT5	U S TREASURY BOND		S	02/12/2024	(670,000.000)	(667,054.78)	(27,623.53)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					639,431.25	
912810TT5	U S TREASURY BOND		S	02/12/2024	(690,000.000)	(686,966.85)	(25,105.91)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					661,860.94	
912810TT5	U S TREASURY BOND		S	02/12/2024	(690,000.000)	(686,966.86)	(25,105.92)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					661,860.94	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/13/2024	(665,000.000)	(662,076.76) 628,632.82	(33,443.94)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/13/2024	(1,725,000.000)	(1,717,417.14) 1,629,855.47	(87,561.67)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/28/2024	(100,000.000)	(99,560.42) 94,878.90	(4,681.52)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/09/2024	(60,000.000)	(59,736.24) 57,421.88	(2,314.36)
912810TU2 FINF30140002	U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23		S	01/04/2024	(30,000.000)	(30,735.90) 30,274.22	(461.68)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(10,000.000)	(10,582.65) 10,521.10	(61.55)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(10,000.000)	(10,582.65) 10,522.66	(59.99)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(15,000.000)	(15,873.97) 15,776.95	(97.02)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(20,000.000)	(21,165.29) 21,025.00	(140.29)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(40,000.000)	(42,330.58) 42,059.37	(271.21)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(75,000.000)	(79,369.84) 78,779.30	(590.54)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/14/2024	(35,000.000)	(37,034.02) 36,871.68	(162.34)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/15/2024	(20,000.000)	(21,157.88) 21,095.31	(62.57)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/15/2024	(35,000.000)	(37,027.89) 36,963.28	(64.61)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/15/2024	(40,000.000)	(42,317.59) 42,200.00	(117.59)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	IMA #: 0220B1Q9222C013702	S	02/20/2024	(65,000.000)	(68,754.67) 68,437.89	(316.78)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/16/2024	(25,000.000)	(26,447.35) 26,222.66	(224.69)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/16/2024	(55,000.000)	(58,177.03) 57,775.78	(401.25)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/21/2024	(35,000.000)	(37,010.30) 36,517.44	(492.86)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/20/2024	(50,000.000)	(52,888.21) 52,681.64	(206.57)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/20/2024	(90,000.000)	(95,197.82) 94,514.06	(683.76)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/21/2024	(35,000.000)	(37,010.30) 36,531.25	(479.05)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0	U S TREASURY BOND		S	02/21/2024	(40,000.000)	(42,293.57)	(587.32)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					41,706.25	
912810TV0	U S TREASURY BOND		S	02/21/2024	(40,000.000)	(42,293.57)	(512.32)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					41,781.25	
912810TV0	U S TREASURY BOND		S	02/21/2024	(310,000.000)	(327,775.13)	(3,970.44)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					323,804.69	
912810TV0	U S TREASURY BOND		S	02/22/2024	(20,000.000)	(21,146.78)	(199.91)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					20,946.87	
912810TV0	U S TREASURY BOND		S	02/22/2024	(30,000.000)	(31,720.17)	(338.53)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,381.64	
912810TV0	U S TREASURY BOND		S	02/22/2024	(170,000.000)	(179,747.65)	(2,057.81)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					177,689.84	
912810TV0	U S TREASURY BOND		S	02/22/2024	(240,000.000)	(253,761.39)	(2,905.14)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					250,856.25	
912810TV0	U S TREASURY BOND		S	02/26/2024	(140,000.000)	(148,030.95)	(303.61)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					147,727.34	
912810TV0	U S TREASURY BOND		S	02/26/2024	(155,000.000)	(163,891.41)	(336.14)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					163,555.27	
912810TV0	U S TREASURY BOND		S	02/28/2024	(20,000.000)	(21,144.92)	(99.61)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					21,045.31	
912810TV0	U S TREASURY BOND		S	02/28/2024	(65,000.000)	(68,721.40)	(258.12)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					68,463.28	
912810TV0	U S TREASURY BOND		S	02/28/2024	(80,000.000)	(84,579.69)	(242.19)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					84,337.50	
912810TV0	U S TREASURY BOND		S	02/28/2024	(100,000.000)	(105,725.23)	(397.10)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					105,328.13	
912810TV0	U S TREASURY BOND		S	02/29/2024	(40,000.000)	(42,336.45)	119.80
FINF30140002	4.750% 11/15/2053 DD 11/15/23					42,456.25	
912810TV0	U S TREASURY BOND		S	02/29/2024	(45,000.000)	(47,628.50)	198.06
FINF30140002	4.750% 11/15/2053 DD 11/15/23					47,826.56	
912810TV0	U S TREASURY BOND		S	02/29/2024	(80,000.000)	(84,672.89)	439.61
FINF30140002	4.750% 11/15/2053 DD 11/15/23					85,112.50	
912810TV0	U S TREASURY BOND		S	03/01/2024	(50,000.000)	(52,920.56)	16.94
FINF30140002	4.750% 11/15/2053 DD 11/15/23					52,937.50	
912810TV0	U S TREASURY BOND		S	03/04/2024	(140,000.000)	(148,246.77)	1,077.45
FINF30140002	4.750% 11/15/2053 DD 11/15/23					149,324.22	
912810TV0	U S TREASURY BOND		S	03/04/2024	(240,000.000)	(254,137.31)	1,350.19
FINF30140002	4.750% 11/15/2053 DD 11/15/23					255,487.50	
912810TV0	U S TREASURY BOND		S	03/05/2024	(60,000.000)	(63,675.47)	974.53
FINF30140002	4.750% 11/15/2053 DD 11/15/23					64,650.00	
912810TV0	U S TREASURY BOND		S	03/05/2024	(175,000.000)	(185,720.13)	2,985.92
FINF30140002	4.750% 11/15/2053 DD 11/15/23					188,706.05	
912810TV0	U S TREASURY BOND		S	03/05/2024	(250,000.000)	(265,090.40)	4,958.43
FINF30140002	4.750% 11/15/2053 DD 11/15/23					270,048.83	

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912810TV0	U S TREASURY BOND		S	03/07/2024	(40,000.000)	(42,488.34)	749.16
FINF30140002	4.750% 11/15/2053 DD 11/15/23					43,237.50	
912810TV0	U S TREASURY BOND		S	03/07/2024	(45,000.000)	(47,793.26)	1,207.52
FINF30140002	4.750% 11/15/2053 DD 11/15/23					49,000.78	
912810TV0	U S TREASURY BOND		S	03/07/2024	(110,000.000)	(116,863.81)	2,176.82
FINF30140002	4.750% 11/15/2053 DD 11/15/23					119,040.63	
912810TV0	U S TREASURY BOND		S	03/11/2024	(20,000.000)	(21,259.59)	387.21
FINF30140002	4.750% 11/15/2053 DD 11/15/23					21,646.80	
912810TV0	U S TREASURY BOND		S	03/11/2024	(25,000.000)	(26,564.58)	497.92
FINF30140002	4.750% 11/15/2053 DD 11/15/23					27,062.50	
912810TV0	U S TREASURY BOND		S	03/11/2024	(10,000.000)	(10,637.03)	183.28
FINF30140002	4.750% 11/15/2053 DD 11/15/23					10,820.31	
912810TV0	U S TREASURY BOND		S	03/11/2024	(15,000.000)	(15,955.55)	274.92
FINF30140002	4.750% 11/15/2053 DD 11/15/23					16,230.47	
912810TV0	U S TREASURY BOND		S	03/11/2024	(15,000.000)	(15,944.69)	290.47
FINF30140002	4.750% 11/15/2053 DD 11/15/23					16,235.16	
912810TV0	U S TREASURY BOND		S	03/11/2024	(40,000.000)	(42,498.67)	788.83
FINF30140002	4.750% 11/15/2053 DD 11/15/23					43,287.50	
912810TV0	U S TREASURY BOND		S	03/11/2024	(155,000.000)	(164,761.81)	2,323.35
FINF30140002	4.750% 11/15/2053 DD 11/15/23					167,085.16	
912810TV0	U S TREASURY BOND		S	03/12/2024	(680,000.000)	(722,826.01)	8,811.49
FINF30140002	4.750% 11/15/2053 DD 11/15/23					731,637.50	
912810TV0	U S TREASURY BOND		S	03/14/2024	(35,000.000)	(37,226.26)	(413.51)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					36,812.75	
912810TV0	U S TREASURY BOND		S	03/14/2024	(5,000.000)	(5,316.96)	(54.85)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					5,262.11	
912810TV0	U S TREASURY BOND		S	03/14/2024	(60,000.000)	(63,816.44)	(633.63)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					63,182.81	
912810TV0	U S TREASURY BOND		S	03/19/2024	(55,000.000)	(58,452.35)	(614.26)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					57,838.09	
912810TV0	U S TREASURY BOND		S	03/19/2024	(200,000.000)	(212,553.98)	(2,585.23)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					209,968.75	
912810TV0	U S TREASURY BOND		S	03/19/2024	(300,000.000)	(318,830.97)	(3,784.09)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					315,046.88	
912810TV0	U S TREASURY BOND		S	03/19/2024	(330,000.000)	(350,714.07)	(4,162.51)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					346,551.56	
912810TV0	U S TREASURY BOND		S	03/20/2024	(20,000.000)	(21,220.83)	(272.39)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					20,948.44	
912810TV0	U S TREASURY BOND		S	03/20/2024	(50,000.000)	(53,114.19)	(485.28)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					52,628.91	
912810TV0	U S TREASURY BOND		S	03/20/2024	(60,000.000)	(63,699.06)	(760.00)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					62,939.06	
912810TV0	U S TREASURY BOND		S	03/21/2024	(5,000.000)	(5,305.21)	(57.55)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					5,247.66	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0	U S TREASURY BOND		S	03/22/2024	(15,000.000)	(15,913.97)	0.09
FINF30140002	4.750% 11/15/2053 DD 11/15/23					15,914.06	
912810TV0	U S TREASURY BOND		S	03/22/2024	(25,000.000)	(26,523.28)	27.50
FINF30140002	4.750% 11/15/2053 DD 11/15/23					26,550.78	
912810TV0	U S TREASURY BOND		S	03/26/2024	(30,000.000)	(31,820.03)	(165.34)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,654.69	
912810TV0	U S TREASURY BOND		S	03/26/2024	(85,000.000)	(90,156.75)	(667.69)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					89,489.06	
912810TV0	U S TREASURY BOND		S	03/28/2024	(45,000.000)	(47,824.68)	247.98
FINF30140002	4.750% 11/15/2053 DD 11/15/23					48,072.66	
912810TV0	U S TREASURY BOND		S	03/28/2024	(45,000.000)	(47,824.68)	269.07
FINF30140002	4.750% 11/15/2053 DD 11/15/23					48,093.75	
912810TV0	U S TREASURY BOND		S	04/01/2024	(30,000.000)	(31,879.69)	(417.19)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,462.50	
912810TV0	U S TREASURY BOND	IMA #: 0403B1Q9223C010640	S	04/01/2024	(30,000.000)	(31,825.18)	(423.62)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,401.56	
912810TV0	U S TREASURY BOND	IMA #: 0403B1Q9054C011053	S	04/02/2024	(30,000.000)	(31,825.18)	(587.68)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,237.50	
912810TV0	U S TREASURY BOND		S	04/02/2024	(65,000.000)	(68,965.22)	(1,324.59)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					67,640.63	
912810TV0	U S TREASURY BOND		S	04/02/2024	(270,000.000)	(286,470.91)	(4,953.72)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					281,517.19	
912810TV0	U S TREASURY BOND		S	04/02/2024	(360,000.000)	(381,961.21)	(6,604.96)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					375,356.25	
912810TV0	U S TREASURY BOND		S	04/04/2024	(10,000.000)	(10,600.90)	(194.65)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					10,406.25	
912810TV0	U S TREASURY BOND		S	04/04/2024	(30,000.000)	(31,802.70)	(583.95)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,218.75	
912810TV0	U S TREASURY BOND		S	04/03/2024	(35,000.000)	(37,123.36)	(732.93)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					36,390.43	
912810TV0	U S TREASURY BOND		S	04/03/2024	(50,000.000)	(53,033.37)	(1,041.18)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					51,992.19	
912810TV0	U S TREASURY BOND		S	04/04/2024	(95,000.000)	(100,748.79)	(1,770.66)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					98,978.13	
912810TV0	U S TREASURY BOND		S	04/05/2024	(20,000.000)	(21,201.80)	(551.80)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					20,650.00	
912810TV0	U S TREASURY BOND		S	04/05/2024	(25,000.000)	(26,502.25)	(572.56)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					25,929.69	
912810TV0	U S TREASURY BOND		S	04/08/2024	(35,000.000)	(37,084.00)	(968.37)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					36,115.63	
912810TV0	U S TREASURY BOND		S	04/09/2024	(90,000.000)	(95,307.80)	(1,398.43)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					93,909.37	
912810TV0	U S TREASURY BOND		S	04/09/2024	(130,000.000)	(137,666.82)	(2,019.94)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					135,646.88	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	IMA #: 0412B1Q9056C009868	S	04/09/2024	(140,000.000)	(148,269.41) 145,692.97	(2,576.44)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/09/2024	(230,000.000)	(243,567.75) 239,523.44	(4,044.31)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/11/2024	(15,000.000)	(15,864.09) 15,196.82	(667.27)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/11/2024	(25,000.000)	(26,440.14) 25,405.18	(1,034.96)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/11/2024	(20,000.000)	(21,152.11) 20,289.76	(862.35)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/12/2024	(5,000.000)	(5,288.03) 5,131.23	(156.80)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/12/2024	(30,000.000)	(31,728.17) 30,774.49	(953.68)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(10,000.000)	(10,576.06) 10,021.44	(554.62)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(25,000.000)	(26,440.14) 25,121.97	(1,318.17)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(30,000.000)	(31,728.17) 30,058.47	(1,669.70)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(35,000.000)	(37,016.20) 35,008.20	(2,008.00)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(45,000.000)	(47,592.26) 45,407.81	(2,184.45)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/17/2024	(20,000.000)	(21,138.88) 20,080.47	(1,058.41)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/17/2024	(25,000.000)	(26,423.60) 25,089.84	(1,333.76)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/17/2024	(35,000.000)	(36,994.36) 35,258.40	(1,735.96)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/16/2024	(45,000.000)	(47,592.26) 44,887.50	(2,704.76)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/18/2024	(40,000.000)	(42,258.41) 40,050.00	(2,208.41)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/18/2024	(55,000.000)	(58,105.31) 55,120.31	(2,985.00)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/18/2024	(145,000.000)	(153,186.72) 145,181.25	(8,005.47)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/23/2024	(15,000.000)	(15,792.49) 15,105.47	(687.02)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/23/2024	(25,000.000)	(26,320.81) 25,195.32	(1,125.49)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/24/2024	(20,000.000)	(21,016.71) 19,959.38	(1,057.33)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0	U S TREASURY BOND		S	04/24/2024	(75,000.000)	(78,767.81)	(4,189.69)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					74,578.12	
912810TV0	U S TREASURY BOND		S	04/24/2024	(55,000.000)	(57,674.34)	(2,777.46)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					54,896.88	
912810TV0	U S TREASURY BOND		S	04/25/2024	(10,000.000)	(10,486.24)	(583.11)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					9,903.13	
912810TV0	U S TREASURY BOND	IMA #: 0429B1Q9056C009481	S	04/25/2024	(25,000.000)	(26,140.34)	(1,390.34)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					24,750.00	
912810TV0	U S TREASURY BOND	IMA #: 0429B1Q9051C009414	S	04/25/2024	(10,000.000)	(10,456.14)	(556.14)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					9,900.00	
912810TV0	U S TREASURY BOND		S	04/26/2024	(35,000.000)	(36,677.52)	(1,836.11)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					34,841.41	
912810TV0	U S TREASURY BOND		S	04/26/2024	(45,000.000)	(47,156.82)	(2,269.32)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					44,887.50	
912810TV0	U S TREASURY BOND		S	04/26/2024	(80,000.000)	(83,834.34)	(4,259.34)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					79,575.00	
912810TV0	U S TREASURY BOND		S	04/29/2024	(130,000.000)	(135,741.78)	(5,904.28)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					129,837.50	
912810TV0	U S TREASURY BOND		S	04/29/2024	(150,000.000)	(156,625.13)	(6,812.63)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					149,812.50	
912810TV0	U S TREASURY BOND		S	04/30/2024	(25,000.000)	(26,074.78)	(1,211.50)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					24,863.28	
912810TV0	U S TREASURY BOND		S	04/30/2024	(40,000.000)	(41,719.66)	(1,932.16)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					39,787.50	
912810TV0	U S TREASURY BOND		S	04/30/2024	(65,000.000)	(67,835.48)	(3,008.14)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					64,827.34	
912810TV0	U S TREASURY BOND		S	04/30/2024	(70,000.000)	(73,053.59)	(3,359.84)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					69,693.75	
912810TV0	U S TREASURY BOND		S	04/30/2024	(80,000.000)	(83,527.01)	(3,764.51)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					79,762.50	
912810TV0	U S TREASURY BOND		S	05/02/2024	(10,000.000)	(10,299.83)	(258.85)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					10,040.98	
912810TV0	U S TREASURY BOND		S	05/01/2024	(40,000.000)	(41,212.24)	(1,237.24)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					39,975.00	
912810TV0	U S TREASURY BOND		S	05/01/2024	(80,000.000)	(82,425.06)	(2,350.06)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					80,075.00	
912810TV0	U S TREASURY BOND		S	05/02/2024	(15,000.000)	(15,449.75)	(398.18)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					15,051.57	
912810TV0	U S TREASURY BOND		S	05/02/2024	(20,000.000)	(20,606.12)	(659.24)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					19,946.88	
912810TV0	U S TREASURY BOND		S	05/06/2024	(5,000.000)	(5,149.92)	(58.51)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					5,091.41	
912810TV0	U S TREASURY BOND		S	05/06/2024	(25,000.000)	(25,725.70)	(268.67)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					25,457.03	

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912810TV0	U S TREASURY BOND		S	05/07/2024	(105,000.000)	(108,047.11)	(438.52)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					107,608.59	
912810TV0	U S TREASURY BOND		S	05/08/2024	(20,000.000)	(20,580.40)	(183.52)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					20,396.88	
912810TV0	U S TREASURY BOND		S	05/08/2024	(180,000.000)	(185,191.01)	(1,865.22)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					183,325.79	
912810TV0	U S TREASURY BOND		S	05/09/2024	(40,000.000)	(41,153.56)	(291.06)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					40,862.50	
912810TV0	U S TREASURY BOND		S	05/09/2024	(45,000.000)	(46,297.75)	(299.32)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					45,998.43	
912810TV0	U S TREASURY BOND		S	05/13/2024	(310,000.000)	(318,811.19)	(2,901.81)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					315,909.38	
912810TV0	U S TREASURY BOND		S	05/13/2024	(310,000.000)	(318,811.19)	(2,853.36)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					315,957.83	
912810TV0	U S TREASURY BOND		S	05/13/2024	(675,000.000)	(694,185.65)	(6,107.53)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					688,078.12	
912810TV0	U S TREASURY BOND		S	05/13/2024	(815,000.000)	(838,164.89)	(6,037.16)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					832,127.73	
912810TV0	U S TREASURY BOND		S	05/14/2024	(310,000.000)	(318,811.19)	(2,659.63)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					316,151.56	
912810TV0	U S TREASURY BOND		S	05/14/2024	(535,000.000)	(550,206.40)	(4,004.84)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					546,201.56	
912810TV0	U S TREASURY BOND		S	05/14/2024	(725,000.000)	(745,606.80)	(4,294.30)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					741,312.50	
912810TW8	U S TREASURY BOND		S	01/10/2024	(95,000.000)	(101,543.08)	(1,362.61)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					100,180.47	
912810TW8	U S TREASURY BOND		S	01/12/2024	(145,000.000)	(154,696.82)	(566.35)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					154,130.47	
912810TW8	U S TREASURY BOND		S	01/18/2024	(35,000.000)	(37,340.61)	(1,091.14)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					36,249.47	
912810TW8	U S TREASURY BOND		S	01/23/2024	(40,000.000)	(42,343.35)	(962.10)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					41,381.25	
912810TW8	U S TREASURY BOND		S	02/14/2024	(20,000.000)	(20,706.35)	(175.10)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					20,531.25	
912810TW8	U S TREASURY BOND		S	02/15/2024	(15,000.000)	(15,529.76)	(58.67)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					15,471.09	
912810TW8	U S TREASURY BOND		S	02/16/2024	(30,000.000)	(31,059.52)	(412.64)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					30,646.88	
912810TW8	U S TREASURY BOND		S	02/22/2024	(115,000.000)	(119,061.50)	(2,008.57)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					117,052.93	
912810TW8	U S TREASURY BOND		S	02/27/2024	(20,000.000)	(20,706.35)	(120.41)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					20,585.94	
912810TW8	U S TREASURY BOND		S	02/27/2024	(40,000.000)	(41,412.70)	(525.20)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					40,887.50	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TW8	U S TREASURY BOND		S	02/27/2024	(60,000.000)	(62,119.04)	(361.23)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					61,757.81	
912810TX6	U S TREASURY BOND		S	05/13/2024	(45,000.000)	(42,275.42)	59.74
FINF30140002	4.250% 02/15/2054 DD 02/15/24					42,335.16	
912810TX6	U S TREASURY BOND		S	05/13/2024	(105,000.000)	(98,642.64)	(73.89)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					98,568.75	
912810TX6	U S TREASURY BOND		S	05/14/2024	(30,000.000)	(28,197.49)	133.76
FINF30140002	4.250% 02/15/2054 DD 02/15/24					28,331.25	
912810TX6	U S TREASURY BOND		S	05/15/2024	(55,000.000)	(51,714.41)	939.50
FINF30140002	4.250% 02/15/2054 DD 02/15/24					52,653.91	
912810TX6	U S TREASURY BOND		S	05/16/2024	(15,000.000)	(14,131.60)	212.15
FINF30140002	4.250% 02/15/2054 DD 02/15/24					14,343.75	
912810TX6	U S TREASURY BOND		S	05/16/2024	(15,000.000)	(14,131.60)	212.15
FINF30140002	4.250% 02/15/2054 DD 02/15/24					14,343.75	
912810TX6	U S TREASURY BOND		S	05/16/2024	(30,000.000)	(28,238.48)	458.40
FINF30140002	4.250% 02/15/2054 DD 02/15/24					28,696.88	
912810TX6	U S TREASURY BOND		S	05/16/2024	(35,000.000)	(32,973.73)	467.68
FINF30140002	4.250% 02/15/2054 DD 02/15/24					33,441.41	
912810TX6	U S TREASURY BOND		S	05/16/2024	(35,000.000)	(32,973.73)	467.68
FINF30140002	4.250% 02/15/2054 DD 02/15/24					33,441.41	
912810TX6	U S TREASURY BOND		S	05/16/2024	(50,000.000)	(47,105.34)	863.41
FINF30140002	4.250% 02/15/2054 DD 02/15/24					47,968.75	
912810TX6	U S TREASURY BOND		S	05/16/2024	(85,000.000)	(80,079.07)	1,175.62
FINF30140002	4.250% 02/15/2054 DD 02/15/24					81,254.69	
912810TX6	U S TREASURY BOND		S	05/16/2024	(150,000.000)	(141,316.01)	2,051.18
FINF30140002	4.250% 02/15/2054 DD 02/15/24					143,367.19	
912810TX6	U S TREASURY BOND		S	05/20/2024	(60,000.000)	(56,560.63)	158.12
FINF30140002	4.250% 02/15/2054 DD 02/15/24					56,718.75	
912810TX6	U S TREASURY BOND		S	05/20/2024	(150,000.000)	(141,401.58)	559.36
FINF30140002	4.250% 02/15/2054 DD 02/15/24					141,960.94	
912810TX6	U S TREASURY BOND	IMA #: 0522B1Q9054C007256	S	05/16/2024	(185,000.000)	(174,468.88)	3,015.50
FINF30140002	4.250% 02/15/2054 DD 02/15/24					177,484.38	
912810TX6	U S TREASURY BOND		S	05/21/2024	(20,000.000)	(18,857.61)	151.77
FINF30140002	4.250% 02/15/2054 DD 02/15/24					19,009.38	
912810TX6	U S TREASURY BOND		S	05/23/2024	(45,000.000)	(42,441.46)	146.82
FINF30140002	4.250% 02/15/2054 DD 02/15/24					42,588.28	
912810TX6	U S TREASURY BOND		S	05/24/2024	(35,000.000)	(33,010.02)	116.93
FINF30140002	4.250% 02/15/2054 DD 02/15/24					33,126.95	
912810TX6	U S TREASURY BOND		S	05/29/2024	(30,000.000)	(28,294.31)	(624.00)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					27,670.31	
912810TX6	U S TREASURY BOND		S	05/29/2024	(45,000.000)	(42,441.46)	(928.96)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					41,512.50	
912810TX6	U S TREASURY BOND		S	05/29/2024	(75,000.000)	(70,735.77)	(1,700.61)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					69,035.16	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810TX6	U S TREASURY BOND		S	05/30/2024	(20,000.000)	(18,854.68)	(248.43)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					18,606.25	
912810TX6	U S TREASURY BOND		S	06/03/2024	(40,000.000)	(37,693.07)	344.43
FINF30140002	4.250% 02/15/2054 DD 02/15/24					38,037.50	
912810TX6	U S TREASURY BOND		S	06/05/2024	(40,000.000)	(37,752.18)	1,013.29
FINF30140002	4.250% 02/15/2054 DD 02/15/24					38,765.47	
912810TX6	U S TREASURY BOND		S	06/03/2024	(180,000.000)	(169,618.82)	1,521.81
FINF30140002	4.250% 02/15/2054 DD 02/15/24					171,140.63	
912810TX6	U S TREASURY BOND		S	06/10/2024	(30,000.000)	(28,336.71)	(24.21)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					28,312.50	
912810TX6	U S TREASURY BOND		S	06/10/2024	(40,000.000)	(37,782.28)	(44.78)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					37,737.50	
912810TX6	U S TREASURY BOND		S	06/04/2024	(60,000.000)	(56,572.10)	1,131.03
FINF30140002	4.250% 02/15/2054 DD 02/15/24					57,703.13	
912810TX6	U S TREASURY BOND		S	06/10/2024	(65,000.000)	(61,396.21)	(42.30)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					61,353.91	
912810TX6	U S TREASURY BOND		S	06/13/2024	(535,000.000)	(505,889.24)	11,117.20
FINF30140002	4.250% 02/15/2054 DD 02/15/24					517,006.44	
912810TX6	U S TREASURY BOND		S	06/10/2024	(270,000.000)	(255,030.39)	(260.08)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					254,770.31	
912810TX6	U S TREASURY BOND		S	06/17/2024	(15,000.000)	(14,190.53)	418.06
FINF30140002	4.250% 02/15/2054 DD 02/15/24					14,608.59	
912810TX6	U S TREASURY BOND		S	06/17/2024	(25,000.000)	(23,650.89)	692.86
FINF30140002	4.250% 02/15/2054 DD 02/15/24					24,343.75	
912810TX6	U S TREASURY BOND		S	06/17/2024	(70,000.000)	(66,222.49)	1,885.32
FINF30140002	4.250% 02/15/2054 DD 02/15/24					68,107.81	
912810TX6	U S TREASURY BOND		S	06/17/2024	(185,000.000)	(175,016.57)	5,213.90
FINF30140002	4.250% 02/15/2054 DD 02/15/24					180,230.47	
912810TX6	U S TREASURY BOND		S	06/17/2024	(65,000.000)	(61,492.31)	1,831.91
FINF30140002	4.250% 02/15/2054 DD 02/15/24					63,324.22	
912810TX6	U S TREASURY BOND		S	06/06/2024	(290,000.000)	(273,703.33)	7,336.12
FINF30140002	4.250% 02/15/2054 DD 02/15/24					281,039.45	
912810TX6	U S TREASURY BOND		S	06/25/2024	(45,000.000)	(42,631.91)	1,503.25
FINF30140002	4.250% 02/15/2054 DD 02/15/24					44,135.16	
912810TX6	U S TREASURY BOND		S	06/25/2024	(30,000.000)	(28,436.78)	921.03
FINF30140002	4.250% 02/15/2054 DD 02/15/24					29,357.81	
912810TX6	U S TREASURY BOND		S	06/25/2024	(30,000.000)	(28,436.78)	935.10
FINF30140002	4.250% 02/15/2054 DD 02/15/24					29,371.88	
912810TX6	U S TREASURY BOND		S	06/25/2024	(35,000.000)	(33,176.24)	1,090.95
FINF30140002	4.250% 02/15/2054 DD 02/15/24					34,267.19	
912810TX6	U S TREASURY BOND		S	06/25/2024	(255,000.000)	(241,580.82)	8,757.46
FINF30140002	4.250% 02/15/2054 DD 02/15/24					250,338.28	
912810TX6	U S TREASURY BOND		S	06/25/2024	(595,000.000)	(563,996.15)	20,126.51
FINF30140002	4.250% 02/15/2054 DD 02/15/24					584,122.66	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IMA #: 0718B1Q9051C007654	S	06/28/2024	(30,000.000)	(28,535.60) 28,668.75	133.15
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/28/2024	(40,000.000)	(38,047.47) 38,375.00	327.53
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/01/2024	(20,000.000)	(19,025.65) 18,725.00	(300.65)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/01/2024	(25,000.000)	(23,787.28) 23,523.43	(263.85)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/01/2024	(50,000.000)	(47,564.12) 46,828.13	(735.99)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/12/2024	(100,000.000)	(95,568.04) 97,187.50	1,619.46
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/15/2024	(30,000.000)	(28,670.97) 28,912.50	241.53
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/15/2024	(30,000.000)	(28,670.97) 28,940.63	269.66
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/15/2024	(30,000.000)	(28,674.85) 29,053.12	378.27
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/15/2024	(360,000.000)	(344,098.19) 347,231.25	3,133.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/16/2024	(35,000.000)	(33,453.99) 34,168.75	714.76
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/16/2024	(75,000.000)	(71,687.12) 72,855.47	1,168.35
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(15,000.000)	(14,367.30) 14,705.86	338.56
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(35,000.000)	(33,477.09) 34,228.90	751.81
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(35,000.000)	(33,523.70) 34,321.88	798.18
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(155,000.000)	(148,462.10) 151,948.44	3,486.34
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(35,000.000)	(33,523.70) 34,182.42	658.72
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/18/2024	(165,000.000)	(158,078.59) 160,462.50	2,383.91
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/23/2024	(40,000.000)	(38,349.91) 38,437.50	87.59
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/23/2024	(295,000.000)	(282,830.60) 283,522.66	692.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/23/2024	(270,000.000)	(258,861.91) 259,495.31	633.40
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IMA #: 0724B1Q9051C007866	S	07/23/2024	(15,000.000)	(14,381.22) 14,416.41	35.19

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IMA #: 0801B1Q9222C011874	S	07/24/2024	(30,000.000)	(28,762.43) 28,879.69	117.26
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/24/2024	(30,000.000)	(28,762.43) 28,889.06	126.63
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/30/2024	(80,000.000)	(76,731.81) 77,850.00	1,118.19
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(30,000.000)	(28,819.23) 29,550.00	730.77
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(35,000.000)	(33,622.44) 34,305.47	683.03
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(65,000.000)	(62,441.67) 63,781.25	1,339.58
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(90,000.000)	(86,447.10) 88,481.25	2,034.15
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(95,000.000)	(91,249.71) 93,382.03	2,132.32
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(100,000.000)	(96,268.40) 98,234.38	1,965.98
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(65,000.000)	(62,574.46) 64,339.84	1,765.38
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/01/2024	(110,000.000)	(105,921.75) 109,183.59	3,261.84
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/01/2024	(170,000.000)	(164,049.88) 169,335.94	5,286.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/01/2024	(235,000.000)	(226,774.84) 233,457.81	6,682.97
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/01/2024	(370,000.000)	(356,676.51) 368,092.19	11,415.68
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IMA #: 0802B1Q9055C012497	S	08/01/2024	(85,000.000)	(82,024.94) 84,369.14	2,344.20
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/05/2024	(60,000.000)	(58,007.48) 61,706.25	3,698.77
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(45,000.000)	(43,590.38) 45,803.32	2,212.94
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(45,000.000)	(43,590.38) 45,803.32	2,212.94
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(50,000.000)	(48,439.59) 50,812.50	2,372.91
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(55,000.000)	(53,327.97) 55,653.13	2,325.16
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(55,000.000)	(53,283.55) 55,958.20	2,674.65
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(20,000.000)	(19,421.45) 20,000.00	578.55

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(280,000.000)	(271,979.46) 278,731.25	6,751.79
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(330,000.000)	(320,591.57) 328,659.37	8,067.80
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(490,000.000)	(476,029.90) 487,779.69	11,749.79
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(625,000.000)	(607,181.00) 624,414.06	17,233.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(165,000.000)	(160,295.78) 164,845.31	4,549.53
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(415,000.000)	(403,304.90) 418,047.66	14,742.76
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(515,000.000)	(500,486.80) 515,160.94	14,674.14
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(710,000.000)	(689,991.52) 713,519.39	23,527.87
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(765,000.000)	(743,441.56) 770,080.08	26,638.52
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(765,000.000)	(743,441.56) 770,139.84	26,698.28
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(1,375,000.000)	(1,336,251.17) 1,377,363.29	41,112.12
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(30,000.000)	(29,144.69) 29,943.75	799.06
912810TZ1 FINF30140002	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24		S	03/12/2024	(265,000.000)	(267,630.39) 268,623.05	992.66
912810TZ1 FINF30140002	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24		S	04/03/2024	(45,000.000)	(44,347.85) 44,121.09	(226.76)
912810TZ1 FINF30140002	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24		S	04/09/2024	(5,000.000)	(4,951.95) 4,936.71	(15.24)
912810TZ1 FINF30140002	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24		S	05/28/2024	(265,000.000)	(258,376.18) 260,124.42	1,748.24
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/12/2024	(90,000.000)	(96,230.54) 96,426.57	196.03
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/12/2024	(170,000.000)	(181,768.80) 182,139.07	370.27
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/13/2024	(50,000.000)	(53,461.41) 53,882.81	421.40
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/14/2024	(70,000.000)	(74,908.21) 75,950.00	1,041.79
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/15/2024	(150,000.000)	(160,519.67) 161,062.50	542.83
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/15/2024	(15,000.000)	(16,051.97) 16,125.00	73.03

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 0905B1Q9055C012125	S	08/19/2024	(140,000.000)	(150,236.80) 151,637.50	1,400.70
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/20/2024	(90,000.000)	(96,593.73) 98,409.38	1,815.65
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/21/2024	(25,000.000)	(26,831.59) 27,374.90	543.31
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/21/2024	(45,000.000)	(48,296.87) 49,359.38	1,062.51
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/22/2024	(40,000.000)	(42,930.55) 43,300.00	369.45
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/29/2024	(25,000.000)	(26,833.70) 26,992.19	158.49
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/30/2024	(25,000.000)	(26,834.43) 26,984.38	149.95
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/30/2024	(55,000.000)	(59,035.75) 59,365.63	329.88
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/03/2024	(125,000.000)	(134,159.96) 135,429.69	1,269.73
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/03/2024	(175,000.000)	(187,823.94) 189,273.43	1,449.49
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/04/2024	(30,000.000)	(32,212.42) 32,817.19	604.77
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/04/2024	(35,000.000)	(37,576.65) 38,368.75	792.10
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/04/2024	(180,000.000)	(193,295.29) 197,353.13	4,057.84
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/06/2024	(15,000.000)	(16,112.68) 16,551.56	438.88
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/06/2024	(95,000.000)	(102,046.98) 104,856.25	2,809.27
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(45,000.000)	(48,338.04) 50,224.22	1,886.18
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(60,000.000)	(64,450.73) 66,918.75	2,468.02
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(65,000.000)	(69,821.62) 72,434.37	2,612.75
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(75,000.000)	(80,563.41) 83,941.41	3,378.00
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(110,000.000)	(118,159.66) 122,375.00	4,215.34
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(110,000.000)	(118,159.66) 122,379.29	4,219.63
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(125,000.000)	(134,272.35) 139,580.08	5,307.73

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4	U S TREASURY BOND		S	09/12/2024	(20,000.000)	(21,496.09)	685.16
FINF30140002	4.625% 05/15/2054 DD 05/15/24					22,181.25	
912810UA4	U S TREASURY BOND		S	09/12/2024	(50,000.000)	(53,740.22)	1,603.53
FINF30140002	4.625% 05/15/2054 DD 05/15/24					55,343.75	
912810UA4	U S TREASURY BOND		S	09/12/2024	(55,000.000)	(59,079.83)	1,798.30
FINF30140002	4.625% 05/15/2054 DD 05/15/24					60,878.13	
912810UA4	U S TREASURY BOND		S	09/13/2024	(5,000.000)	(5,374.02)	189.44
FINF30140002	4.625% 05/15/2054 DD 05/15/24					5,563.46	
912810UA4	U S TREASURY BOND		S	09/17/2024	(20,000.000)	(21,524.76)	787.74
FINF30140002	4.625% 05/15/2054 DD 05/15/24					22,312.50	
912810UA4	U S TREASURY BOND		S	09/17/2024	(25,000.000)	(26,905.95)	984.67
FINF30140002	4.625% 05/15/2054 DD 05/15/24					27,890.62	
912810UA4	U S TREASURY BOND		S	09/17/2024	(25,000.000)	(26,894.37)	996.26
FINF30140002	4.625% 05/15/2054 DD 05/15/24					27,890.63	
912810UA4	U S TREASURY BOND		S	09/17/2024	(35,000.000)	(37,668.32)	1,373.08
FINF30140002	4.625% 05/15/2054 DD 05/15/24					39,041.40	
912810UA4	U S TREASURY BOND		S	09/17/2024	(35,000.000)	(37,652.12)	1,394.76
FINF30140002	4.625% 05/15/2054 DD 05/15/24					39,046.88	
912810UA4	U S TREASURY BOND		S	09/17/2024	(35,000.000)	(37,652.12)	1,482.25
FINF30140002	4.625% 05/15/2054 DD 05/15/24					39,134.37	
912810UA4	U S TREASURY BOND		S	09/17/2024	(35,000.000)	(37,652.12)	1,561.55
FINF30140002	4.625% 05/15/2054 DD 05/15/24					39,213.67	
912810UA4	U S TREASURY BOND		S	09/17/2024	(40,000.000)	(43,031.00)	1,869.00
FINF30140002	4.625% 05/15/2054 DD 05/15/24					44,900.00	
912810UA4	U S TREASURY BOND		S	09/17/2024	(45,000.000)	(48,366.20)	1,991.61
FINF30140002	4.625% 05/15/2054 DD 05/15/24					50,357.81	
912810UA4	U S TREASURY BOND		S	09/17/2024	(50,000.000)	(53,788.75)	1,986.44
FINF30140002	4.625% 05/15/2054 DD 05/15/24					55,775.19	
912810UA4	U S TREASURY BOND		S	09/17/2024	(70,000.000)	(75,304.25)	3,052.00
FINF30140002	4.625% 05/15/2054 DD 05/15/24					78,356.25	
912810UA4	U S TREASURY BOND		S	09/17/2024	(75,000.000)	(80,717.84)	2,989.19
FINF30140002	4.625% 05/15/2054 DD 05/15/24					83,707.03	
912810UA4	U S TREASURY BOND		S	09/17/2024	(90,000.000)	(96,819.75)	3,474.00
FINF30140002	4.625% 05/15/2054 DD 05/15/24					100,293.75	
912810UA4	U S TREASURY BOND		S	09/17/2024	(110,000.000)	(118,228.48)	4,988.71
FINF30140002	4.625% 05/15/2054 DD 05/15/24					123,217.19	
912810UA4	U S TREASURY BOND		S	09/17/2024	(50,000.000)	(53,811.89)	1,953.74
FINF30140002	4.625% 05/15/2054 DD 05/15/24					55,765.63	
912810UA4	U S TREASURY BOND	IMA #: 0918B1Q9222C011291	S	09/17/2024	(15,000.000)	(16,155.29)	602.53
FINF30140002	4.625% 05/15/2054 DD 05/15/24					16,757.82	
912810UA4	U S TREASURY BOND		S	09/20/2024	(20,000.000)	(21,541.37)	293.01
FINF30140002	4.625% 05/15/2054 DD 05/15/24					21,834.38	
912810UA4	U S TREASURY BOND		S	09/20/2024	(20,000.000)	(21,541.37)	357.85
FINF30140002	4.625% 05/15/2054 DD 05/15/24					21,899.22	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1001B1Q9056C015493	S	09/26/2024	(55,000.000)	(59,409.60) 59,614.84	205.24
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/27/2024	(40,000.000)	(43,207.25) 43,625.00	417.75
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/27/2024	(55,000.000)	(59,409.96) 59,812.50	402.54
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/27/2024	(120,000.000)	(129,621.74) 130,846.88	1,225.14
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/30/2024	(70,000.000)	(75,653.91) 76,103.13	449.22
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/30/2024	(15,000.000)	(16,211.55) 16,272.66	61.11
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/01/2024	(25,000.000)	(27,026.88) 27,410.15	383.27
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/03/2024	(185,000.000)	(199,999.06) 199,771.09	(227.97)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(30,000.000)	(32,432.28) 31,800.00	(632.28)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(30,000.000)	(32,432.28) 31,899.60	(532.68)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(35,000.000)	(37,837.66) 37,094.53	(743.13)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(35,000.000)	(37,837.66) 37,165.63	(672.03)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(40,000.000)	(43,243.04) 42,468.75	(774.29)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(45,000.000)	(48,648.42) 47,717.40	(931.02)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(55,000.000)	(59,459.18) 58,482.62	(976.56)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1007B1Q9222C012054	S	10/04/2024	(50,000.000)	(54,053.80) 52,990.23	(1,063.57)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1007B1Q9055C011929	S	10/04/2024	(40,000.000)	(43,243.04) 42,521.88	(721.16)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1007B1Q9222C012296	S	10/04/2024	(85,000.000)	(91,891.46) 90,342.38	(1,549.08)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9056C006762	S	10/04/2024	(90,000.000)	(97,296.84) 95,656.64	(1,640.20)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/07/2024	(75,000.000)	(81,080.70) 78,996.09	(2,084.61)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9054C009514	S	10/04/2024	(35,000.000)	(37,837.66) 37,187.50	(650.16)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9222C010405	S	10/04/2024	(70,000.000)	(75,675.32) 74,375.00	(1,300.32)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9051C010322	S	10/04/2024	(75,000.000)	(81,080.70) 79,687.50	(1,393.20)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9223C010430	S	10/04/2024	(40,000.000)	(43,243.04) 42,487.50	(755.54)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9223C010490	S	10/04/2024	(70,000.000)	(75,675.32) 74,364.06	(1,311.26)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(65,000.000)	(70,269.94) 69,164.06	(1,105.88)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9055C010843	S	10/04/2024	(40,000.000)	(43,243.04) 42,481.25	(761.79)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(20,000.000)	(21,621.52) 21,238.28	(383.24)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1009B1Q9054C009844	S	10/04/2024	(60,000.000)	(64,829.12) 63,782.81	(1,046.31)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1009B1Q9051C010378	S	10/04/2024	(85,000.000)	(91,841.25) 90,266.02	(1,575.23)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/09/2024	(55,000.000)	(59,412.81) 57,548.05	(1,864.76)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/09/2024	(95,000.000)	(102,548.34) 99,534.77	(3,013.57)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/10/2024	(20,000.000)	(21,556.33) 20,756.25	(800.08)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/10/2024	(40,000.000)	(43,146.47) 41,675.00	(1,471.47)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/10/2024	(85,000.000)	(91,686.25) 88,556.05	(3,130.20)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/11/2024	(30,000.000)	(32,324.57) 31,143.75	(1,180.82)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/11/2024	(45,000.000)	(48,486.86) 46,800.00	(1,686.86)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/11/2024	(70,000.000)	(75,424.00) 72,608.59	(2,815.41)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/11/2024	(155,000.000)	(167,010.29) 161,072.85	(5,937.44)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/15/2024	(40,000.000)	(43,092.83) 41,946.88	(1,145.95)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/17/2024	(20,000.000)	(21,496.37) 20,837.50	(658.87)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/17/2024	(35,000.000)	(37,651.20) 36,657.03	(994.17)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/17/2024	(135,000.000)	(145,226.06) 140,653.13	(4,572.93)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1018B1Q9056C009095	S	10/17/2024	(20,000.000)	(21,486.64) 20,862.50	(624.14)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/21/2024	(20,000.000)	(21,441.71) 20,543.75	(897.96)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/21/2024	(50,000.000)	(53,604.28) 51,347.66	(2,256.62)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/22/2024	(210,000.000)	(225,137.96) 214,659.37	(10,478.59)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/23/2024	(40,000.000)	(42,883.42) 40,700.00	(2,183.42)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/23/2024	(60,000.000)	(64,325.13) 61,209.38	(3,115.75)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/24/2024	(45,000.000)	(48,243.85) 46,130.09	(2,113.76)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/28/2024	(60,000.000)	(64,325.13) 60,900.00	(3,425.13)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/05/2024	(40,000.000)	(42,404.25) 40,731.25	(1,673.00)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/05/2024	(80,000.000)	(84,808.51) 82,277.81	(2,530.70)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/05/2024	(65,000.000)	(68,906.91) 66,167.97	(2,738.94)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/06/2024	(50,000.000)	(53,005.32) 49,789.06	(3,216.26)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/06/2024	(75,000.000)	(79,507.98) 75,114.26	(4,393.72)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/07/2024	(35,000.000)	(37,081.18) 35,388.28	(1,692.90)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/07/2024	(45,000.000)	(47,690.25) 45,499.22	(2,191.03)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/08/2024	(35,000.000)	(37,064.96) 35,765.62	(1,299.34)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/08/2024	(40,000.000)	(42,359.95) 40,912.50	(1,447.45)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/08/2024	(75,000.000)	(79,424.91) 76,734.37	(2,690.54)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(405,000.000)	(428,894.49) 409,872.66	(19,021.83)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(1,015,000.000)	(1,074,883.72) 1,028,956.25	(45,927.47)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(1,015,000.000)	(1,074,883.72) 1,028,648.22	(46,235.50)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(1,015,000.000)	(1,074,883.72) 1,031,652.34	(43,231.38)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(1,015,000.000)	(1,074,883.73) 1,033,788.56	(41,095.17)

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4	U S TREASURY BOND		S	11/12/2024	(1,495,000.000)	(1,583,203.12)	(74,654.68)
FINF30140002	4.625% 05/15/2054 DD 05/15/24					1,508,548.44	
912810UB2	U S TREASURY BOND		S	07/19/2024	(40,000.000)	(40,031.67)	332.23
FINF30140002	4.625% 05/15/2044 DD 05/15/24					40,363.90	
912810UB2	U S TREASURY BOND		S	07/19/2024	(80,000.000)	(80,063.34)	805.41
FINF30140002	4.625% 05/15/2044 DD 05/15/24					80,868.75	
912810UB2	U S TREASURY BOND		S	07/22/2024	(40,000.000)	(40,031.67)	237.08
FINF30140002	4.625% 05/15/2044 DD 05/15/24					40,268.75	
912810UB2	U S TREASURY BOND		S	07/22/2024	(55,000.000)	(55,043.55)	300.20
FINF30140002	4.625% 05/15/2044 DD 05/15/24					55,343.75	
912810UB2	U S TREASURY BOND		S	07/23/2024	(455,000.000)	(455,360.24)	2,412.41
FINF30140002	4.625% 05/15/2044 DD 05/15/24					457,772.65	
912810UB2	U S TREASURY BOND		S	08/26/2024	(1,030,000.000)	(1,050,803.52)	42,203.51
FINF30140002	4.625% 05/15/2044 DD 05/15/24					1,093,007.03	
912810UC0	U S TREASURY BOND		S	11/13/2024	(90,000.000)	(85,795.73)	(1,469.95)
FINF30140002	4.250% 08/15/2054 DD 08/15/24					84,325.78	
912810UC0	U S TREASURY BOND		S	11/18/2024	(420,000.000)	(400,089.15)	(2,926.65)
FINF30140002	4.250% 08/15/2054 DD 08/15/24					397,162.50	
912810UC0	U S TREASURY BOND		S	11/25/2024	(135,000.000)	(128,517.40)	1,567.76
FINF30140002	4.250% 08/15/2054 DD 08/15/24					130,085.16	
912810UC0	U S TREASURY BOND		S	11/25/2024	(240,000.000)	(228,475.38)	2,787.12
FINF30140002	4.250% 08/15/2054 DD 08/15/24					231,262.50	
912810UC0	U S TREASURY BOND		S	12/02/2024	(30,000.000)	(28,574.83)	656.42
FINF30140002	4.250% 08/15/2054 DD 08/15/24					29,231.25	
912810UC0	U S TREASURY BOND		S	12/02/2024	(30,000.000)	(28,574.83)	684.55
FINF30140002	4.250% 08/15/2054 DD 08/15/24					29,259.38	
912810UC0	U S TREASURY BOND		S	12/02/2024	(35,000.000)	(33,337.30)	760.36
FINF30140002	4.250% 08/15/2054 DD 08/15/24					34,097.66	
912810UC0	U S TREASURY BOND		S	12/02/2024	(40,000.000)	(38,099.77)	851.79
FINF30140002	4.250% 08/15/2054 DD 08/15/24					38,951.56	
912810UC0	U S TREASURY BOND		S	12/02/2024	(40,000.000)	(38,099.77)	1,125.23
FINF30140002	4.250% 08/15/2054 DD 08/15/24					39,225.00	
912810UC0	U S TREASURY BOND		S	12/02/2024	(45,000.000)	(42,862.24)	1,230.73
FINF30140002	4.250% 08/15/2054 DD 08/15/24					44,092.97	
912810UC0	U S TREASURY BOND		S	12/02/2024	(50,000.000)	(47,624.71)	1,086.23
FINF30140002	4.250% 08/15/2054 DD 08/15/24					48,710.94	
912810UC0	U S TREASURY BOND		S	12/02/2024	(85,000.000)	(80,962.00)	1,952.85
FINF30140002	4.250% 08/15/2054 DD 08/15/24					82,914.85	
912810UC0	U S TREASURY BOND		S	12/02/2024	(85,000.000)	(80,962.00)	2,125.50
FINF30140002	4.250% 08/15/2054 DD 08/15/24					83,087.50	
912810UC0	U S TREASURY BOND		S	12/02/2024	(90,000.000)	(85,724.48)	2,602.08
FINF30140002	4.250% 08/15/2054 DD 08/15/24					88,326.56	
912810UC0	U S TREASURY BOND		S	12/02/2024	(105,000.000)	(100,011.89)	3,035.77
FINF30140002	4.250% 08/15/2054 DD 08/15/24					103,047.66	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UC0	U S TREASURY BOND		S	12/02/2024	(170,000.000)	(161,924.01)	3,879.12
FINF30140002	4.250% 08/15/2054 DD 08/15/24					165,803.13	
912810UC0	U S TREASURY BOND		S	12/03/2024	(55,000.000)	(52,387.18)	1,426.88
FINF30140002	4.250% 08/15/2054 DD 08/15/24					53,814.06	
912810UC0	U S TREASURY BOND		S	12/03/2024	(140,000.000)	(133,377.21)	2,597.79
FINF30140002	4.250% 08/15/2054 DD 08/15/24					135,975.00	
912810UC0	U S TREASURY BOND		S	12/04/2024	(25,000.000)	(23,817.36)	362.33
FINF30140002	4.250% 08/15/2054 DD 08/15/24					24,179.69	
912810UC0	U S TREASURY BOND		S	12/04/2024	(30,000.000)	(28,580.83)	795.74
FINF30140002	4.250% 08/15/2054 DD 08/15/24					29,376.57	
912810UC0	U S TREASURY BOND		S	12/04/2024	(40,000.000)	(38,127.68)	1,184.82
FINF30140002	4.250% 08/15/2054 DD 08/15/24					39,312.50	
912810UC0	U S TREASURY BOND		S	12/04/2024	(50,000.000)	(47,634.72)	1,287.15
FINF30140002	4.250% 08/15/2054 DD 08/15/24					48,921.87	
912810UC0	U S TREASURY BOND		S	12/02/2024	(105,000.000)	(100,011.89)	3,019.36
FINF30140002	4.250% 08/15/2054 DD 08/15/24					103,031.25	
912810UC0	U S TREASURY BOND	IMA #: 1205B1Q9051C009538	S	12/04/2024	(30,000.000)	(28,626.11)	877.02
FINF30140002	4.250% 08/15/2054 DD 08/15/24					29,503.13	
912810UC0	U S TREASURY BOND		S	12/05/2024	(20,000.000)	(19,128.06)	478.19
FINF30140002	4.250% 08/15/2054 DD 08/15/24					19,606.25	
912810UC0	U S TREASURY BOND		S	12/05/2024	(20,000.000)	(19,103.19)	509.31
FINF30140002	4.250% 08/15/2054 DD 08/15/24					19,612.50	
912810UC0	U S TREASURY BOND		S	12/05/2024	(25,000.000)	(23,860.46)	694.22
FINF30140002	4.250% 08/15/2054 DD 08/15/24					24,554.68	
912810UC0	U S TREASURY BOND		S	12/05/2024	(35,000.000)	(33,463.44)	973.28
FINF30140002	4.250% 08/15/2054 DD 08/15/24					34,436.72	
912810UC0	U S TREASURY BOND		S	12/05/2024	(35,000.000)	(33,467.55)	1,010.18
FINF30140002	4.250% 08/15/2054 DD 08/15/24					34,477.73	
912810UC0	U S TREASURY BOND		S	12/05/2024	(45,000.000)	(42,982.17)	1,131.89
FINF30140002	4.250% 08/15/2054 DD 08/15/24					44,114.06	
912810UC0	U S TREASURY BOND		S	12/05/2024	(45,000.000)	(43,038.14)	1,269.28
FINF30140002	4.250% 08/15/2054 DD 08/15/24					44,307.42	
912810UC0	U S TREASURY BOND		S	12/05/2024	(65,000.000)	(62,166.20)	1,554.11
FINF30140002	4.250% 08/15/2054 DD 08/15/24					63,720.31	
912810UC0	U S TREASURY BOND		S	12/09/2024	(45,000.000)	(43,060.12)	878.16
FINF30140002	4.250% 08/15/2054 DD 08/15/24					43,938.28	
912810UC0	U S TREASURY BOND		S	12/09/2024	(70,000.000)	(66,982.40)	1,398.85
FINF30140002	4.250% 08/15/2054 DD 08/15/24					68,381.25	
912810UC0	U S TREASURY BOND		S	12/10/2024	(10,000.000)	(9,573.61)	137.32
FINF30140002	4.250% 08/15/2054 DD 08/15/24					9,710.93	
912810UC0	U S TREASURY BOND		S	12/10/2024	(20,000.000)	(19,147.23)	291.83
FINF30140002	4.250% 08/15/2054 DD 08/15/24					19,439.06	
912810UC0	U S TREASURY BOND		S	12/10/2024	(35,000.000)	(33,507.65)	499.77
FINF30140002	4.250% 08/15/2054 DD 08/15/24					34,007.42	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/10/2024	(40,000.000)	(38,294.46) 38,843.75	549.29
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/10/2024	(40,000.000)	(38,294.46) 38,871.88	577.42
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/10/2024	(40,000.000)	(38,294.46) 38,875.00	580.54
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/10/2024	(65,000.000)	(62,228.49) 63,192.19	963.70
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	IMA #: 1211B1Q9223C006512	S	12/10/2024	(185,000.000)	(177,133.81) 179,767.97	2,634.16
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	IMA #: 1211B1Q9222C011152	S	12/10/2024	(30,000.000)	(28,724.40) 29,156.25	431.85
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/12/2024	(35,000.000)	(33,518.18) 33,260.94	(257.24)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/12/2024	(40,000.000)	(38,311.74) 38,171.88	(139.86)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/12/2024	(105,000.000)	(100,562.66) 100,406.25	(156.41)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/13/2024	(125,000.000)	(119,707.77) 117,617.18	(2,090.59)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/17/2024	(20,000.000)	(19,132.46) 18,905.39	(227.07)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/17/2024	(40,000.000)	(38,264.92) 37,757.65	(507.27)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/17/2024	(80,000.000)	(76,529.84) 75,700.00	(829.84)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/18/2024	(35,000.000)	(33,481.81) 33,053.12	(428.69)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/18/2024	(50,000.000)	(47,831.15) 47,078.13	(753.02)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/18/2024	(55,000.000)	(52,614.27) 51,854.69	(759.58)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/19/2024	(70,000.000)	(66,946.03) 64,760.94	(2,185.09)
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	09/17/2024	(15,000.000)	(14,928.37) 15,241.41	313.04
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	09/17/2024	(25,000.000)	(24,880.61) 25,406.25	525.64
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	10/04/2024	(30,000.000)	(29,862.43) 29,259.37	(603.06)
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	10/11/2024	(45,000.000)	(44,661.92) 43,108.60	(1,553.32)
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	10/16/2024	(85,000.000)	(84,299.16) 82,343.41	(1,955.75)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UD8	U S TREASURY BOND		S	11/12/2024	(220,000.000)	(215,700.25)	(11,616.75)
FINF30140002	4.125% 08/15/2044 DD 08/15/24					204,083.50	
912810UD8	U S TREASURY BOND		S	11/12/2024	(675,000.000)	(661,807.58)	(37,327.11)
FINF30140002	4.125% 08/15/2044 DD 08/15/24					624,480.47	
912810UD8	U S TREASURY BOND		S	11/25/2024	(700,000.000)	(678,748.00)	(24,630.81)
FINF30140002	4.125% 08/15/2044 DD 08/15/24					654,117.19	
912810UD8	U S TREASURY BOND		S	11/25/2024	(740,000.000)	(717,533.60)	(22,348.00)
FINF30140002	4.125% 08/15/2044 DD 08/15/24					695,185.60	
912810UF3	U S TREASURY BOND		S	12/12/2024	(110,000.000)	(110,707.09)	(230.14)
FINF30140002	4.625% 11/15/2044 DD 11/15/24					110,476.95	
912810UF3	U S TREASURY BOND		S	12/13/2024	(25,000.000)	(25,160.70)	(352.11)
FINF30140002	4.625% 11/15/2044 DD 11/15/24					24,808.59	
912810UF3	U S TREASURY BOND		S	12/18/2024	(60,000.000)	(60,253.12)	(787.50)
FINF30140002	4.625% 11/15/2044 DD 11/15/24					59,465.62	
91282CJJ1	U S TREASURY NOTE		S	01/04/2024	(185,000.000)	(194,625.55)	(2,138.83)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					192,486.72	
91282CJJ1	U S TREASURY NOTE		S	01/10/2024	(165,000.000)	(171,981.93)	(684.86)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					171,297.07	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(10,000.000)	(10,401.34)	(43.53)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					10,357.81	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(45,000.000)	(46,806.05)	(202.92)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					46,603.13	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(120,000.000)	(124,816.14)	(803.64)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					124,012.50	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(210,000.000)	(218,428.23)	(938.78)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					217,489.45	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(280,000.000)	(291,237.65)	(1,470.46)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					289,767.19	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(365,000.000)	(379,649.07)	(1,417.82)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					378,231.25	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(15,000.000)	(15,593.98)	(115.85)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					15,478.13	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(30,000.000)	(31,187.95)	(227.01)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					30,960.94	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(35,000.000)	(36,385.95)	(273.06)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					36,112.89	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(35,000.000)	(36,385.95)	(259.39)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					36,126.56	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(50,000.000)	(51,958.46)	(356.90)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					51,601.56	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(165,000.000)	(171,265.35)	(928.63)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					170,336.72	
91282CJJ1	U S TREASURY NOTE		S	01/18/2024	(165,000.000)	(170,595.25)	(941.73)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					169,653.52	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
91282CJJ1	U S TREASURY NOTE		S	01/18/2024	(575,000.000)	(593,665.10)	(2,044.01)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					591,621.09	
91282CJJ1	U S TREASURY NOTE		S	01/22/2024	(15,000.000)	(15,462.68)	7.24
FINF30140002	4.500% 11/15/2033 DD 11/15/23					15,469.92	
91282CJJ1	U S TREASURY NOTE		S	01/22/2024	(35,000.000)	(36,079.60)	19.62
FINF30140002	4.500% 11/15/2033 DD 11/15/23					36,099.22	
91282CJJ1	U S TREASURY NOTE		S	01/22/2024	(35,000.000)	(36,079.60)	19.62
FINF30140002	4.500% 11/15/2033 DD 11/15/23					36,099.22	
91282CJJ1	U S TREASURY NOTE		S	01/22/2024	(260,000.000)	(268,019.85)	491.09
FINF30140002	4.500% 11/15/2033 DD 11/15/23					268,510.94	
91282CJJ1	U S TREASURY NOTE		S	02/02/2024	(120,000.000)	(123,591.83)	917.55
FINF30140002	4.500% 11/15/2033 DD 11/15/23					124,509.38	
91282CJJ1	U S TREASURY NOTE		S	02/07/2024	(330,000.000)	(339,373.05)	1,764.45
FINF30140002	4.500% 11/15/2033 DD 11/15/23					341,137.50	
91282CJJ1	U S TREASURY NOTE		S	02/12/2024	(100,000.000)	(102,827.06)	(358.06)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					102,469.00	
91282CJJ1	U S TREASURY NOTE		S	02/12/2024	(75,000.000)	(77,120.29)	(339.04)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					76,781.25	
91282CJZ5	U S TREASURY NOTE		S	03/05/2024	(150,000.000)	(147,436.99)	805.20
FINF30140002	4.000% 02/15/2034 DD 02/15/24					148,242.19	
91282CJZ5	U S TREASURY NOTE		S	03/12/2024	(370,000.000)	(364,864.72)	712.63
FINF30140002	4.000% 02/15/2034 DD 02/15/24					365,577.35	
91282CJZ5	U S TREASURY NOTE		S	03/12/2024	(385,000.000)	(379,656.54)	1,162.60
FINF30140002	4.000% 02/15/2034 DD 02/15/24					380,819.14	
91282CJZ5	U S TREASURY NOTE		S	03/21/2024	(110,000.000)	(108,027.07)	(416.13)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					107,610.94	
91282CJZ5	U S TREASURY NOTE		S	03/25/2024	(85,000.000)	(83,475.46)	(158.86)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					83,316.60	
91282CJZ5	U S TREASURY NOTE		S	04/01/2024	(30,000.000)	(29,461.93)	(227.28)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					29,234.65	
91282CJZ5	U S TREASURY NOTE		S	04/03/2024	(65,000.000)	(63,050.00)	96.49
FINF30140002	4.000% 02/15/2034 DD 02/15/24					63,146.49	
91282CJZ5	U S TREASURY NOTE		S	04/15/2024	(380,000.000)	(366,682.66)	(5,014.69)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					361,667.97	
91282CJZ5	U S TREASURY NOTE		S	04/16/2024	(20,000.000)	(19,299.09)	(358.46)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					18,940.63	
91282CJZ5	U S TREASURY NOTE		S	04/17/2024	(395,000.000)	(376,343.67)	649.88
FINF30140002	4.000% 02/15/2034 DD 02/15/24					376,993.55	
91282CJZ5	U S TREASURY NOTE		S	04/18/2024	(290,000.000)	(276,166.53)	(451.29)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					275,715.24	
91282CJZ5	U S TREASURY NOTE		S	04/23/2024	(150,000.000)	(142,844.76)	100.55
FINF30140002	4.000% 02/15/2034 DD 02/15/24					142,945.31	
91282CJZ5	U S TREASURY NOTE	IMA #: 0509B1Q9222C009713	S	05/07/2024	(175,000.000)	(166,727.67)	2,010.61
FINF30140002	4.000% 02/15/2034 DD 02/15/24					168,738.28	

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5500 Realized Gain & Loss Detail Report

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91282CJZ5	U S TREASURY NOTE		S	05/13/2024	(320,000.000)	(305,244.85)	2,455.15
FINF30140002	4.000% 02/15/2034 DD 02/15/24					307,700.00	
91282CJZ5	U S TREASURY NOTE		S	05/13/2024	(465,000.000)	(443,558.92)	2,913.74
FINF30140002	4.000% 02/15/2034 DD 02/15/24					446,472.66	
91282CKN0	U S TREASURY NOTE		S	05/02/2024	(300,000.000)	(300,609.38)	23.43
FINF30140002	4.625% 04/30/2031 DD 04/30/24					300,632.81	
91282CKN0	U S TREASURY NOTE		S	05/16/2024	(120,000.000)	(120,862.50)	1,012.50
FINF30140002	4.625% 04/30/2031 DD 04/30/24					121,875.00	
91282CKQ3	U S TREASURY NOTE		S	06/04/2024	(460,000.000)	(456,562.31)	5,306.44
FINF30140002	4.375% 05/15/2034 DD 05/15/24					461,868.75	
91282CKQ3	U S TREASURY NOTE		S	06/28/2024	(675,000.000)	(677,029.56)	(634.80)
FINF30140002	4.375% 05/15/2034 DD 05/15/24					676,394.76	
91282CKQ3	U S TREASURY NOTE		S	07/15/2024	(430,000.000)	(431,651.88)	3,521.55
FINF30140002	4.375% 05/15/2034 DD 05/15/24					435,173.43	
91282CKQ3	U S TREASURY NOTE		S	07/17/2024	(295,000.000)	(296,133.26)	4,167.52
FINF30140002	4.375% 05/15/2034 DD 05/15/24					300,300.78	
91282CKQ3	U S TREASURY NOTE		S	07/18/2024	(25,000.000)	(25,106.61)	243.98
FINF30140002	4.375% 05/15/2034 DD 05/15/24					25,350.59	
91282CKQ3	U S TREASURY NOTE		S	07/18/2024	(50,000.000)	(50,213.21)	482.10
FINF30140002	4.375% 05/15/2034 DD 05/15/24					50,695.31	
91282CKQ3	U S TREASURY NOTE		S	07/18/2024	(55,000.000)	(55,247.31)	521.83
FINF30140002	4.375% 05/15/2034 DD 05/15/24					55,769.14	
91282CKQ3	U S TREASURY NOTE		S	07/18/2024	(130,000.000)	(130,584.56)	1,426.38
FINF30140002	4.375% 05/15/2034 DD 05/15/24					132,010.94	
91282CKQ3	U S TREASURY NOTE		S	07/22/2024	(215,000.000)	(215,966.78)	1,082.44
FINF30140002	4.375% 05/15/2034 DD 05/15/24					217,049.22	
91282CKQ3	U S TREASURY NOTE		S	08/06/2024	(120,000.000)	(122,138.00)	2,587.00
FINF30140002	4.375% 05/15/2034 DD 05/15/24					124,725.00	
91282CKQ3	U S TREASURY NOTE		S	08/07/2024	(115,000.000)	(117,048.92)	1,706.55
FINF30140002	4.375% 05/15/2034 DD 05/15/24					118,755.47	
91282CKQ3	U S TREASURY NOTE		S	08/08/2024	(35,000.000)	(35,655.62)	427.19
FINF30140002	4.375% 05/15/2034 DD 05/15/24					36,082.81	
91282CKQ3	U S TREASURY NOTE		S	08/12/2024	(405,000.000)	(412,586.44)	7,074.56
FINF30140002	4.375% 05/15/2034 DD 05/15/24					419,661.00	
91282CKQ3	U S TREASURY NOTE		S	08/12/2024	(570,000.000)	(580,677.22)	10,341.52
FINF30140002	4.375% 05/15/2034 DD 05/15/24					591,018.74	
91282CKQ3	U S TREASURY NOTE		S	08/12/2024	(810,000.000)	(825,172.89)	14,442.74
FINF30140002	4.375% 05/15/2034 DD 05/15/24					839,615.63	
91282CLF6	U S TREASURY NOTE		S	08/12/2024	(565,000.000)	(562,928.75)	658.75
FINF30140002	3.875% 08/15/2034 DD 08/15/24					563,587.50	
91282CLF6	U S TREASURY NOTE		S	09/03/2024	(235,000.000)	(234,441.47)	999.16
FINF30140002	3.875% 08/15/2034 DD 08/15/24					235,440.63	
91282CLF6	U S TREASURY NOTE		S	09/03/2024	(545,000.000)	(543,704.69)	3,083.58
FINF30140002	3.875% 08/15/2034 DD 08/15/24					546,788.27	

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5500 Realized Gain & Loss Detail Report

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91282CLF6	U S TREASURY NOTE		S	09/04/2024	(170,000.000)	(169,595.96)	2,104.04
FINF30140002	3.875% 08/15/2034 DD 08/15/24					171,700.00	
91282CLF6	U S TREASURY NOTE		S	09/10/2024	(10,000.000)	(9,976.23)	219.08
FINF30140002	3.875% 08/15/2034 DD 08/15/24					10,195.31	
91282CLF6	U S TREASURY NOTE		S	09/10/2024	(35,000.000)	(34,916.81)	766.78
FINF30140002	3.875% 08/15/2034 DD 08/15/24					35,683.59	
91282CLF6	U S TREASURY NOTE		S	09/10/2024	(180,000.000)	(179,572.19)	3,859.06
FINF30140002	3.875% 08/15/2034 DD 08/15/24					183,431.25	
91282CLF6	U S TREASURY NOTE	IMA #: 0911B1Q9222C011211	S	09/10/2024	(10,000.000)	(9,992.20)	203.11
FINF30140002	3.875% 08/15/2034 DD 08/15/24					10,195.31	
91282CLF6	U S TREASURY NOTE		S	09/11/2024	(125,000.000)	(124,902.50)	2,675.63
FINF30140002	3.875% 08/15/2034 DD 08/15/24					127,578.13	
91282CLF6	U S TREASURY NOTE		S	09/11/2024	(130,000.000)	(129,898.60)	2,411.94
FINF30140002	3.875% 08/15/2034 DD 08/15/24					132,310.54	
91282CLF6	U S TREASURY NOTE		S	09/11/2024	(130,000.000)	(129,898.60)	2,457.65
FINF30140002	3.875% 08/15/2034 DD 08/15/24					132,356.25	
91282CLF6	U S TREASURY NOTE		S	09/11/2024	(130,000.000)	(129,898.60)	2,813.12
FINF30140002	3.875% 08/15/2034 DD 08/15/24					132,711.72	
91282CLF6	U S TREASURY NOTE		S	09/12/2024	(195,000.000)	(194,847.91)	3,259.90
FINF30140002	3.875% 08/15/2034 DD 08/15/24					198,107.81	
91282CLF6	U S TREASURY NOTE		S	09/18/2024	(20,000.000)	(20,042.71)	279.17
FINF30140002	3.875% 08/15/2034 DD 08/15/24					20,321.88	
91282CLF6	U S TREASURY NOTE		S	09/18/2024	(50,000.000)	(50,106.78)	557.29
FINF30140002	3.875% 08/15/2034 DD 08/15/24					50,664.07	
91282CLF6	U S TREASURY NOTE		S	09/26/2024	(330,000.000)	(332,180.50)	(66.44)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					332,114.06	
91282CLF6	U S TREASURY NOTE	IMA #: 1003B1Q9051C012406	S	10/02/2024	(30,000.000)	(30,198.23)	26.77
FINF30140002	3.875% 08/15/2034 DD 08/15/24					30,225.00	
91282CLF6	U S TREASURY NOTE		S	10/03/2024	(85,000.000)	(85,561.65)	(335.87)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					85,225.78	
91282CLF6	U S TREASURY NOTE		S	10/03/2024	(135,000.000)	(135,892.02)	(427.96)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					135,464.06	
91282CLF6	U S TREASURY NOTE		S	10/04/2024	(40,000.000)	(40,261.42)	(505.17)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					39,756.25	
91282CLF6	U S TREASURY NOTE		S	10/04/2024	(80,000.000)	(80,522.85)	(1,079.10)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					79,443.75	
91282CLF6	U S TREASURY NOTE		S	10/08/2024	(20,000.000)	(20,024.56)	(254.25)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					19,770.31	
91282CLF6	U S TREASURY NOTE		S	10/08/2024	(45,000.000)	(45,055.26)	(596.66)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					44,458.60	
91282CLF6	U S TREASURY NOTE		S	10/15/2024	(265,000.000)	(265,325.43)	(3,555.12)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					261,770.31	
91282CLF6	U S TREASURY NOTE		S	10/16/2024	(590,000.000)	(588,977.63)	(5,707.32)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					583,270.31	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
91282CLF6	U S TREASURY NOTE		S	10/24/2024	(15,000.000)	(14,603.91)	(2.99)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					14,600.92	
91282CLF6	U S TREASURY NOTE		S	10/24/2024	(20,000.000)	(19,471.88)	12.50
FINF30140002	3.875% 08/15/2034 DD 08/15/24					19,484.38	
91282CLF6	U S TREASURY NOTE		S	10/24/2024	(25,000.000)	(24,339.84)	39.06
FINF30140002	3.875% 08/15/2034 DD 08/15/24					24,378.90	
91282CLF6	U S TREASURY NOTE		S	10/31/2024	(15,000.000)	(14,527.60)	(6.37)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					14,521.23	
91282CLF6	U S TREASURY NOTE		S	10/31/2024	(205,000.000)	(198,375.39)	(382.23)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					197,993.16	
91282CLF6	U S TREASURY NOTE		S	11/04/2024	(500,000.000)	(484,253.36)	(503.36)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					483,750.00	
91282CLW9	U S TREASURY NOTE		S	11/14/2024	(70,000.000)	(68,860.05)	24.05
FINF30140002	4.250% 11/15/2034 DD 11/15/24					68,884.10	
91282CLW9	U S TREASURY NOTE		S	11/12/2024	(130,000.000)	(128,151.56)	(142.18)
FINF30140002	4.250% 11/15/2034 DD 11/15/24					128,009.38	
91282CLW9	U S TREASURY NOTE		S	11/12/2024	(215,000.000)	(211,942.97)	167.97
FINF30140002	4.250% 11/15/2034 DD 11/15/24					212,110.94	
91282CLW9	U S TREASURY NOTE		S	12/03/2024	(140,000.000)	(139,527.90)	1,018.98
FINF30140002	4.250% 11/15/2034 DD 11/15/24					140,546.88	
91282CLW9	U S TREASURY NOTE	IMA #: 1205B1Q9223C007689	S	12/04/2024	(90,000.000)	(90,054.84)	352.97
FINF30140002	4.250% 11/15/2034 DD 11/15/24					90,407.81	
91282CLW9	U S TREASURY NOTE		S	12/10/2024	(270,000.000)	(270,810.92)	(51.54)
FINF30140002	4.250% 11/15/2034 DD 11/15/24					270,759.38	
TOTAL U. S. GOVERNMENT SECURITIES						(77,284,791.08)	
						76,881,536.20	(403,254.88)
							(403,254.88)
CORPORATE DEBT INSTRUMENTS							
00135TAE4	AIB GROUP PLC 144A		S	08/19/2024	(50,000.000)	(50,000.00)	1,978.50
FINF30140002	VAR RT 03/28/2035 DD 03/28/24					51,978.50	
00135TAE4	AIB GROUP PLC 144A		S	09/25/2024	(55,000.000)	(55,000.00)	3,199.35
FINF30140002	VAR RT 03/28/2035 DD 03/28/24					58,199.35	
00135TAE4	AIB GROUP PLC 144A		S	10/07/2024	(10,000.000)	(10,000.00)	411.80
FINF30140002	VAR RT 03/28/2035 DD 03/28/24					10,411.80	
00206RCP5	AT&T INC		S	04/02/2024	(140,000.000)	(132,885.20)	(4,214.00)
FINF30140002	4.500% 05/15/2035 DD 05/04/15					128,671.20	
00206RCP5	AT&T INC		S	12/11/2024	(120,000.000)	(113,901.60)	618.00
FINF30140002	4.500% 05/15/2035 DD 05/04/15					114,519.60	
00206RCP5	AT&T INC		S	12/17/2024	(75,000.000)	(71,188.50)	(578.25)
FINF30140002	4.500% 05/15/2035 DD 05/04/15					70,610.25	
00206RCP5	AT&T INC		S	12/19/2024	(125,000.000)	(118,647.50)	(2,793.75)
FINF30140002	4.500% 05/15/2035 DD 05/04/15					115,853.75	

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5500 Realized Gain & Loss Detail Report

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00206RLJ9	AT&T INC		S	04/09/2024	(25,000.000)	(17,983.72)	(802.22)
FINF30140002	3.550% 09/15/2055 DD 03/15/21					17,181.50	
00206RLJ9	AT&T INC		S	07/24/2024	(100,000.000)	(71,934.89)	(4,833.89)
FINF30140002	3.550% 09/15/2055 DD 03/15/21					67,101.00	
00206RLJ9	AT&T INC		S	09/25/2024	(35,000.000)	(25,177.21)	316.44
FINF30140002	3.550% 09/15/2055 DD 03/15/21					25,493.65	
00206RMN9	AT&T INC		S	04/09/2024	(25,000.000)	(18,649.82)	(881.57)
FINF30140002	3.800% 12/01/2057 DD 06/01/21					17,768.25	
00206RMN9	AT&T INC		S	07/08/2024	(50,000.000)	(37,299.63)	(1,613.13)
FINF30140002	3.800% 12/01/2057 DD 06/01/21					35,686.50	
00206RMN9	AT&T INC		S	08/19/2024	(35,000.000)	(26,109.74)	4.81
FINF30140002	3.800% 12/01/2057 DD 06/01/21					26,114.55	
00206RMN9	AT&T INC		S	09/25/2024	(35,000.000)	(26,177.69)	271.46
FINF30140002	3.800% 12/01/2057 DD 06/01/21					26,449.15	
00287YAR0	ABBVIE INC		S	01/10/2024	(200,000.000)	(196,056.00)	(2,830.00)
FINF30140002	4.500% 05/14/2035 DD 05/14/15					193,226.00	
00287YAR0	ABBVIE INC		S	01/11/2024	(105,000.000)	(102,929.40)	(1,420.65)
FINF30140002	4.500% 05/14/2035 DD 05/14/15					101,508.75	
00287YAR0	ABBVIE INC		S	01/11/2024	(205,000.000)	(200,957.40)	(1,922.90)
FINF30140002	4.500% 05/14/2035 DD 05/14/15					199,034.50	
00287YAR0	ABBVIE INC		S	01/16/2024	(150,000.000)	(147,042.00)	(2,130.00)
FINF30140002	4.500% 05/14/2035 DD 05/14/15					144,912.00	
00287YCA5	ABBVIE INC		S	01/19/2024	(95,000.000)	(86,101.35)	(2,107.10)
FINF30140002	4.050% 11/21/2039 DD 05/21/20					83,994.25	
00287YCB3	ABBVIE INC		S	02/28/2024	(40,000.000)	(35,766.40)	(1,540.00)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					34,226.40	
00287YCB3	ABBVIE INC		S	02/28/2024	(40,000.000)	(35,766.40)	(1,449.60)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					34,316.80	
00287YCB3	ABBVIE INC		S	02/28/2024	(145,000.000)	(129,653.20)	(5,418.65)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					124,234.55	
00287YCB3	ABBVIE INC		S	02/29/2024	(30,000.000)	(26,824.80)	(1,041.30)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					25,783.50	
00287YCB3	ABBVIE INC		S	02/29/2024	(80,000.000)	(71,532.80)	(2,716.00)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					68,816.80	
00287YCB3	ABBVIE INC		S	03/05/2024	(85,000.000)	(76,003.60)	(1,996.65)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					74,006.95	
00287YCB3	ABBVIE INC		S	03/07/2024	(35,000.000)	(31,295.60)	(744.80)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					30,550.80	
00287YCB3	ABBVIE INC		S	03/07/2024	(35,000.000)	(31,295.60)	(659.05)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					30,636.55	
00287YCB3	ABBVIE INC		S	03/11/2024	(35,000.000)	(31,295.60)	(726.25)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					30,569.35	
00287YCB3	ABBVIE INC		S	03/13/2024	(65,000.000)	(58,120.40)	(1,664.65)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					56,455.75	

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00287YCB3	ABBVIE INC		S	03/14/2024	(80,000.000)	(71,532.80)	(3,289.60)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					68,243.20	
00287YCB3	ABBVIE INC		S	03/20/2024	(65,000.000)	(58,120.40)	(2,646.15)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					55,474.25	
00287YCY3	ABBVIE INC		S	01/18/2024	(50,000.000)	(49,120.50)	(750.50)
FINF30140002	4.550% 03/15/2035 DD 09/15/20					48,370.00	
00287YDW6	ABBVIE INC		S	02/28/2024	(15,000.000)	(14,948.55)	217.20
FINF30140002	5.400% 03/15/2054 DD 02/26/24					15,165.75	
00287YDW6	ABBVIE INC		S	02/28/2024	(65,000.000)	(64,777.05)	911.95
FINF30140002	5.400% 03/15/2054 DD 02/26/24					65,689.00	
00287YDW6	ABBVIE INC		S	02/28/2024	(65,000.000)	(64,777.05)	1,038.70
FINF30140002	5.400% 03/15/2054 DD 02/26/24					65,815.75	
00287YDW6	ABBVIE INC		S	03/20/2024	(50,000.000)	(49,828.50)	670.00
FINF30140002	5.400% 03/15/2054 DD 02/26/24					50,498.50	
00774MAX3	AERCAP IRELAND CAPITAL DAC / A		S	05/01/2024	(225,000.000)	(196,049.25)	(7,976.25)
FINF30140002	3.300% 01/30/2032 DD 10/29/21					188,073.00	
00774MAY1	AERCAP IRELAND CAPITAL DAC / A		S	04/09/2024	(40,000.000)	(34,269.05)	(790.25)
FINF30140002	3.400% 10/29/2033 DD 10/29/21					33,478.80	
00774MAY1	AERCAP IRELAND CAPITAL DAC / A		S	07/08/2024	(85,000.000)	(72,821.74)	(391.54)
FINF30140002	3.400% 10/29/2033 DD 10/29/21					72,430.20	
00774MAY1	AERCAP IRELAND CAPITAL DAC / A		S	08/19/2024	(60,000.000)	(51,403.58)	988.42
FINF30140002	3.400% 10/29/2033 DD 10/29/21					52,392.00	
00774MAY1	AERCAP IRELAND CAPITAL DAC / A		S	09/25/2024	(65,000.000)	(55,687.21)	1,969.09
FINF30140002	3.400% 10/29/2033 DD 10/29/21					57,656.30	
00774MAZ8	AERCAP IRELAND CAPITAL DAC / A		S	04/09/2024	(25,000.000)	(20,012.79)	(386.04)
FINF30140002	3.850% 10/29/2041 DD 10/29/21					19,626.75	
00774MAZ8	AERCAP IRELAND CAPITAL DAC / A		S	07/08/2024	(60,000.000)	(48,030.70)	(133.90)
FINF30140002	3.850% 10/29/2041 DD 10/29/21					47,896.80	
00774MAZ8	AERCAP IRELAND CAPITAL DAC / A		S	08/19/2024	(40,000.000)	(32,020.46)	976.34
FINF30140002	3.850% 10/29/2041 DD 10/29/21					32,996.80	
00774MAZ8	AERCAP IRELAND CAPITAL DAC / A		S	09/25/2024	(45,000.000)	(36,023.03)	1,725.67
FINF30140002	3.850% 10/29/2041 DD 10/29/21					37,748.70	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	02/21/2024	(45,000.000)	(33,013.35)	(2,038.50)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					30,974.85	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	04/23/2024	(75,000.000)	(55,022.25)	(5,324.25)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					49,698.00	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	04/29/2024	(20,000.000)	(14,672.60)	(1,464.00)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					13,208.60	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	05/02/2024	(70,000.000)	(51,354.10)	(5,022.50)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					46,331.60	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	05/06/2024	(45,000.000)	(33,013.35)	(2,767.95)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					30,245.40	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	05/16/2024	(45,000.000)	(33,013.35)	(2,188.35)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					30,825.00	

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015271AZ2 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22		S	07/08/2024	(55,000.000)	(40,349.65) 37,458.85	(2,890.80)
015271AZ2 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22		S	07/11/2024	(10,000.000)	(7,336.30) 6,885.80	(450.50)
015271AZ2 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22		S	07/11/2024	(45,000.000)	(33,013.35) 30,924.90	(2,088.45)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	02/29/2024	(20,000.000)	(19,373.00) 18,116.60	(1,256.40)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	04/29/2024	(65,000.000)	(62,962.25) 56,195.75	(6,766.50)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	07/08/2024	(45,000.000)	(43,589.25) 40,099.50	(3,489.75)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	07/12/2024	(5,000.000)	(4,843.25) 4,527.45	(315.80)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	07/12/2024	(10,000.000)	(9,686.50) 9,031.80	(654.70)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	07/24/2024	(40,000.000)	(38,746.01) 35,531.20	(3,214.81)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	08/19/2024	(40,000.000)	(38,745.99) 36,848.00	(1,897.99)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	02/08/2024	(40,000.000)	(39,977.20) 38,723.20	(1,254.00)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	02/29/2024	(30,000.000)	(29,982.90) 28,935.60	(1,047.30)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	04/09/2024	(20,000.000)	(19,934.07) 19,287.40	(646.67)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	04/16/2024	(45,000.000)	(44,851.67) 41,097.60	(3,754.07)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	04/18/2024	(45,000.000)	(44,851.67) 41,330.70	(3,520.97)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	04/18/2024	(80,000.000)	(79,736.29) 73,385.60	(6,350.69)
02079KAE7 FINF30140002	ALPHABET INC 1.900% 08/15/2040 DD 08/05/20		S	11/13/2024	(135,000.000)	(93,945.15) 89,698.05	(4,247.10)
023135CJ3 FINF30140002	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22		S	06/24/2024	(40,000.000)	(35,159.20) 32,990.80	(2,168.40)
023135CJ3 FINF30140002	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22		S	08/07/2024	(40,000.000)	(35,159.20) 32,974.00	(2,185.20)
023135CJ3 FINF30140002	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22		S	08/08/2024	(35,000.000)	(30,764.30) 28,723.10	(2,041.20)
023135CJ3 FINF30140002	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22		S	10/21/2024	(75,000.000)	(65,923.50) 61,759.50	(4,164.00)
026874AZ0 FINF30140002	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06		S	10/31/2024	(70,000.000)	(74,487.00) 74,925.20	438.20

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026874DF1 FINF30140002	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	PTRN// 806737	S	12/10/2024	(30,000.000)	(28,315.20) 27,783.30	(531.90)
031162DS6 FINF30140002	AMGEN INC 5.600% 03/02/2043 DD 03/02/23		S	04/09/2024	(25,000.000)	(25,892.48) 25,075.50	(816.98)
031162DT4 FINF30140002	AMGEN INC 5.650% 03/02/2053 DD 03/02/23		S	04/09/2024	(20,000.000)	(20,152.17) 20,091.80	(60.37)
031162DT4 FINF30140002	AMGEN INC 5.650% 03/02/2053 DD 03/02/23		S	07/08/2024	(40,000.000)	(39,671.77) 40,002.40	330.63
031162DU1 FINF30140002	AMGEN INC 5.750% 03/02/2063 DD 03/02/23		S	04/09/2024	(15,000.000)	(15,144.97) 15,043.05	(101.92)
032095AS0 FINF30140002	AMPHENOL CORP 5.375% 11/15/2054 DD 10/31/24		S	10/29/2024	(65,000.000)	(63,978.85) 63,800.75	(178.10)
034863BF6 FINF30140002	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24		S	07/08/2024	(40,000.000)	(39,386.04) 40,061.60	675.56
03522AAJ9 FINF30140002	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	PTRN// 803896	S	11/21/2024	(113,000.000)	(110,799.80) 104,031.19	(6,768.61)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	05/09/2024	(90,000.000)	(96,983.76) 90,758.70	(6,225.06)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	05/10/2024	(95,000.000)	(102,371.75) 95,104.50	(7,267.25)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	05/15/2024	(110,000.000)	(118,535.70) 111,636.80	(6,898.90)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	05/16/2024	(125,000.000)	(134,699.66) 127,080.00	(7,619.66)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	06/17/2024	(50,000.000)	(53,879.86) 51,267.00	(2,612.86)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	12/05/2024	(100,000.000)	(107,759.73) 104,496.00	(3,263.73)
035240AM2 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	PTRN// 804206	S	11/20/2024	(270,000.000)	(256,737.60) 244,377.00	(12,360.60)
035240AN0 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	PTRN// 804429	S	11/20/2024	(60,000.000)	(56,801.40) 54,073.20	(2,728.20)
037411BG9 FINF30140002	APACHE CORP 5.350% 07/01/2049 DD 06/19/19		S	07/09/2024	(15,000.000)	(12,477.30) 12,692.55	215.25
037411BG9 FINF30140002	APACHE CORP 5.350% 07/01/2049 DD 06/19/19		S	08/01/2024	(60,000.000)	(49,909.20) 51,193.80	1,284.60
037411BG9 FINF30140002	APACHE CORP 5.350% 07/01/2049 DD 06/19/19		S	09/26/2024	(50,000.000)	(41,591.00) 43,155.50	1,564.50
037411BG9 FINF30140002	APACHE CORP 5.350% 07/01/2049 DD 06/19/19		S	12/12/2024	(60,000.000)	(49,909.20) 51,238.20	1,329.00
037833AL4 FINF30140002	APPLE INC 3.850% 05/04/2043 DD 05/03/13		S	02/09/2024	(65,000.000)	(58,068.40) 56,099.55	(1,968.85)
037833AL4 FINF30140002	APPLE INC 3.850% 05/04/2043 DD 05/03/13		S	09/25/2024	(35,000.000)	(31,132.69) 31,707.55	574.86

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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037833DQ0	APPLE INC		S	01/19/2024	(70,000.000)	(51,615.90)	(2,025.80)
FINF30140002	2.950% 09/11/2049 DD 09/11/19					49,590.10	
037833EF3	APPLE INC		S	02/09/2024	(60,000.000)	(41,288.40)	(2,361.00)
FINF30140002	2.650% 02/08/2051 DD 02/08/21					38,927.40	
037833EF3	APPLE INC		S	02/12/2024	(90,000.000)	(61,932.60)	(3,283.20)
FINF30140002	2.650% 02/08/2051 DD 02/08/21					58,649.40	
03938LBH6	ARCELORMITTAL SA		S	08/02/2024	(70,000.000)	(69,526.80)	717.50
FINF30140002	6.350% 06/17/2054 DD 06/17/24					70,244.30	
03938LBH6	ARCELORMITTAL SA		S	08/02/2024	(25,000.000)	(24,831.00)	256.25
FINF30140002	6.350% 06/17/2054 DD 06/17/24					25,087.25	
03938LBH6	ARCELORMITTAL SA		S	08/05/2024	(25,000.000)	(24,831.00)	43.75
FINF30140002	6.350% 06/17/2054 DD 06/17/24					24,874.75	
03938LBH6	ARCELORMITTAL SA		S	08/06/2024	(20,000.000)	(19,864.80)	(91.20)
FINF30140002	6.350% 06/17/2054 DD 06/17/24					19,773.60	
03938LBH6	ARCELORMITTAL SA		S	08/07/2024	(20,000.000)	(19,864.80)	(249.80)
FINF30140002	6.350% 06/17/2054 DD 06/17/24					19,615.00	
03938LBH6	ARCELORMITTAL SA		S	08/07/2024	(25,000.000)	(24,831.00)	(257.25)
FINF30140002	6.350% 06/17/2054 DD 06/17/24					24,573.75	
03938LBH6	ARCELORMITTAL SA		S	08/08/2024	(45,000.000)	(44,695.80)	(776.25)
FINF30140002	6.350% 06/17/2054 DD 06/17/24					43,919.55	
04316JAG4	ARTHUR J GALLAGHER & CO		S	07/08/2024	(40,000.000)	(46,742.00)	(1,971.20)
FINF30140002	6.750% 02/15/2054 DD 11/02/23					44,770.80	
04316JAG4	ARTHUR J GALLAGHER & CO		S	08/19/2024	(25,000.000)	(29,213.75)	(241.25)
FINF30140002	6.750% 02/15/2054 DD 11/02/23					28,972.50	
04316JAG4	ARTHUR J GALLAGHER & CO		S	09/25/2024	(25,000.000)	(29,213.75)	337.50
FINF30140002	6.750% 02/15/2054 DD 11/02/23					29,551.25	
04316JAJ8	ARTHUR J GALLAGHER & CO		S	12/05/2024	(50,000.000)	(48,768.13)	3,300.87
FINF30140002	5.750% 07/15/2054 DD 02/15/24					52,069.00	
04686JAH4	ATHENE HOLDING LTD		S	03/26/2024	(25,000.000)	(24,845.25)	356.00
FINF30140002	6.250% 04/01/2054 DD 03/22/24					25,201.25	
04686JAH4	ATHENE HOLDING LTD		S	03/26/2024	(45,000.000)	(44,721.45)	525.15
FINF30140002	6.250% 04/01/2054 DD 03/22/24					45,246.60	
04686JAH4	ATHENE HOLDING LTD		S	04/01/2024	(35,000.000)	(34,783.35)	144.20
FINF30140002	6.250% 04/01/2054 DD 03/22/24					34,927.55	
04686JAH4	ATHENE HOLDING LTD		S	04/02/2024	(40,000.000)	(39,752.40)	(108.00)
FINF30140002	6.250% 04/01/2054 DD 03/22/24					39,644.40	
04686JAH4	ATHENE HOLDING LTD		S	04/08/2024	(30,000.000)	(29,814.30)	(5.40)
FINF30140002	6.250% 04/01/2054 DD 03/22/24					29,808.90	
04686JAH4	ATHENE HOLDING LTD		S	04/30/2024	(10,000.000)	(9,938.10)	(172.90)
FINF30140002	6.250% 04/01/2054 DD 03/22/24					9,765.20	
04686JAH4	ATHENE HOLDING LTD		S	05/06/2024	(20,000.000)	(19,876.20)	110.80
FINF30140002	6.250% 04/01/2054 DD 03/22/24					19,987.00	
04686JAH4	ATHENE HOLDING LTD		S	05/07/2024	(15,000.000)	(14,907.15)	177.75
FINF30140002	6.250% 04/01/2054 DD 03/22/24					15,084.90	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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04686JAH4	ATHENE HOLDING LTD		S	05/08/2024	(20,000.000)	(19,876.20)	183.20
FINF30140002	6.250% 04/01/2054 DD 03/22/24					20,059.40	
04686JAH4	ATHENE HOLDING LTD		S	07/08/2024	(15,000.000)	(14,907.15)	379.50
FINF30140002	6.250% 04/01/2054 DD 03/22/24					15,286.65	
049560BB0	ATMOS ENERGY CORP		S	09/17/2024	(50,000.000)	(49,644.00)	370.50
FINF30140002	5.000% 12/15/2054 DD 10/01/24					50,014.50	
049560BB0	ATMOS ENERGY CORP		S	09/17/2024	(55,000.000)	(54,608.40)	382.25
FINF30140002	5.000% 12/15/2054 DD 10/01/24					54,990.65	
05523RAM9	BAE SYSTEMS PLC 144A		S	03/21/2024	(25,000.000)	(24,585.25)	305.50
FINF30140002	5.500% 03/26/2054 DD 03/26/24					24,890.75	
05523RAM9	BAE SYSTEMS PLC 144A		S	03/21/2024	(40,000.000)	(39,336.40)	611.20
FINF30140002	5.500% 03/26/2054 DD 03/26/24					39,947.60	
05526DBF1	BAT CAPITAL CORP		S	04/09/2024	(25,000.000)	(19,240.31)	(163.56)
FINF30140002	4.540% 08/15/2047 DD 08/15/18					19,076.75	
05526DBF1	BAT CAPITAL CORP	C/DECL// US05526DBF1514393893	S	04/23/2024	(57,000.000)	(43,867.91)	(3,198.41)
FINF30140002	4.540% 08/15/2047 DD 08/15/18	1 ORIG EVENT: US05526DBF15				40,669.50	
05526DBF1	BAT CAPITAL CORP		S	07/08/2024	(55,000.000)	(42,328.69)	812.76
FINF30140002	4.540% 08/15/2047 DD 08/15/18					43,141.45	
05526DBF1	BAT CAPITAL CORP		S	08/19/2024	(35,000.000)	(26,936.44)	1,825.51
FINF30140002	4.540% 08/15/2047 DD 08/15/18					28,761.95	
05526DBF1	BAT CAPITAL CORP		S	09/25/2024	(25,000.000)	(19,240.31)	1,988.19
FINF30140002	4.540% 08/15/2047 DD 08/15/18					21,228.50	
05526DBT1	BAT CAPITAL CORP	PTRN// 769197	S	04/23/2024	(125,000.000)	(92,152.50)	(7,245.00)
FINF30140002	3.734% 09/25/2040 DD 09/25/20					84,907.50	
055451BF4	BHP BILLITON FINANCE USA LTD		S	07/16/2024	(5,000.000)	(5,085.00)	38.90
FINF30140002	5.500% 09/08/2053 DD 09/08/23					5,123.90	
055451BF4	BHP BILLITON FINANCE USA LTD		S	07/24/2024	(25,000.000)	(25,425.00)	(380.00)
FINF30140002	5.500% 09/08/2053 DD 09/08/23					25,045.00	
05964HAZ8	BANCO SANTANDER SA		S	05/01/2024	(200,000.000)	(222,310.00)	(7,618.00)
FINF30140002	6.938% 11/07/2033 DD 11/07/23					214,692.00	
05964HAZ8	BANCO SANTANDER SA		S	09/18/2024	(105,000.000)	(116,712.75)	5,008.50
FINF30140002	6.938% 11/07/2033 DD 11/07/23					121,721.25	
06050TJZ6	BANK OF AMERICA NA		S	10/31/2024	(320,000.000)	(347,968.00)	(8,691.20)
FINF30140002	6.000% 10/15/2036 DD 10/26/06					339,276.80	
06051GKD0	BANK OF AMERICA CORP		S	03/04/2024	(225,000.000)	(186,905.25)	(2,025.00)
FINF30140002	VAR RT 10/20/2032 DD 10/20/21					184,880.25	
06051GKK4	BANK OF AMERICA CORP		S	07/01/2024	(175,000.000)	(148,886.50)	(1,506.75)
FINF30140002	VAR RT 02/04/2033 DD 02/04/22					147,379.75	
06051GLU1	BANK OF AMERICA CORP		S	03/06/2024	(120,000.000)	(125,929.20)	(1,359.60)
FINF30140002	VAR RT 09/15/2034 DD 09/15/23					124,569.60	
06051GMA4	BANK OF AMERICA CORP		S	03/01/2024	(80,000.000)	(80,000.00)	0.80
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					80,000.80	
06051GMA4	BANK OF AMERICA CORP		S	07/08/2024	(75,000.000)	(75,051.48)	634.77
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					75,686.25	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

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06051GMA4 FINF30140002	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24		S	08/19/2024	(50,000.000)	(50,034.32) 51,828.50	1,794.18
06051GMA4 FINF30140002	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24		S	09/25/2024	(55,000.000)	(55,747.37) 57,967.25	2,219.88
06051GMA4 FINF30140002	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24		S	11/22/2024	(85,000.000)	(86,155.02) 86,097.35	(57.67)
06738ECS2 FINF30140002	BARCLAYS PLC VAR RT 03/12/2055 DD 03/12/24		S	08/19/2024	(75,000.000)	(75,000.00) 80,508.75	5,508.75
06738ECV5 FINF30140002	BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24		S	09/25/2024	(55,000.000)	(55,000.00) 55,794.75	794.75
071813CV9 FINF30140002	BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22		S	03/05/2024	(100,000.000)	(69,086.00) 65,952.00	(3,134.00)
07274EAL7 FINF30140002	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23		S	06/27/2024	(30,000.000)	(30,295.50) 30,759.60	464.10
07274EAL7 FINF30140002	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23		S	10/29/2024	(55,000.000)	(55,541.75) 57,720.30	2,178.55
07274EAM5 FINF30140002	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23		S	07/08/2024	(45,000.000)	(46,315.05) 46,928.70	613.65
09290DAB7 FINF30140002	BLACKROCK FUNDING INC 5.000% 03/14/2034 DD 03/14/24		S	04/02/2024	(155,000.000)	(154,758.20) 153,786.35	(971.85)
097023CJ2 FINF30140002	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19		S	01/11/2024	(60,000.000)	(53,125.20) 52,245.60	(879.60)
097023CJ2 FINF30140002	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19		S	01/18/2024	(80,000.000)	(70,833.60) 68,798.40	(2,035.20)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	04/25/2024	(80,000.000)	(83,065.42) 70,060.80	(13,004.62)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	04/26/2024	(30,000.000)	(31,149.53) 26,474.10	(4,675.43)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	06/24/2024	(95,000.000)	(98,640.19) 87,097.90	(11,542.29)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	08/01/2024	(60,000.000)	(61,176.66) 56,538.60	(4,638.06)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	09/25/2024	(35,000.000)	(35,563.41) 34,105.40	(1,458.01)
097023DM4 FINF30140002	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24		S	04/29/2024	(20,000.000)	(20,000.00) 20,285.20	285.20
097023DM4 FINF30140002	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24		S	04/29/2024	(35,000.000)	(35,000.00) 35,382.20	382.20
097023DN2 FINF30140002	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24		S	04/29/2024	(20,000.000)	(20,000.00) 20,231.60	231.60
097023DN2 FINF30140002	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24		S	04/29/2024	(20,000.000)	(20,000.00) 20,242.40	242.40
097023DN2 FINF30140002	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24		S	08/01/2024	(120,000.000)	(126,290.37) 129,069.60	2,779.23

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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097023DN2	BOEING CO/THE 144A		S	09/25/2024	(30,000.000)	(31,572.59)	1,729.81
FINF30140002	7.008% 05/01/2064 DD 05/01/24					33,302.40	
101137AT4	BOSTON SCIENTIFIC CORP		S	02/08/2024	(166,000.000)	(158,447.00)	(2,913.30)
FINF30140002	4.550% 03/01/2039 DD 02/25/19					155,533.70	
10373QBG4	BP CAPITAL MARKETS AMERICA INC		S	01/09/2024	(5,000.000)	(3,555.00)	(101.10)
FINF30140002	3.000% 02/24/2050 DD 02/24/20					3,453.90	
10373QBQ2	BP CAPITAL MARKETS AMERICA INC		S	05/29/2024	(103,000.000)	(74,955.16)	(8,668.48)
FINF30140002	3.379% 02/08/2061 DD 02/08/21					66,286.68	
110122DK1	BRISTOL-MYERS SQUIBB CO		S	08/19/2024	(50,000.000)	(44,316.50)	(321.00)
FINF30140002	4.350% 11/15/2047 DD 05/15/20					43,995.50	
110122DL9	BRISTOL-MYERS SQUIBB CO		S	06/10/2024	(114,000.000)	(103,606.62)	(5,707.98)
FINF30140002	4.550% 02/20/2048 DD 02/20/20					97,898.64	
110122DR6	BRISTOL-MYERS SQUIBB CO		S	08/19/2024	(45,000.000)	(31,566.15)	(8.55)
FINF30140002	2.350% 11/13/2040 DD 11/13/20					31,557.60	
110122DS4	BRISTOL-MYERS SQUIBB CO		S	06/25/2024	(44,000.000)	(28,021.40)	(1,664.08)
FINF30140002	2.550% 11/13/2050 DD 11/13/20					26,357.32	
110122DV7	BRISTOL-MYERS SQUIBB CO		S	05/28/2024	(100,000.000)	(82,073.00)	(4,672.00)
FINF30140002	3.550% 03/15/2042 DD 03/02/22					77,401.00	
110122DV7	BRISTOL-MYERS SQUIBB CO		S	05/30/2024	(125,000.000)	(102,591.25)	(5,953.75)
FINF30140002	3.550% 03/15/2042 DD 03/02/22					96,637.50	
110122EB0	BRISTOL-MYERS SQUIBB CO		S	05/21/2024	(110,000.000)	(126,406.50)	(6,317.30)
FINF30140002	6.250% 11/15/2053 DD 11/13/23					120,089.20	
110122EC8	BRISTOL-MYERS SQUIBB CO		S	02/15/2024	(100,000.000)	(116,356.00)	(4,083.00)
FINF30140002	6.400% 11/15/2063 DD 11/13/23					112,273.00	
11135FBF7	BROADCOM INC 144A		S	10/31/2024	(175,000.000)	(144,436.25)	952.00
FINF30140002	2.600% 02/15/2033 DD 01/19/21					145,388.25	
11135FBQ3	BROADCOM INC 144A		S	04/09/2024	(30,000.000)	(24,223.39)	(519.49)
FINF30140002	3.187% 11/15/2036 DD 09/30/21					23,703.90	
11135FBQ3	BROADCOM INC 144A		S	06/04/2024	(70,000.000)	(56,521.21)	(1,040.61)
FINF30140002	3.187% 11/15/2036 DD 09/30/21					55,480.60	
125523AK6	CIGNA GROUP/THE		S	04/09/2024	(20,000.000)	(18,329.60)	(356.40)
FINF30140002	4.900% 12/15/2048 DD 06/15/19					17,973.20	
125523CW8	CIGNA GROUP/THE		S	03/26/2024	(105,000.000)	(104,877.60)	(414.15)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					104,463.45	
125523CW8	CIGNA GROUP/THE		S	04/04/2024	(25,000.000)	(24,970.86)	(364.86)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					24,606.00	
125523CW8	CIGNA GROUP/THE		S	04/04/2024	(85,000.000)	(84,900.91)	(1,384.16)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					83,516.75	
125523CW8	CIGNA GROUP/THE		S	04/08/2024	(45,000.000)	(44,947.54)	(1,090.99)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					43,856.55	
125523CW8	CIGNA GROUP/THE		S	04/08/2024	(45,000.000)	(44,947.54)	(1,028.44)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					43,919.10	
125523CW8	CIGNA GROUP/THE		S	04/09/2024	(20,000.000)	(19,976.69)	(317.29)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					19,659.40	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/11/2024	(45,000.000)	(44,947.54) 43,343.10	(1,604.44)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/11/2024	(70,000.000)	(69,918.40) 67,118.80	(2,799.60)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/22/2024	(45,000.000)	(44,947.54) 42,653.70	(2,293.84)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/23/2024	(90,000.000)	(89,895.09) 85,739.40	(4,155.69)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/26/2024	(45,000.000)	(44,947.55) 42,344.55	(2,603.00)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/29/2024	(45,000.000)	(44,947.54) 42,570.45	(2,377.09)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	07/08/2024	(40,000.000)	(38,561.05) 39,132.00	570.95
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	08/19/2024	(40,000.000)	(38,561.05) 40,763.20	2,202.15
126650CN8 FINF30140002	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15		S	04/04/2024	(40,000.000)	(37,964.00) 36,338.40	(1,625.60)
126650CN8 FINF30140002	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15		S	04/09/2024	(25,000.000)	(23,727.50) 22,641.75	(1,085.75)
126650CN8 FINF30140002	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15		S	12/05/2024	(135,000.000)	(126,657.03) 122,393.70	(4,263.33)
126650CY4 FINF30140002	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18		S	08/08/2024	(125,000.000)	(118,733.75) 113,997.50	(4,736.25)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	01/03/2024	(85,000.000)	(79,868.55) 78,729.55	(1,139.00)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	01/25/2024	(65,000.000)	(61,075.95) 58,819.15	(2,256.80)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	03/20/2024	(71,000.000)	(66,114.53) 63,478.97	(2,635.56)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	08/06/2024	(175,000.000)	(153,444.60) 154,292.25	847.65
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	08/07/2024	(10,000.000)	(8,768.26) 8,735.80	(32.46)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	08/07/2024	(15,000.000)	(13,152.39) 13,105.35	(47.04)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	10/01/2024	(15,000.000)	(13,152.40) 13,688.55	536.15
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	11/08/2024	(115,000.000)	(100,736.37) 101,134.45	398.08
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	12/05/2024	(115,000.000)	(100,736.38) 102,269.50	1,533.12
126650DP2 FINF30140002	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	PTRN// 807522	S	12/11/2024	(455,000.000)	(325,507.00) 298,270.70	(27,236.30)

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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126650DV9	CVS HEALTH CORP		S	01/24/2024	(95,000.000)	(96,694.80)	(3,721.15)
FINF30140002	5.625% 02/21/2053 DD 02/21/23					92,973.65	
126650DZ0	CVS HEALTH CORP		S	01/24/2024	(163,000.000)	(172,072.58)	(6,487.40)
FINF30140002	5.875% 06/01/2053 DD 06/02/23					165,585.18	
126650DZ0	CVS HEALTH CORP		S	03/07/2024	(70,000.000)	(69,614.61)	1,226.09
FINF30140002	5.875% 06/01/2053 DD 06/02/23					70,840.70	
126650DZ0	CVS HEALTH CORP		S	03/08/2024	(65,000.000)	(64,642.14)	1,385.51
FINF30140002	5.875% 06/01/2053 DD 06/02/23					66,027.65	
126650DZ0	CVS HEALTH CORP		S	03/18/2024	(165,000.000)	(164,091.60)	639.45
FINF30140002	5.875% 06/01/2053 DD 06/02/23					164,731.05	
126650DZ0	CVS HEALTH CORP		S	08/19/2024	(35,000.000)	(34,091.40)	969.85
FINF30140002	5.875% 06/01/2053 DD 06/02/23					35,061.25	
126650DZ0	CVS HEALTH CORP		S	09/25/2024	(30,000.000)	(30,861.90)	(298.80)
FINF30140002	5.875% 06/01/2053 DD 06/02/23					30,563.10	
126650EA4	CVS HEALTH CORP		S	02/29/2024	(90,000.000)	(95,828.40)	(5,527.80)
FINF30140002	6.000% 06/01/2063 DD 06/02/23					90,300.60	
126650EA4	CVS HEALTH CORP		S	02/29/2024	(95,000.000)	(101,152.20)	(6,191.15)
FINF30140002	6.000% 06/01/2063 DD 06/02/23					94,961.05	
126650EA4	CVS HEALTH CORP		S	03/01/2024	(78,000.000)	(83,051.28)	(4,595.76)
FINF30140002	6.000% 06/01/2063 DD 06/02/23					78,455.52	
126650EF3	CVS HEALTH CORP		S	07/25/2024	(55,000.000)	(55,071.40)	(709.96)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					54,361.44	
126650EF3	CVS HEALTH CORP		S	08/02/2024	(230,000.000)	(230,516.67)	3,678.53
FINF30140002	6.050% 06/01/2054 DD 05/09/24					234,195.20	
126650EF3	CVS HEALTH CORP		S	08/06/2024	(125,000.000)	(125,280.80)	1,126.70
FINF30140002	6.050% 06/01/2054 DD 05/09/24					126,407.50	
126650EF3	CVS HEALTH CORP		S	08/06/2024	(140,000.000)	(140,314.49)	2,023.51
FINF30140002	6.050% 06/01/2054 DD 05/09/24					142,338.00	
126650EF3	CVS HEALTH CORP		S	08/07/2024	(30,000.000)	(30,067.39)	(175.39)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					29,892.00	
126650EF3	CVS HEALTH CORP		S	08/07/2024	(80,000.000)	(80,179.71)	(94.91)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					80,084.80	
126650EF3	CVS HEALTH CORP		S	08/19/2024	(30,000.000)	(30,067.39)	667.91
FINF30140002	6.050% 06/01/2054 DD 05/09/24					30,735.30	
126650EF3	CVS HEALTH CORP		S	09/25/2024	(30,000.000)	(30,864.80)	405.10
FINF30140002	6.050% 06/01/2054 DD 05/09/24					31,269.90	
126650EF3	CVS HEALTH CORP		S	10/01/2024	(30,000.000)	(30,864.80)	318.70
FINF30140002	6.050% 06/01/2054 DD 05/09/24					31,183.50	
126650EF3	CVS HEALTH CORP		S	10/01/2024	(55,000.000)	(56,585.46)	623.89
FINF30140002	6.050% 06/01/2054 DD 05/09/24					57,209.35	
126650EF3	CVS HEALTH CORP		S	10/01/2024	(60,000.000)	(61,729.59)	602.61
FINF30140002	6.050% 06/01/2054 DD 05/09/24					62,332.20	
126650EF3	CVS HEALTH CORP		S	10/23/2024	(100,000.000)	(102,258.44)	(3,878.44)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					98,380.00	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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126650EF3	CVS HEALTH CORP		S	10/29/2024	(100,000.000)	(102,258.44)	(4,009.44)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					98,249.00	
126650EF3	CVS HEALTH CORP		S	12/05/2024	(220,000.000)	(224,968.56)	(845.76)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					224,122.80	
127097AN3	COTERRA ENERGY INC		S	12/11/2024	(55,000.000)	(54,645.25)	83.60
FINF30140002	5.900% 02/15/2055 DD 12/17/24					54,728.85	
127097AN3	COTERRA ENERGY INC		S	12/03/2024	(55,000.000)	(54,645.25)	267.85
FINF30140002	5.900% 02/15/2055 DD 12/17/24					54,913.10	
127097AN3	COTERRA ENERGY INC		S	12/05/2024	(55,000.000)	(54,645.25)	444.95
FINF30140002	5.900% 02/15/2055 DD 12/17/24					55,090.20	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	01/16/2024	(15,000.000)	(16,800.90)	(617.25)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					16,183.65	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	01/16/2024	(20,000.000)	(22,401.20)	(796.60)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					21,604.60	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	01/30/2024	(20,000.000)	(22,401.20)	(567.00)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					21,834.20	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	09/23/2024	(20,000.000)	(22,401.20)	(113.60)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					22,287.60	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	11/20/2024	(20,000.000)	(22,401.20)	(1,780.00)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					20,621.20	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	04/09/2024	(25,000.000)	(18,077.47)	(1,113.72)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					16,963.75	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	07/08/2024	(50,000.000)	(36,154.94)	(2,294.94)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					33,860.00	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	07/24/2024	(20,000.000)	(14,461.98)	(1,259.98)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					13,202.00	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	08/19/2024	(35,000.000)	(25,308.46)	(668.81)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					24,639.65	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	09/25/2024	(35,000.000)	(25,308.45)	(169.70)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					25,138.75	
14040HDH5	CAPITAL ONE FINANCIAL CORP		S	11/14/2024	(75,000.000)	(77,981.51)	(1,598.51)
FINF30140002	VAR RT 07/26/2035 DD 07/26/24					76,383.00	
14448CAS3	CARRIER GLOBAL CORP		S	03/05/2024	(40,000.000)	(31,316.80)	(1,497.60)
FINF30140002	3.577% 04/05/2050 DD 10/05/20					29,819.20	
14448CAS3	CARRIER GLOBAL CORP	PTRN// 785937	S	08/05/2024	(39,000.000)	(30,533.88)	(1,518.27)
FINF30140002	3.577% 04/05/2050 DD 10/05/20					29,015.61	
14448CAS3	CARRIER GLOBAL CORP		S	09/04/2024	(21,000.000)	(16,441.32)	(99.54)
FINF30140002	3.577% 04/05/2050 DD 10/05/20					16,341.78	
14448CBD5	CARRIER GLOBAL CORP		S	03/05/2024	(45,000.000)	(52,273.80)	(2,932.20)
FINF30140002	6.200% 03/15/2054 DD 11/30/23					49,341.60	
14448CBD5	CARRIER GLOBAL CORP	PTRN// 785517	S	08/05/2024	(17,000.000)	(19,747.88)	(805.29)
FINF30140002	6.200% 03/15/2054 DD 11/30/23					18,942.59	
14448CBD5	CARRIER GLOBAL CORP		S	09/04/2024	(18,000.000)	(20,909.52)	(338.04)
FINF30140002	6.200% 03/15/2054 DD 11/30/23					20,571.48	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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15089QAY0 FINF30140002	CELANESE US HOLDINGS LLC 6.700% 11/15/2033 DD 08/24/23		S	10/08/2024	(55,000.000)	(59,797.07) 59,539.70	(257.37)
15089QAY0 FINF30140002	CELANESE US HOLDINGS LLC VAR RT 11/15/2033 DD 08/24/23		S	12/03/2024	(20,000.000)	(21,664.11) 21,362.80	(301.31)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/02/2024	(125,000.000)	(127,146.25) 121,663.75	(5,482.50)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/03/2024	(130,000.000)	(132,232.10) 126,552.40	(5,679.70)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/04/2024	(130,000.000)	(132,232.10) 127,124.40	(5,107.70)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/08/2024	(65,000.000)	(66,116.05) 62,818.60	(3,297.45)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/15/2024	(65,000.000)	(66,116.05) 61,505.60	(4,610.45)
161175BN3 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18		S	08/19/2024	(40,000.000)	(34,178.18) 35,058.00	879.82
161175BN3 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18		S	09/04/2024	(95,000.000)	(81,173.17) 82,598.70	1,425.53
161175BN3 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18		S	09/25/2024	(40,000.000)	(34,178.18) 35,316.80	1,138.62
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	REVERSAL OF 1240370522448 3WF65DF1C6CBA56	S	02/06/2024	(40,000.000)	(30,447.56) 29,674.80	(772.76)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	04/09/2024	(30,000.000)	(22,885.02) 21,881.40	(1,003.62)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/05/2024	(80,000.000)	(60,605.90) 59,784.00	(821.90)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/18/2024	(100,000.000)	(75,757.37) 74,948.00	(809.37)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/24/2024	(10,000.000)	(7,575.73) 7,490.50	(85.23)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/24/2024	(45,000.000)	(34,090.82) 33,763.50	(327.32)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/25/2024	(40,000.000)	(30,302.95) 29,854.80	(448.15)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	07/02/2024	(45,000.000)	(34,090.81) 32,964.30	(1,126.51)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	07/08/2024	(60,000.000)	(45,454.42) 44,733.00	(721.42)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	07/26/2024	(105,000.000)	(79,545.24) 77,787.15	(1,758.09)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	07/26/2024	(120,000.000)	(90,908.84) 88,762.80	(2,146.04)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	08/01/2024	(55,000.000)	(41,666.55) 41,492.00	(174.55)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	08/19/2024	(40,000.000)	(30,302.95) 30,717.20	414.25
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	09/05/2024	(25,000.000)	(18,939.35) 19,060.75	121.40
161175CA0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21		S	04/09/2024	(30,000.000)	(19,408.76) 18,836.10	(572.66)
161175CA0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21		S	07/08/2024	(65,000.000)	(42,052.31) 41,464.15	(588.16)
161175CA0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21		S	08/19/2024	(40,000.000)	(25,878.34) 26,452.80	574.46
161175CA0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21		S	09/25/2024	(45,000.000)	(29,113.13) 29,877.75	764.62
161175CL6 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22		S	06/05/2024	(60,000.000)	(46,100.70) 47,749.20	1,648.50
161175CL6 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22		S	09/25/2024	(40,000.000)	(30,733.80) 32,800.80	2,067.00
17275RBU5 FINF30140002	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24		S	08/16/2024	(35,000.000)	(34,895.36) 36,406.65	1,511.29
17275RBU5 FINF30140002	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24		S	08/19/2024	(25,000.000)	(24,925.26) 26,105.00	1,179.74
17275RBU5 FINF30140002	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24		S	09/25/2024	(30,000.000)	(29,910.31) 31,983.30	2,072.99
172967NE7 FINF30140002	CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21		S	01/16/2024	(25,000.000)	(20,645.50) 20,341.75	(303.75)
172967PA3 FINF30140002	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22		S	07/08/2024	(35,000.000)	(37,214.80) 37,054.50	(160.30)
172967PA3 FINF30140002	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22		S	10/07/2024	(10,000.000)	(10,986.13) 10,872.90	(113.23)
172967PA3 FINF30140002	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22		S	10/07/2024	(70,000.000)	(76,902.87) 75,973.79	(929.08)
172967PG0 FINF30140002	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24		S	08/19/2024	(50,000.000)	(50,000.00) 51,450.50	1,450.50
172967PG0 FINF30140002	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24		S	09/25/2024	(55,000.000)	(55,000.00) 57,479.40	2,479.40
172967PL9 FINF30140002	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24		S	08/19/2024	(50,000.000)	(50,000.00) 51,516.50	1,516.50
172967PL9 FINF30140002	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24		S	09/25/2024	(55,000.000)	(55,000.00) 57,560.25	2,560.25
172967PL9 FINF30140002	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24		S	11/20/2024	(135,000.000)	(135,000.00) 136,458.00	1,458.00
17325FBG2 FINF30140002	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24		S	07/08/2024	(75,000.000)	(75,000.00) 77,024.25	2,024.25
17325FBG2 FINF30140002	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24		S	10/30/2024	(75,000.000)	(75,000.00) 77,436.75	2,436.75

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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191216DZ0	COCA-COLA CO/THE		S	08/14/2024	(70,000.000)	(69,931.38)	2,743.32
FINF30140002	5.200% 01/14/2055 DD 08/14/24					72,674.70	
191216DZ0	COCA-COLA CO/THE		S	08/19/2024	(25,000.000)	(24,975.49)	931.01
FINF30140002	5.200% 01/14/2055 DD 08/14/24					25,906.50	
191216DZ0	COCA-COLA CO/THE		S	09/25/2024	(25,000.000)	(24,975.49)	1,362.51
FINF30140002	5.200% 01/14/2055 DD 08/14/24					26,338.00	
191216DZ0	COCA-COLA CO/THE		S	10/18/2024	(170,000.000)	(169,833.34)	3,272.56
FINF30140002	5.200% 01/14/2055 DD 08/14/24					173,105.90	
198280AH2	COLUMBIA PIPELINE GROUP INC		S	07/08/2024	(50,000.000)	(49,923.00)	(775.50)
FINF30140002	5.800% 06/01/2045 DD 12/01/15					49,147.50	
198280AH2	COLUMBIA PIPELINE GROUP INC		S	08/19/2024	(35,000.000)	(34,946.10)	613.90
FINF30140002	5.800% 06/01/2045 DD 12/01/15					35,560.00	
198280AH2	COLUMBIA PIPELINE GROUP INC		S	09/25/2024	(35,000.000)	(34,946.10)	1,322.65
FINF30140002	5.800% 06/01/2045 DD 12/01/15					36,268.75	
19828TAE6	COLUMBIA PIPELINES OPERAT 144A		S	03/25/2024	(75,000.000)	(80,573.25)	(486.00)
FINF30140002	6.497% 08/15/2043 DD 08/08/23					80,087.25	
20030NBM2	COMCAST CORP		S	01/17/2024	(5,000.000)	(4,790.65)	(74.95)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					4,715.70	
20030NBM2	COMCAST CORP		S	01/18/2024	(5,000.000)	(4,790.65)	(80.70)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					4,709.95	
20030NBM2	COMCAST CORP		S	01/18/2024	(45,000.000)	(43,115.85)	(804.15)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					42,311.70	
20030NBM2	COMCAST CORP		S	07/01/2024	(105,000.000)	(100,603.65)	(5,020.05)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					95,583.60	
20030NBM2	COMCAST CORP		S	07/18/2024	(145,000.000)	(138,928.85)	(3,899.05)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					135,029.80	
20030NDS7	COMCAST CORP		S	08/01/2024	(100,000.000)	(67,820.24)	(3,161.24)
FINF30140002	2.887% 11/01/2051 DD 05/01/22					64,659.00	
20030NDS7	COMCAST CORP		S	08/19/2024	(35,000.000)	(23,737.08)	(472.23)
FINF30140002	2.887% 11/01/2051 DD 05/01/22					23,264.85	
20030NDS7	COMCAST CORP		S	09/25/2024	(40,000.000)	(27,128.10)	(182.10)
FINF30140002	2.887% 11/01/2051 DD 05/01/22					26,946.00	
20030NDU2	COMCAST CORP		S	08/01/2024	(160,000.000)	(103,423.24)	(3,612.04)
FINF30140002	2.937% 11/01/2056 DD 05/01/22					99,811.20	
20030NDU2	COMCAST CORP		S	08/19/2024	(35,000.000)	(22,623.84)	(22.24)
FINF30140002	2.937% 11/01/2056 DD 05/01/22					22,601.60	
20030NDU2	COMCAST CORP		S	09/25/2024	(35,000.000)	(22,623.84)	279.46
FINF30140002	2.937% 11/01/2056 DD 05/01/22					22,903.30	
20030NEK3	COMCAST CORP		S	07/31/2024	(300,000.000)	(300,380.85)	4,476.15
FINF30140002	5.650% 06/01/2054 DD 05/22/24					304,857.00	
20826FBG0	CONOCOPHILLIPS CO		S	02/14/2024	(60,000.000)	(63,943.20)	(3,141.60)
FINF30140002	5.550% 03/15/2054 DD 08/17/23					60,801.60	
21036PAZ1	CONSTELLATION BRANDS INC		S	04/09/2024	(25,000.000)	(21,229.53)	(1,124.78)
FINF30140002	4.100% 02/15/2048 DD 02/07/18					20,104.75	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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21036PAZ1 FINF30140002	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18		S	10/29/2024	(110,000.000)	(93,409.93) 88,693.00	(4,716.93)
212015AQ4 FINF30140002	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14		S	09/19/2024	(5,000.000)	(4,360.37) 4,375.80	15.43
212015AQ4 FINF30140002	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14		S	09/24/2024	(40,000.000)	(34,882.93) 35,054.40	171.47
21871XAK5 FINF30140002	COREBRIDGE FINANCIAL INC 4.350% 04/05/2042 DD 04/05/23		S	07/12/2024	(65,000.000)	(55,263.65) 54,899.65	(364.00)
21871XAM1 FINF30140002	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23		S	07/08/2024	(50,000.000)	(42,075.50) 40,153.00	(1,922.50)
21871XAM1 FINF30140002	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23		S	07/11/2024	(45,000.000)	(37,867.95) 36,364.95	(1,503.00)
21871XAM1 FINF30140002	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23		S	07/11/2024	(90,000.000)	(75,735.90) 72,666.00	(3,069.90)
21871XAM1 FINF30140002	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23		S	07/15/2024	(70,000.000)	(58,905.70) 56,373.10	(2,532.60)
224044CT2 FINF30140002	COX COMMUNICATIONS INC 144A 5.800% 12/15/2053 DD 01/19/24		S	11/18/2024	(60,000.000)	(55,783.20) 56,064.60	281.40
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	08/19/2024	(30,000.000)	(29,961.60) 30,274.20	312.60
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	09/25/2024	(30,000.000)	(29,961.60) 30,221.70	260.10
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	11/20/2024	(75,000.000)	(73,475.70) 71,168.25	(2,307.45)
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	11/21/2024	(50,000.000)	(48,983.80) 47,428.50	(1,555.30)
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	12/04/2024	(100,000.000)	(97,967.60) 98,411.00	443.40
23291KAK1 FINF30140002	DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19		S	03/05/2024	(50,000.000)	(39,644.00) 37,719.50	(1,924.50)
235851AW2 FINF30140002	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21		S	08/30/2024	(40,000.000)	(27,866.00) 26,808.80	(1,057.20)
25179MBH5 FINF30140002	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24		S	09/25/2024	(30,000.000)	(30,168.43) 30,003.00	(165.43)
25179MBH5 FINF30140002	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24		S	09/26/2024	(5,000.000)	(5,028.07) 4,906.45	(121.62)
25179MBH5 FINF30140002	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24		S	09/26/2024	(45,000.000)	(45,252.65) 44,119.80	(1,132.85)
25179MBH5 FINF30140002	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24		S	12/12/2024	(55,000.000)	(55,308.80) 51,762.15	(3,546.65)
25278XAT6 FINF30140002	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22		S	12/12/2024	(25,000.000)	(20,716.50) 19,575.00	(1,141.50)
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	04/09/2024	(20,000.000)	(19,991.40) 20,039.60	48.20

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	04/09/2024	(25,000.000)	(24,989.25) 25,035.25	46.00
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	08/19/2024	(30,000.000)	(29,987.10) 30,602.70	615.60
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	09/17/2024	(20,000.000)	(19,991.40) 20,717.40	726.00
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	09/25/2024	(30,000.000)	(29,987.10) 30,971.40	984.30
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	09/26/2024	(30,000.000)	(29,987.10) 30,497.70	510.60
25278XBB4 FINF30140002	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24		S	08/19/2024	(25,000.000)	(24,988.50) 25,617.50	629.00
25278XBB4 FINF30140002	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24		S	09/25/2024	(30,000.000)	(29,986.20) 31,027.20	1,041.00
25278XBB4 FINF30140002	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24		S	12/12/2024	(45,000.000)	(44,979.30) 43,861.95	(1,117.35)
254687ET9 FINF30140002	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19		S	10/16/2024	(40,000.000)	(42,040.00) 41,530.00	(510.00)
254687FR2 FINF30140002	WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20		S	05/20/2024	(120,000.000)	(117,246.00) 111,237.60	(6,008.40)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/12/2024	(35,000.000)	(28,252.35) 26,133.45	(2,118.90)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/12/2024	(90,000.000)	(72,648.90) 67,386.60	(5,262.30)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/17/2024	(40,000.000)	(32,288.40) 29,352.00	(2,936.40)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/25/2024	(40,000.000)	(32,288.40) 28,914.40	(3,374.00)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/29/2024	(40,000.000)	(32,288.40) 29,295.60	(2,992.80)
25470DBL2 FINF30140002	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	PTRN// 777721	S	05/20/2024	(115,000.000)	(75,253.70) 73,097.45	(2,156.25)
26442CBH6 FINF30140002	DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22		S	02/08/2024	(90,000.000)	(69,215.40) 65,692.80	(3,522.60)
26442CBL7 FINF30140002	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23		S	02/07/2024	(90,000.000)	(93,018.60) 89,415.00	(3,603.60)
26442CBL7 FINF30140002	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23		S	02/09/2024	(35,000.000)	(36,173.90) 34,467.30	(1,706.60)
26874RAP3 FINF30140002	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24		S	05/29/2024	(55,000.000)	(54,355.40) 53,603.55	(751.85)
26874RAP3 FINF30140002	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24		S	05/30/2024	(40,000.000)	(39,531.20) 39,269.20	(262.00)
26874RAP3 FINF30140002	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24		S	06/10/2024	(40,000.000)	(39,531.20) 39,518.40	(12.80)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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26874RAP3	ENI SPA 144A		S	06/12/2024	(45,000.000)	(44,472.60)	743.40
FINF30140002	5.950% 05/15/2054 DD 05/15/24					45,216.00	
26874RAP3	ENI SPA 144A		S	10/16/2024	(35,000.000)	(34,589.80)	1,102.15
FINF30140002	5.950% 05/15/2054 DD 05/15/24					35,691.95	
27409LAE3	EAST OHIO GAS CO/THE 144A		S	03/08/2024	(135,000.000)	(87,847.20)	(1,894.05)
FINF30140002	3.000% 06/15/2050 DD 06/16/20					85,953.15	
28622HAC5	ELEVANCE HEALTH INC		S	01/11/2024	(55,000.000)	(55,106.70)	(894.30)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					54,212.40	
28622HAC5	ELEVANCE HEALTH INC		S	03/05/2024	(45,000.000)	(45,087.30)	(2,055.15)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					43,032.15	
28622HAC5	ELEVANCE HEALTH INC		S	03/05/2024	(55,000.000)	(55,106.70)	(2,341.35)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					52,765.35	
28622HAC5	ELEVANCE HEALTH INC		S	03/20/2024	(120,000.000)	(120,232.80)	(7,310.40)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					112,922.40	
28622HAC5	ELEVANCE HEALTH INC		S	04/08/2024	(35,000.000)	(35,067.90)	(2,426.20)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					32,641.70	
28622HAC5	ELEVANCE HEALTH INC		S	04/30/2024	(40,000.000)	(40,077.60)	(4,044.40)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					36,033.20	
29103DAM8	EMERA US FINANCE LP		S	10/08/2024	(84,000.000)	(69,342.84)	2,615.76
FINF30140002	4.750% 06/15/2046 DD 12/15/16					71,958.60	
29250NBZ7	ENBRIDGE INC		S	07/08/2024	(40,000.000)	(46,703.60)	(2,147.60)
FINF30140002	6.700% 11/15/2053 DD 11/09/23					44,556.00	
29250NBZ7	ENBRIDGE INC		S	08/19/2024	(25,000.000)	(29,189.75)	(418.25)
FINF30140002	6.700% 11/15/2053 DD 11/09/23					28,771.50	
29250NBZ7	ENBRIDGE INC		S	09/25/2024	(30,000.000)	(35,027.70)	69.60
FINF30140002	6.700% 11/15/2053 DD 11/09/23					35,097.30	
29273RBF5	ENERGY TRANSFER LP		S	01/10/2024	(60,000.000)	(55,197.00)	(978.60)
FINF30140002	5.150% 03/15/2045 DD 03/12/15					54,218.40	
29273RBF5	ENERGY TRANSFER LP		S	02/08/2024	(125,000.000)	(114,993.75)	(2,205.00)
FINF30140002	5.150% 03/15/2045 DD 03/12/15					112,788.75	
29273RBJ7	ENERGY TRANSFER LP		S	08/19/2024	(35,000.000)	(35,348.25)	794.15
FINF30140002	6.125% 12/15/2045 DD 06/23/15					36,142.40	
29273VAW0	ENERGY TRANSFER LP		S	02/28/2024	(20,000.000)	(19,904.60)	(353.40)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					19,551.20	
29273VAW0	ENERGY TRANSFER LP		S	02/28/2024	(110,000.000)	(109,475.30)	(2,091.10)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					107,384.20	
29273VAW0	ENERGY TRANSFER LP		S	03/05/2024	(45,000.000)	(44,785.35)	(238.50)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					44,546.85	
29273VAW0	ENERGY TRANSFER LP		S	03/06/2024	(20,000.000)	(19,904.60)	18.00
FINF30140002	5.950% 05/15/2054 DD 01/25/24					19,922.60	
29273VAW0	ENERGY TRANSFER LP		S	03/06/2024	(45,000.000)	(44,785.35)	(139.95)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					44,645.40	
29273VAW0	ENERGY TRANSFER LP		S	03/07/2024	(45,000.000)	(44,785.35)	134.10
FINF30140002	5.950% 05/15/2054 DD 01/25/24					44,919.45	

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
29273VAW0	ENERGY TRANSFER LP		S	03/08/2024	(20,000.000)	(19,904.60)	54.00
FINF30140002	5.950% 05/15/2054 DD 01/25/24					19,958.60	
29273VAW0	ENERGY TRANSFER LP		S	04/09/2024	(20,000.000)	(19,912.29)	(177.09)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					19,735.20	
29273VAW0	ENERGY TRANSFER LP		S	07/08/2024	(40,000.000)	(39,824.58)	(301.78)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					39,522.80	
29273VAW0	ENERGY TRANSFER LP		S	08/01/2024	(70,000.000)	(69,693.02)	(10.12)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					69,682.90	
29273VAW0	ENERGY TRANSFER LP		S	09/25/2024	(25,000.000)	(24,890.36)	851.14
FINF30140002	5.950% 05/15/2054 DD 01/25/24					25,741.50	
29273VBB5	ENERGY TRANSFER LP		S	06/12/2024	(40,000.000)	(39,784.40)	131.60
FINF30140002	6.050% 09/01/2054 DD 06/21/24					39,916.00	
29273VBB5	ENERGY TRANSFER LP		S	06/12/2024	(45,000.000)	(44,757.45)	(49.05)
FINF30140002	6.050% 09/01/2054 DD 06/21/24					44,708.40	
29273VBB5	ENERGY TRANSFER LP		S	06/12/2024	(45,000.000)	(44,757.45)	49.50
FINF30140002	6.050% 09/01/2054 DD 06/21/24					44,806.95	
29273VBB5	ENERGY TRANSFER LP		S	06/13/2024	(45,000.000)	(44,757.45)	210.15
FINF30140002	6.050% 09/01/2054 DD 06/21/24					44,967.60	
29273VBB5	ENERGY TRANSFER LP		S	07/02/2024	(20,000.000)	(19,892.20)	(273.20)
FINF30140002	6.050% 09/01/2054 DD 06/21/24					19,619.00	
29273VBB5	ENERGY TRANSFER LP		S	07/08/2024	(40,000.000)	(39,784.40)	201.60
FINF30140002	6.050% 09/01/2054 DD 06/21/24					39,986.00	
29273VBB5	ENERGY TRANSFER LP		S	07/11/2024	(105,000.000)	(104,434.05)	1,063.65
FINF30140002	6.050% 09/01/2054 DD 06/21/24					105,497.70	
29364GAK9	ENTERGY CORP		S	07/08/2024	(55,000.000)	(41,626.20)	(2,101.55)
FINF30140002	3.750% 06/15/2050 DD 05/19/20					39,524.65	
29364GAK9	ENTERGY CORP		S	08/19/2024	(35,000.000)	(26,489.40)	(474.60)
FINF30140002	3.750% 06/15/2050 DD 05/19/20					26,014.80	
29364GAK9	ENTERGY CORP		S	09/25/2024	(40,000.000)	(30,273.60)	357.60
FINF30140002	3.750% 06/15/2050 DD 05/19/20					30,631.20	
29364WBN7	ENTERGY LOUISIANA LLC		S	03/14/2024	(40,000.000)	(39,942.40)	(69.20)
FINF30140002	5.700% 03/15/2054 DD 03/08/24					39,873.20	
29364WBN7	ENTERGY LOUISIANA LLC		S	03/14/2024	(40,000.000)	(39,942.40)	(52.40)
FINF30140002	5.700% 03/15/2054 DD 03/08/24					39,890.00	
29379VBF9	ENTERPRISE PRODUCTS OPERATING		S	08/19/2024	(30,000.000)	(29,103.30)	(1,061.40)
FINF30140002	4.950% 10/15/2054 DD 10/14/14					28,041.90	
29379VBF9	ENTERPRISE PRODUCTS OPERATING		S	09/25/2024	(30,000.000)	(29,103.30)	(434.10)
FINF30140002	4.950% 10/15/2054 DD 10/14/14					28,669.20	
29379VBF9	ENTERPRISE PRODUCTS OPERATING		S	10/25/2024	(60,000.000)	(58,206.60)	(3,477.00)
FINF30140002	4.950% 10/15/2054 DD 10/14/14					54,729.60	
29379VBF9	ENTERPRISE PRODUCTS OPERATING		S	12/05/2024	(75,000.000)	(72,758.25)	(2,813.25)
FINF30140002	4.950% 10/15/2054 DD 10/14/14					69,945.00	
29379VBW2	ENTERPRISE PRODUCTS OPERATING		S	12/05/2024	(35,000.000)	(30,460.50)	(1,199.80)
FINF30140002	4.200% 01/31/2050 DD 07/08/19					29,260.70	

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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29379VCH4 FINF30140002	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24		S	08/19/2024	(25,000.000)	(24,915.75) 25,840.75	925.00
29379VCH4 FINF30140002	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24		S	09/25/2024	(30,000.000)	(29,898.90) 31,288.80	1,389.90
29379VCH4 FINF30140002	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24		S	12/05/2024	(40,000.000)	(39,865.20) 40,898.00	1,032.80
29379VCH4 FINF30140002	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24		S	12/18/2024	(40,000.000)	(39,865.20) 39,557.20	(308.00)
29736RAM2 FINF30140002	ESTEE LAUDER COS INC/THE 3.125% 12/01/2049 DD 11/21/19		S	09/05/2024	(5,000.000)	(3,651.90) 3,634.90	(17.00)
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	07/08/2024	(55,000.000)	(58,940.20) 57,605.35	(1,334.85)
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	07/18/2024	(20,000.000)	(21,432.80) 21,175.40	(257.40)
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	07/23/2024	(20,000.000)	(21,432.80) 21,101.60	(331.20)
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	08/19/2024	(35,000.000)	(37,507.40) 38,088.75	581.35
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	09/20/2024	(40,000.000)	(42,865.60) 44,665.20	1,799.60
30161MAJ2 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.750% 10/01/2041 DD 09/30/10		S	05/30/2024	(200,000.000)	(200,062.00) 193,594.00	(6,468.00)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/10/2024	(5,000.000)	(5,004.60) 4,811.75	(192.85)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/10/2024	(45,000.000)	(45,041.40) 43,141.95	(1,899.45)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/14/2024	(25,000.000)	(25,023.00) 24,069.50	(953.50)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/17/2024	(55,000.000)	(55,050.60) 53,125.60	(1,925.00)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/29/2024	(130,000.000)	(130,119.60) 122,835.70	(7,283.90)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	06/06/2024	(90,000.000)	(90,082.80) 87,943.50	(2,139.30)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	06/13/2024	(140,000.000)	(140,128.80) 137,356.80	(2,772.00)
30231GBF8 FINF30140002	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20		S	03/06/2024	(50,000.000)	(46,580.00) 45,653.00	(927.00)
30231GBF8 FINF30140002	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20		S	03/18/2024	(25,000.000)	(23,290.00) 22,589.50	(700.50)
30303M8J4 FINF30140002	META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22		S	10/18/2024	(35,000.000)	(31,961.41) 31,372.95	(588.46)
30303M8Q8 FINF30140002	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23		S	07/02/2024	(30,000.000)	(32,624.98) 30,396.00	(2,228.98)

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

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30303M8Q8	META PLATFORMS INC		S	10/18/2024	(35,000.000)	(38,062.48)	(1,164.08)
FINF30140002	5.600% 05/15/2053 DD 05/03/23					36,898.40	
30303M8V7	META PLATFORMS INC		S	08/19/2024	(25,000.000)	(24,900.25)	1,067.25
FINF30140002	5.400% 08/15/2054 DD 08/09/24					25,967.50	
30303M8V7	META PLATFORMS INC		S	09/25/2024	(30,000.000)	(29,880.30)	1,677.90
FINF30140002	5.400% 08/15/2054 DD 08/09/24					31,558.20	
30303M8V7	META PLATFORMS INC		S	10/18/2024	(35,000.000)	(34,860.35)	975.80
FINF30140002	5.400% 08/15/2054 DD 08/09/24					35,836.15	
30303M8W5	META PLATFORMS INC		S	08/19/2024	(25,000.000)	(24,892.00)	1,276.75
FINF30140002	5.550% 08/15/2064 DD 08/09/24					26,168.75	
30303M8W5	META PLATFORMS INC		S	09/25/2024	(25,000.000)	(24,892.00)	1,692.50
FINF30140002	5.550% 08/15/2064 DD 08/09/24					26,584.50	
33767BAC3	FIRSTENERGY TRANSMISSION 144A		S	11/20/2024	(45,000.000)	(39,042.00)	(434.25)
FINF30140002	4.550% 04/01/2049 DD 03/28/19					38,607.75	
33767BAC3	FIRSTENERGY TRANSMISSION 144A		S	11/22/2024	(25,000.000)	(21,690.00)	(205.25)
FINF30140002	4.550% 04/01/2049 DD 03/28/19					21,484.75	
341081EQ6	FLORIDA POWER & LIGHT CO		S	01/18/2024	(45,000.000)	(48,271.50)	(816.30)
FINF30140002	5.625% 04/01/2034 DD 04/04/03					47,455.20	
341081ER4	FLORIDA POWER & LIGHT CO		S	01/23/2024	(5,000.000)	(5,401.70)	(87.20)
FINF30140002	5.950% 10/01/2033 DD 10/15/03					5,314.50	
341081ER4	FLORIDA POWER & LIGHT CO		S	01/29/2024	(45,000.000)	(48,615.30)	(886.95)
FINF30140002	5.950% 10/01/2033 DD 10/15/03					47,728.35	
35671DBC8	FREEPORT-MCMORAN INC		S	07/08/2024	(50,000.000)	(48,635.00)	(543.00)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					48,092.00	
35671DBC8	FREEPORT-MCMORAN INC		S	08/19/2024	(35,000.000)	(34,044.50)	190.75
FINF30140002	5.450% 03/15/2043 DD 09/15/13					34,235.25	
35671DBC8	FREEPORT-MCMORAN INC		S	09/25/2024	(40,000.000)	(38,908.00)	1,129.20
FINF30140002	5.450% 03/15/2043 DD 09/15/13					40,037.20	
35671DBC8	FREEPORT-MCMORAN INC		S	10/17/2024	(55,000.000)	(53,498.50)	607.75
FINF30140002	5.450% 03/15/2043 DD 09/15/13					54,106.25	
35671DBC8	FREEPORT-MCMORAN INC		S	10/17/2024	(5,000.000)	(4,863.50)	64.30
FINF30140002	5.450% 03/15/2043 DD 09/15/13					4,927.80	
35671DBC8	FREEPORT-MCMORAN INC		S	10/18/2024	(140,000.000)	(136,178.00)	1,720.60
FINF30140002	5.450% 03/15/2043 DD 09/15/13					137,898.60	
35671DBC8	FREEPORT-MCMORAN INC		S	10/29/2024	(5,000.000)	(4,863.50)	(87.80)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					4,775.70	
35671DBC8	FREEPORT-MCMORAN INC		S	10/29/2024	(5,000.000)	(4,863.50)	(59.65)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					4,803.85	
35671DBC8	FREEPORT-MCMORAN INC		S	10/29/2024	(10,000.000)	(9,727.00)	(113.10)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					9,613.90	
35671DBC8	FREEPORT-MCMORAN INC		S	10/30/2024	(105,000.000)	(102,133.50)	(743.40)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					101,390.10	
361448BR3	GATX CORP		S	07/08/2024	(40,000.000)	(39,983.60)	722.80
FINF30140002	6.050% 06/05/2054 DD 06/05/24					40,706.40	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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361448BR3	GATX CORP		S	08/19/2024	(5,000.000)	(4,997.95)	281.50
FINF30140002	6.050% 06/05/2054 DD 06/05/24					5,279.45	
36267VAM5	GE HEALTHCARE TECHNOLOGIES INC		S	08/16/2024	(70,000.000)	(81,643.10)	(980.70)
FINF30140002	6.377% 11/22/2052 DD 05/22/23					80,662.40	
37045VAH3	GENERAL MOTORS CO		S	01/18/2024	(5,000.000)	(4,781.40)	(83.60)
FINF30140002	5.000% 04/01/2035 DD 11/12/14					4,697.80	
37045VAH3	GENERAL MOTORS CO		S	01/18/2024	(40,000.000)	(38,251.20)	(812.40)
FINF30140002	5.000% 04/01/2035 DD 11/12/14					37,438.80	
37045VAT7	GENERAL MOTORS CO		S	04/09/2024	(20,000.000)	(19,639.18)	(213.78)
FINF30140002	5.950% 04/01/2049 DD 09/10/18					19,425.40	
37045VAT7	GENERAL MOTORS CO		S	07/08/2024	(45,000.000)	(44,188.15)	284.44
FINF30140002	5.950% 04/01/2049 DD 09/10/18					44,472.59	
37045VAT7	GENERAL MOTORS CO		S	08/19/2024	(30,000.000)	(29,458.77)	996.33
FINF30140002	5.950% 04/01/2049 DD 09/10/18					30,455.10	
375558BD4	GILEAD SCIENCES INC		S	08/19/2024	(35,000.000)	(33,468.05)	(787.85)
FINF30140002	4.750% 03/01/2046 DD 09/14/15					32,680.20	
375558BD4	GILEAD SCIENCES INC		S	09/25/2024	(35,000.000)	(33,468.05)	156.10
FINF30140002	4.750% 03/01/2046 DD 09/14/15					33,624.15	
375558BG7	GILEAD SCIENCES INC		S	01/16/2024	(170,000.000)	(168,339.10)	(2,133.50)
FINF30140002	4.600% 09/01/2035 DD 09/14/15					166,205.60	
375558BJ1	GILEAD SCIENCES INC		S	05/09/2024	(100,000.000)	(92,207.00)	(4,612.00)
FINF30140002	4.000% 09/01/2036 DD 09/20/16					87,595.00	
375558BT9	GILEAD SCIENCES INC		S	07/08/2024	(55,000.000)	(38,121.60)	(3,036.55)
FINF30140002	2.800% 10/01/2050 DD 09/30/20					35,085.05	
375558BT9	GILEAD SCIENCES INC		S	08/19/2024	(30,000.000)	(20,793.60)	(771.30)
FINF30140002	2.800% 10/01/2050 DD 09/30/20					20,022.30	
375558CA9	GILEAD SCIENCES INC		S	04/24/2024	(70,000.000)	(76,081.60)	(7,875.70)
FINF30140002	5.550% 10/15/2053 DD 09/14/23					68,205.90	
375558CA9	GILEAD SCIENCES INC		S	04/24/2024	(80,000.000)	(86,950.40)	(8,767.20)
FINF30140002	5.550% 10/15/2053 DD 09/14/23					78,183.20	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/12/2024	(45,000.000)	(49,169.25)	(555.75)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					48,613.50	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/13/2024	(45,000.000)	(49,169.25)	(662.40)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					48,506.85	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/13/2024	(45,000.000)	(49,169.25)	(607.95)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					48,561.30	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/19/2024	(5,000.000)	(5,463.25)	(110.25)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					5,353.00	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/19/2024	(50,000.000)	(54,632.50)	(1,125.00)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					53,507.50	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/21/2024	(40,000.000)	(43,706.00)	(968.00)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					42,738.00	
37959GAF4	GLOBAL ATLANTIC FIN CO 144A		S	07/08/2024	(45,000.000)	(45,326.01)	(251.77)
FINF30140002	6.750% 03/15/2054 DD 03/15/24					45,074.24	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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38141GA53 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2034 DD 10/24/23		S	07/08/2024	(30,000.000)	(32,851.50) 32,597.70	(253.80)
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	04/18/2024	(40,000.000)	(40,000.00) 40,068.80	68.80
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	04/18/2024	(60,000.000)	(60,000.00) 60,094.20	94.20
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	04/18/2024	(75,000.000)	(75,000.00) 75,186.00	186.00
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	07/08/2024	(75,000.000)	(75,000.00) 77,556.75	2,556.75
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	08/19/2024	(45,000.000)	(45,000.00) 47,618.55	2,618.55
38141GB78 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24		S	12/11/2024	(180,000.000)	(180,000.00) 177,714.00	(2,286.00)
38141GB78 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24		S	12/11/2024	(215,000.000)	(215,000.00) 212,207.15	(2,792.85)
38141GZM9 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22		S	01/23/2024	(10,000.000)	(8,596.60) 8,497.40	(99.20)
38239EAC6 FINF30140002	GOODMAN US FINANCE SIX LL 144A 5.125% 10/07/2034 DD 10/07/24		S	10/03/2024	(30,000.000)	(29,865.60) 30,074.40	208.80
404119BY4 FINF30140002	HCA INC 5.125% 06/15/2039 DD 06/12/19		S	07/29/2024	(190,000.000)	(181,529.80) 179,363.80	(2,166.00)
404119BZ1 FINF30140002	HCA INC 5.250% 06/15/2049 DD 06/12/19		S	07/24/2024	(140,000.000)	(127,068.10) 124,121.20	(2,946.90)
404119CV9 FINF30140002	HCA INC 6.000% 04/01/2054 DD 02/23/24		S	06/18/2024	(45,000.000)	(45,654.30) 45,476.10	(178.20)
404119CV9 FINF30140002	HCA INC 6.000% 04/01/2054 DD 02/23/24		S	06/20/2024	(35,000.000)	(35,508.90) 35,117.60	(391.30)
404119CV9 FINF30140002	HCA INC 6.000% 04/01/2054 DD 02/23/24		S	06/21/2024	(55,000.000)	(55,799.70) 55,018.70	(781.00)
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	04/09/2024	(20,000.000)	(19,842.11) 19,862.40	20.29
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	07/08/2024	(40,000.000)	(39,684.23) 39,814.00	129.77
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	07/23/2024	(115,000.000)	(114,092.16) 113,623.45	(468.71)
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	07/24/2024	(115,000.000)	(114,092.15) 113,105.95	(986.20)
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	12/16/2024	(115,000.000)	(120,710.10) 113,651.05	(7,059.05)
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	12/17/2024	(105,000.000)	(110,213.58) 103,707.45	(6,506.13)
404121AK1 FINF30140002	HCA INC 5.450% 09/15/2034 DD 08/12/24		S	08/13/2024	(120,000.000)	(119,824.80) 121,454.40	1,629.60

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
404121AL9	HCA INC		S	09/18/2024	(45,000.000)	(45,606.52)	2,318.48
FINF30140002	5.950% 09/15/2054 DD 08/12/24					47,925.00	
404121AL9	HCA INC		S	09/25/2024	(30,000.000)	(30,404.35)	1,222.55
FINF30140002	5.950% 09/15/2054 DD 08/12/24					31,626.90	
404121AL9	HCA INC		S	10/08/2024	(120,000.000)	(123,571.39)	(206.59)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					123,364.80	
404121AL9	HCA INC		S	10/09/2024	(120,000.000)	(123,571.39)	(963.79)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					122,607.60	
404121AL9	HCA INC		S	10/10/2024	(50,000.000)	(51,488.08)	(265.58)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					51,222.50	
404121AL9	HCA INC		S	12/10/2024	(85,000.000)	(87,529.73)	(1,564.98)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					85,964.75	
404121AL9	HCA INC		S	12/19/2024	(85,000.000)	(87,529.73)	(6,192.38)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					81,337.35	
42809HAH0	HESS CORP		S	05/13/2024	(105,000.000)	(113,554.35)	(8,812.65)
FINF30140002	5.800% 04/01/2047 DD 09/28/16					104,741.70	
437076CQ3	HOME DEPOT INC/THE		S	03/05/2024	(30,000.000)	(24,228.25)	(1,282.15)
FINF30140002	3.625% 04/15/2052 DD 03/28/22					22,946.10	
437076CQ3	HOME DEPOT INC/THE		S	03/05/2024	(70,000.000)	(56,532.60)	(2,847.50)
FINF30140002	3.625% 04/15/2052 DD 03/28/22					53,685.10	
437076CQ3	HOME DEPOT INC/THE		S	03/07/2024	(35,000.000)	(28,266.30)	(1,289.70)
FINF30140002	3.625% 04/15/2052 DD 03/28/22					26,976.60	
437076CQ3	HOME DEPOT INC/THE		S	03/07/2024	(45,000.000)	(36,342.39)	(1,784.64)
FINF30140002	3.625% 04/15/2052 DD 03/28/22					34,557.75	
437076CT7	HOME DEPOT INC/THE		S	01/05/2024	(55,000.000)	(55,804.65)	(1,882.10)
FINF30140002	4.950% 09/15/2052 DD 09/19/22					53,922.55	
437076CT7	HOME DEPOT INC/THE		S	01/11/2024	(35,000.000)	(35,512.05)	(344.75)
FINF30140002	4.950% 09/15/2052 DD 09/19/22					35,167.30	
437076CT7	HOME DEPOT INC/THE		S	01/25/2024	(55,000.000)	(55,804.65)	(2,035.00)
FINF30140002	4.950% 09/15/2052 DD 09/19/22					53,769.65	
437076CT7	HOME DEPOT INC/THE		S	02/05/2024	(35,000.000)	(35,512.05)	(1,652.36)
FINF30140002	4.950% 09/15/2052 DD 09/19/22					33,859.69	
437076DF6	HOME DEPOT INC/THE		S	06/18/2024	(145,000.000)	(142,794.26)	1,171.89
FINF30140002	5.300% 06/25/2054 DD 06/25/24					143,966.15	
437076DF6	HOME DEPOT INC/THE		S	06/18/2024	(70,000.000)	(68,935.16)	513.94
FINF30140002	5.300% 06/25/2054 DD 06/25/24					69,449.10	
437076DF6	HOME DEPOT INC/THE		S	06/25/2024	(35,000.000)	(34,467.58)	490.42
FINF30140002	5.300% 06/25/2054 DD 06/25/24					34,958.00	
437076DG4	HOME DEPOT INC/THE		S	06/26/2024	(65,000.000)	(64,333.43)	24.37
FINF30140002	5.400% 06/25/2064 DD 06/25/24					64,357.80	
437076DG4	HOME DEPOT INC/THE		S	09/25/2024	(25,000.000)	(24,743.63)	1,844.37
FINF30140002	5.400% 06/25/2064 DD 06/25/24					26,588.00	
437076DG4	HOME DEPOT INC/THE		S	10/23/2024	(85,000.000)	(84,128.33)	1,002.57
FINF30140002	5.400% 06/25/2064 DD 06/25/24					85,130.90	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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444859BX9	HUMANA INC		S	12/16/2024	(125,000.000)	(118,462.42)	(2,442.42)
FINF30140002	5.500% 03/15/2053 DD 03/13/23					116,020.00	
444859CB6	HUMANA INC		S	06/04/2024	(115,000.000)	(114,319.07)	(1,290.17)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					113,028.90	
444859CB6	HUMANA INC		S	06/05/2024	(45,000.000)	(44,733.55)	(423.85)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					44,309.70	
444859CB6	HUMANA INC		S	07/16/2024	(80,000.000)	(79,169.32)	(592.52)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					78,576.80	
444859CB6	HUMANA INC		S	07/16/2024	(80,000.000)	(79,169.33)	(226.93)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					78,942.40	
444859CB6	HUMANA INC		S	07/16/2024	(80,000.000)	(79,169.32)	33.08
FINF30140002	5.750% 04/15/2054 DD 03/13/24					79,202.40	
444859CB6	HUMANA INC		S	07/17/2024	(35,000.000)	(34,636.58)	(99.28)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					34,537.30	
444859CB6	HUMANA INC		S	07/17/2024	(50,000.000)	(49,480.83)	(120.83)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					49,360.00	
444859CB6	HUMANA INC		S	09/30/2024	(245,000.000)	(242,456.06)	8,061.34
FINF30140002	5.750% 04/15/2054 DD 03/13/24					250,517.40	
444859CB6	HUMANA INC		S	10/01/2024	(50,000.000)	(49,480.83)	1,878.17
FINF30140002	5.750% 04/15/2054 DD 03/13/24					51,359.00	
444859CB6	HUMANA INC		S	12/09/2024	(65,000.000)	(64,129.59)	481.71
FINF30140002	5.750% 04/15/2054 DD 03/13/24					64,611.30	
444859CB6	HUMANA INC		S	12/10/2024	(120,000.000)	(118,393.09)	621.71
FINF30140002	5.750% 04/15/2054 DD 03/13/24					119,014.80	
444859CB6	HUMANA INC		S	12/11/2024	(110,000.000)	(108,527.00)	(630.20)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					107,896.80	
446150BD5	HUNTINGTON BANCSHARES INC/OH		S	07/08/2024	(55,000.000)	(53,903.40)	857.90
FINF30140002	VAR RT 02/02/2035 DD 02/02/24					54,761.30	
45138LBH5	IDAHO POWER CO		S	03/04/2024	(23,000.000)	(23,854.68)	(1,312.38)
FINF30140002	5.500% 03/15/2053 DD 03/14/23					22,542.30	
454889AV8	INDIANA MICHIGAN POWER CO		S	05/01/2024	(45,000.000)	(47,402.55)	(4,148.55)
FINF30140002	5.625% 04/01/2053 DD 03/23/23					43,254.00	
458140BM1	INTEL CORP		S	08/30/2024	(40,000.000)	(37,927.60)	(4,290.80)
FINF30140002	4.750% 03/25/2050 DD 03/25/20					33,636.80	
458140CB4	INTEL CORP		S	04/04/2024	(20,000.000)	(19,659.60)	(1,320.60)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					18,339.00	
458140CB4	INTEL CORP		S	04/04/2024	(50,000.000)	(49,149.00)	(3,347.50)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					45,801.50	
458140CB4	INTEL CORP		S	08/05/2024	(70,000.000)	(68,808.60)	(6,978.30)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					61,830.30	
458140CB4	INTEL CORP		S	08/07/2024	(150,000.000)	(147,447.00)	(17,364.00)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					130,083.00	
458140CB4	INTEL CORP		S	08/15/2024	(40,000.000)	(39,319.20)	(4,107.60)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					35,211.60	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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458140CB4	INTEL CORP		S	09/25/2024	(35,000.000)	(34,404.30)	(3,466.40)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					30,937.90	
458140CC2	INTEL CORP		S	02/15/2024	(110,000.000)	(109,233.30)	(8,603.10)
FINF30140002	5.050% 08/05/2062 DD 08/05/22					100,630.20	
458140CJ7	INTEL CORP		S	01/03/2024	(80,000.000)	(86,808.00)	(1,716.00)
FINF30140002	5.700% 02/10/2053 DD 02/10/23					85,092.00	
458140CJ7	INTEL CORP		S	01/12/2024	(30,000.000)	(32,553.00)	(227.40)
FINF30140002	5.700% 02/10/2053 DD 02/10/23					32,325.60	
458140CJ7	INTEL CORP		S	01/24/2024	(65,000.000)	(70,531.50)	(2,487.55)
FINF30140002	5.700% 02/10/2053 DD 02/10/23					68,043.95	
458140CJ7	INTEL CORP		S	02/15/2024	(55,000.000)	(59,680.50)	(3,705.90)
FINF30140002	5.700% 02/10/2053 DD 02/10/23					55,974.60	
458140CK4	INTEL CORP		S	08/19/2024	(25,000.000)	(27,995.75)	(3,338.75)
FINF30140002	5.900% 02/10/2063 DD 02/10/23					24,657.00	
458140CK4	INTEL CORP		S	09/17/2024	(125,000.000)	(139,978.75)	(14,987.50)
FINF30140002	5.900% 02/10/2063 DD 02/10/23					124,991.25	
458140CK4	INTEL CORP		S	09/18/2024	(40,000.000)	(44,793.20)	(4,760.00)
FINF30140002	5.900% 02/10/2063 DD 02/10/23					40,033.20	
458140CM0	INTEL CORP		S	08/19/2024	(30,000.000)	(29,894.10)	(989.10)
FINF30140002	5.600% 02/21/2054 DD 02/21/24					28,905.00	
458140CM0	INTEL CORP		S	08/26/2024	(5,000.000)	(4,982.35)	(158.20)
FINF30140002	5.600% 02/21/2054 DD 02/21/24					4,824.15	
45866FAX2	INTERCONTINENTAL EXCHANGE INC		S	07/29/2024	(35,000.000)	(32,653.95)	(83.65)
FINF30140002	4.950% 06/15/2052 DD 05/23/22					32,570.30	
459506AS0	INTERNATIONAL FLAVORS & F 144A		S	02/13/2024	(34,000.000)	(23,300.20)	(1,112.48)
FINF30140002	3.468% 12/01/2050 DD 09/16/20					22,187.72	
46590XAQ9	JBS USA HOLDING LUX SARL/ JBS		S	06/03/2024	(55,000.000)	(40,956.85)	209.55
FINF30140002	4.375% 02/02/2052 DD 08/02/23					41,166.40	
46590XAX4	JBS USA HOLDING LUX SARL/ JBS		S	06/20/2024	(25,000.000)	(24,874.53)	516.47
FINF30140002	6.500% 12/01/2052 DD 06/01/23					25,391.00	
46590XAX4	JBS USA HOLDING LUX SARL/ JBS		S	06/24/2024	(45,000.000)	(44,774.17)	923.33
FINF30140002	6.500% 12/01/2052 DD 06/01/23					45,697.50	
46590XAX4	JBS USA HOLDING LUX SARL/ JBS		S	07/01/2024	(55,000.000)	(54,723.98)	(589.13)
FINF30140002	6.500% 12/01/2052 DD 06/01/23					54,134.85	
46647PDY9	JPMORGAN CHASE & CO		S	09/25/2024	(55,000.000)	(59,733.30)	1,449.80
FINF30140002	VAR RT 10/23/2034 DD 10/23/23					61,183.10	
46647PDY9	JPMORGAN CHASE & CO		S	10/07/2024	(105,000.000)	(114,036.30)	914.55
FINF30140002	VAR RT 10/23/2034 DD 10/23/23					114,950.85	
46647PEC6	JPMORGAN CHASE & CO		S	07/08/2024	(75,000.000)	(75,088.34)	260.41
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					75,348.75	
46647PEC6	JPMORGAN CHASE & CO		S	08/19/2024	(50,000.000)	(50,058.89)	1,529.11
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					51,588.00	
46647PEC6	JPMORGAN CHASE & CO		S	09/25/2024	(55,000.000)	(55,064.79)	2,495.46
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					57,560.25	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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46647PEC6 FINF30140002	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24		S	10/31/2024	(80,000.000)	(80,094.23) 80,733.60	639.37
46647PEH5 FINF30140002	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24		S	08/19/2024	(50,000.000)	(50,000.00) 53,154.00	3,154.00
46647PEH5 FINF30140002	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24		S	09/25/2024	(55,000.000)	(55,000.00) 59,337.85	4,337.85
46647PEH5 FINF30140002	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24		S	11/26/2024	(280,000.000)	(280,000.00) 291,054.40	11,054.40
46647PEK8 FINF30140002	JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24		S	08/19/2024	(50,000.000)	(50,000.00) 51,386.00	1,386.00
46647PEK8 FINF30140002	JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24		S	09/25/2024	(55,000.000)	(55,621.48) 57,449.15	1,827.67
46647PER3 FINF30140002	JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24		S	12/05/2024	(200,000.000)	(198,847.83) 198,914.00	66.17
47214BAB4 FINF30140002	JBS USA LUX SA / JBS USA 144A 7.250% 11/15/2053 DD 09/19/23		S	04/09/2024	(20,000.000)	(21,463.44) 21,039.20	(424.24)
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	05/31/2024	(55,000.000)	(58,779.31) 59,913.15	1,133.84
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	06/27/2024	(25,000.000)	(26,717.87) 27,448.25	730.38
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	07/08/2024	(40,000.000)	(42,748.60) 44,257.60	1,509.00
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	07/09/2024	(40,000.000)	(42,748.59) 44,060.40	1,311.81
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	08/14/2024	(55,000.000)	(58,779.31) 63,369.35	4,590.04
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	08/19/2024	(25,000.000)	(26,717.87) 28,827.00	2,109.13
49177JAP7 FINF30140002	KENVUE INC 5.050% 03/22/2053 DD 09/22/23		S	09/12/2024	(101,000.000)	(104,932.94) 103,966.37	(966.57)
494550AW6 FINF30140002	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07		S	12/11/2024	(105,000.000)	(115,510.50) 117,747.00	2,236.50
49456BAH4 FINF30140002	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14		S	01/09/2024	(90,000.000)	(86,880.60) 85,523.40	(1,357.20)
49456BAH4 FINF30140002	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14		S	01/11/2024	(45,000.000)	(43,440.30) 42,876.90	(563.40)
49456BAH4 FINF30140002	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14		S	03/04/2024	(45,000.000)	(43,440.30) 42,309.90	(1,130.40)
49456BAJ0 FINF30140002	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15		S	04/09/2024	(25,000.000)	(22,277.42) 22,180.50	(96.92)
49456BAJ0 FINF30140002	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15		S	07/08/2024	(50,000.000)	(44,554.84) 44,521.00	(33.84)
49456BAQ4 FINF30140002	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18		S	08/01/2024	(65,000.000)	(59,553.65) 59,551.05	(2.60)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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49456BAS0	KINDER MORGAN INC		S	08/19/2024	(40,000.000)	(26,908.00)	32.00
FINF30140002	3.250% 08/01/2050 DD 08/05/20					26,940.00	
49456BAS0	KINDER MORGAN INC		S	09/26/2024	(180,000.000)	(121,086.00)	450.00
FINF30140002	3.250% 08/01/2050 DD 08/05/20					121,536.00	
49456BAT8	KINDER MORGAN INC		S	08/01/2024	(50,000.000)	(35,883.00)	(841.50)
FINF30140002	3.600% 02/15/2051 DD 02/11/21					35,041.50	
49456BAT8	KINDER MORGAN INC		S	09/26/2024	(195,000.000)	(139,943.70)	436.80
FINF30140002	3.600% 02/15/2051 DD 02/11/21					140,380.50	
49456BAW1	KINDER MORGAN INC		S	02/28/2024	(105,000.000)	(99,805.79)	(3,707.69)
FINF30140002	5.450% 08/01/2052 DD 08/03/22					96,098.10	
49456BAW1	KINDER MORGAN INC		S	03/01/2024	(65,000.000)	(61,784.53)	(1,851.28)
FINF30140002	5.450% 08/01/2052 DD 08/03/22					59,933.25	
49456BAW1	KINDER MORGAN INC		S	03/05/2024	(20,000.000)	(19,010.63)	(364.23)
FINF30140002	5.450% 08/01/2052 DD 08/03/22					18,646.40	
49456BAW1	KINDER MORGAN INC		S	03/05/2024	(40,000.000)	(38,021.25)	(723.25)
FINF30140002	5.450% 08/01/2052 DD 08/03/22					37,298.00	
49456BAW1	KINDER MORGAN INC		S	04/09/2024	(20,000.000)	(18,990.10)	(309.10)
FINF30140002	5.450% 08/01/2052 DD 08/03/22					18,681.00	
49456BAW1	KINDER MORGAN INC		S	07/08/2024	(45,000.000)	(42,727.72)	(420.07)
FINF30140002	5.450% 08/01/2052 DD 08/03/22					42,307.65	
49456BAW1	KINDER MORGAN INC		S	07/26/2024	(45,000.000)	(42,727.72)	(881.32)
FINF30140002	5.450% 08/01/2052 DD 08/03/22					41,846.40	
49456BAW1	KINDER MORGAN INC		S	08/01/2024	(65,000.000)	(61,717.81)	(260.96)
FINF30140002	5.450% 08/01/2052 DD 08/03/22					61,456.85	
50077LAB2	KRAFT HEINZ FOODS CO		S	10/18/2024	(55,000.000)	(48,180.00)	(875.60)
FINF30140002	4.375% 06/01/2046 DD 05/24/16					47,304.40	
50222CAB6	LSEG US FIN CORP 144A		S	04/02/2024	(90,000.000)	(90,000.00)	(580.50)
FINF30140002	5.297% 03/28/2034 DD 03/28/24					89,419.50	
532457CS5	ELI LILLY & CO		S	08/19/2024	(25,000.000)	(24,877.50)	640.25
FINF30140002	5.050% 08/14/2054 DD 08/14/24					25,517.75	
532457CS5	ELI LILLY & CO		S	09/25/2024	(30,000.000)	(29,853.00)	1,012.50
FINF30140002	5.050% 08/14/2054 DD 08/14/24					30,865.50	
539830BK4	LOCKHEED MARTIN CORP		S	01/19/2024	(65,000.000)	(64,465.05)	(1,799.20)
FINF30140002	4.500% 05/15/2036 DD 11/23/15					62,665.85	
539830BX6	LOCKHEED MARTIN CORP		S	01/19/2024	(195,000.000)	(220,390.95)	(9,703.20)
FINF30140002	5.700% 11/15/2054 DD 10/24/22					210,687.75	
539830CB3	LOCKHEED MARTIN CORP		S	09/19/2024	(45,000.000)	(47,436.30)	159.30
FINF30140002	5.200% 02/15/2055 DD 05/25/23					47,595.60	
548661EF0	LOWE'S COS INC		S	07/11/2024	(50,000.000)	(42,113.00)	(2,274.50)
FINF30140002	4.450% 04/01/2062 DD 03/24/22					39,838.50	
548661EF0	LOWE'S COS INC		S	07/17/2024	(50,000.000)	(42,113.00)	(2,055.50)
FINF30140002	4.450% 04/01/2062 DD 03/24/22					40,057.50	
548661EF0	LOWE'S COS INC		S	09/25/2024	(30,000.000)	(25,267.80)	219.30
FINF30140002	4.450% 04/01/2062 DD 03/24/22					25,487.10	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	01/16/2024	(40,000.000)	(42,102.80) 40,883.60	(1,219.20)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	01/25/2024	(30,000.000)	(31,577.10) 30,754.80	(822.30)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	02/07/2024	(115,000.000)	(121,045.55) 117,102.20	(3,943.35)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	02/26/2024	(45,000.000)	(47,365.65) 44,906.85	(2,458.80)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	02/26/2024	(45,000.000)	(47,365.65) 44,932.50	(2,433.15)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	04/26/2024	(5,000.000)	(5,262.85) 4,771.45	(491.40)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	04/26/2024	(110,000.000)	(115,782.70) 104,956.50	(10,826.20)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	06/12/2024	(60,000.000)	(63,154.20) 59,136.00	(4,018.20)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	06/13/2024	(20,000.000)	(21,051.40) 19,919.00	(1,132.40)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	06/18/2024	(40,000.000)	(42,102.80) 39,602.00	(2,500.80)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	07/01/2024	(45,000.000)	(47,365.65) 43,159.50	(4,206.15)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	07/11/2024	(80,000.000)	(84,205.60) 79,563.20	(4,642.40)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	07/16/2024	(40,000.000)	(42,102.80) 40,030.00	(2,072.80)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	07/19/2024	(40,000.000)	(42,102.80) 39,507.60	(2,595.20)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	08/01/2024	(30,000.000)	(31,577.11) 29,769.00	(1,808.11)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	08/19/2024	(30,000.000)	(31,577.09) 30,525.00	(1,052.09)
55336VBT6 FINF30140002	MPLX LP 4.950% 03/14/2052 DD 03/14/22		S	03/05/2024	(132,000.000)	(117,886.56) 114,136.44	(3,750.12)
55336VBT6 FINF30140002	MPLX LP 4.950% 03/14/2052 DD 03/14/22		S	08/01/2024	(38,000.000)	(33,937.04) 33,060.76	(876.28)
55903VBD4 FINF30140002	WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23		S	10/18/2024	(40,000.000)	(34,889.52) 32,351.20	(2,538.32)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	08/09/2024	(115,000.000)	(97,807.47) 86,448.95	(11,358.52)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	08/19/2024	(40,000.000)	(34,019.98) 30,507.20	(3,512.78)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	08/20/2024	(80,000.000)	(68,039.98) 61,723.20	(6,316.78)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

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55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	09/25/2024	(40,000.000)	(34,019.98) 31,318.40	(2,701.58)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/08/2024	(190,000.000)	(161,594.94) 144,044.70	(17,550.24)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/09/2024	(25,000.000)	(21,262.49) 18,914.75	(2,347.74)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/09/2024	(25,000.000)	(21,262.49) 18,936.50	(2,325.99)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/09/2024	(45,000.000)	(38,272.49) 34,055.55	(4,216.94)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/10/2024	(95,000.000)	(80,797.48) 71,459.00	(9,338.48)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/11/2024	(70,000.000)	(59,534.98) 52,696.00	(6,838.98)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/15/2024	(40,000.000)	(34,019.98) 30,412.00	(3,607.98)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/16/2024	(105,000.000)	(89,302.47) 80,692.50	(8,609.97)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	12/12/2024	(30,000.000)	(25,234.66) 23,534.40	(1,700.26)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	12/12/2024	(30,000.000)	(25,234.66) 23,555.70	(1,678.96)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	12/12/2024	(35,000.000)	(29,440.43) 27,753.95	(1,686.48)
55903VBF9 FINF30140002	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23		S	08/09/2024	(10,000.000)	(8,615.00) 7,438.60	(1,176.40)
55903VBF9 FINF30140002	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23		S	08/16/2024	(25,000.000)	(21,537.50) 18,913.00	(2,624.50)
55903VBF9 FINF30140002	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23		S	08/19/2024	(40,000.000)	(34,460.00) 30,452.40	(4,007.60)
55903VBF9 FINF30140002	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23		S	08/26/2024	(45,000.000)	(38,767.50) 34,860.15	(3,907.35)
571676AH8 FINF30140002	MARS INC 144A 4.200% 04/01/2059 DD 03/29/19		S	07/01/2024	(5,000.000)	(4,319.35) 3,914.25	(405.10)
579780AU1 FINF30140002	MCCORMICK & CO INC/MD 4.700% 10/15/2034 DD 10/08/24		S	10/07/2024	(140,000.000)	(139,644.40) 137,845.40	(1,799.00)
58933YBM6 FINF30140002	MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23		S	01/31/2024	(100,000.000)	(103,234.00) 100,403.00	(2,831.00)
58933YBM6 FINF30140002	MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23		S	03/20/2024	(185,000.000)	(190,982.90) 177,934.85	(13,048.05)
59156RAY4 FINF30140002	METLIFE INC 5.875% 02/06/2041 DD 08/06/10		S	08/08/2024	(50,000.000)	(54,609.50) 52,470.50	(2,139.00)
59156RCC0 FINF30140002	METLIFE INC 5.000% 07/15/2052 DD 07/11/22		S	12/05/2024	(50,000.000)	(49,811.50) 48,130.50	(1,681.00)

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5500 Realized Gain & Loss Detail Report

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594918BS2	MICROSOFT CORP		S	04/08/2024	(116,000.000)	(106,962.44)	(5,396.32)
FINF30140002	3.450% 08/08/2036 DD 08/08/16					101,566.12	
594918BS2	MICROSOFT CORP		S	10/31/2024	(139,000.000)	(128,170.51)	(4,963.69)
FINF30140002	3.450% 08/08/2036 DD 08/08/16					123,206.82	
594918CE2	MICROSOFT CORP		S	01/19/2024	(55,000.000)	(40,791.30)	(1,799.05)
FINF30140002	2.921% 03/17/2052 DD 03/17/21					38,992.25	
594918CE2	MICROSOFT CORP		S	01/22/2024	(40,000.000)	(29,666.40)	(1,123.20)
FINF30140002	2.921% 03/17/2052 DD 03/17/21					28,543.20	
594918CE2	MICROSOFT CORP		S	05/30/2024	(65,000.000)	(48,207.90)	(4,653.35)
FINF30140002	2.921% 03/17/2052 DD 03/17/21					43,554.55	
595620AY1	MIDAMERICAN ENERGY CO		S	02/07/2024	(95,000.000)	(105,489.90)	(3,817.10)
FINF30140002	5.850% 09/15/2054 DD 09/07/23					101,672.80	
595620AY1	MIDAMERICAN ENERGY CO		S	02/28/2024	(30,000.000)	(33,312.60)	(1,914.90)
FINF30140002	5.850% 09/15/2054 DD 09/07/23					31,397.70	
60284MAB8	MINERA MEXICO SA DE CV 144A		S	07/08/2024	(55,000.000)	(44,378.95)	(2,578.95)
FINF30140002	4.500% 01/26/2050 DD 09/26/19					41,800.00	
60284MAB8	MINERA MEXICO SA DE CV 144A		S	08/19/2024	(35,000.000)	(28,241.15)	(328.65)
FINF30140002	4.500% 01/26/2050 DD 09/26/19					27,912.50	
60284MAB8	MINERA MEXICO SA DE CV 144A		S	09/25/2024	(40,000.000)	(32,275.60)	265.20
FINF30140002	4.500% 01/26/2050 DD 09/26/19					32,540.80	
61747YFL4	MORGAN STANLEY		S	03/01/2024	(190,000.000)	(190,000.00)	273.60
FINF30140002	VAR RT 01/18/2035 DD 01/18/24					190,273.60	
61747YFL4	MORGAN STANLEY		S	07/08/2024	(75,000.000)	(75,249.65)	380.35
FINF30140002	VAR RT 01/18/2035 DD 01/18/24					75,630.00	
61747YFL4	MORGAN STANLEY		S	10/31/2024	(70,000.000)	(70,233.00)	679.10
FINF30140002	VAR RT 01/18/2035 DD 01/18/24					70,912.10	
61747YFR1	MORGAN STANLEY		S	04/17/2024	(75,000.000)	(75,000.00)	123.75
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					75,123.75	
61747YFR1	MORGAN STANLEY		S	04/17/2024	(80,000.000)	(80,000.00)	114.40
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					80,114.40	
61747YFR1	MORGAN STANLEY		S	04/17/2024	(115,000.000)	(115,000.00)	233.45
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					115,233.45	
61747YFR1	MORGAN STANLEY		S	04/18/2024	(60,000.000)	(60,000.00)	265.80
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					60,265.80	
61747YFR1	MORGAN STANLEY		S	04/18/2024	(75,000.000)	(75,000.00)	337.50
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					75,337.50	
61747YFT7	MORGAN STANLEY		S	08/19/2024	(50,000.000)	(50,000.00)	1,121.50
FINF30140002	VAR RT 07/19/2035 DD 07/19/24					51,121.50	
61747YFT7	MORGAN STANLEY		S	09/25/2024	(55,000.000)	(55,000.00)	2,190.10
FINF30140002	VAR RT 07/19/2035 DD 07/19/24					57,190.10	
63111XAK7	NASDAQ INC		S	04/09/2024	(20,000.000)	(21,313.41)	(570.81)
FINF30140002	5.950% 08/15/2053 DD 06/28/23					20,742.60	
64105MAD3	NESTLE CAPITAL CORP 144A		S	03/20/2024	(55,000.000)	(54,813.55)	(1,013.10)
FINF30140002	5.100% 03/12/2054 DD 03/12/24					53,800.45	

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LIABILITY HEDGING POOL

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64105MAD3 FINF30140002	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		S	03/25/2024	(40,000.000)	(39,864.40) 39,258.00	(606.40)
64105MAD3 FINF30140002	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		S	03/26/2024	(95,000.000)	(94,677.95) 93,209.25	(1,468.70)
64105MAD3 FINF30140002	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		S	05/16/2024	(150,000.000)	(149,108.59) 145,038.00	(4,070.59)
64105MAD3 FINF30140002	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		S	05/17/2024	(70,000.000)	(69,584.01) 67,250.40	(2,333.61)
641062AL8 FINF30140002	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18		S	08/19/2024	(220,000.000)	(202,318.60) 201,223.00	(1,095.60)
641062AN4 FINF30140002	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18		S	08/14/2024	(85,000.000)	(76,211.85) 73,122.10	(3,089.75)
64110LBA3 FINF30140002	NETFLIX INC 5.400% 08/15/2054 DD 08/01/24		S	07/30/2024	(40,000.000)	(39,916.00) 40,128.40	212.40
64110LBA3 FINF30140002	NETFLIX INC 5.400% 08/15/2054 DD 08/01/24		S	07/30/2024	(45,000.000)	(44,905.50) 45,157.50	252.00
65339KCQ1 FINF30140002	NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23		S	01/03/2024	(80,000.000)	(78,902.40) 76,313.60	(2,588.80)
666807BP6 FINF30140002	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17		S	04/09/2024	(25,000.000)	(21,431.58) 20,260.50	(1,171.08)
666807BP6 FINF30140002	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17		S	09/25/2024	(35,000.000)	(30,004.21) 30,250.15	245.94
666807CJ9 FINF30140002	NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23		S	07/08/2024	(40,000.000)	(39,791.60) 36,856.80	(2,934.80)
666807CJ9 FINF30140002	NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23		S	08/19/2024	(30,000.000)	(29,843.70) 28,854.30	(989.40)
666807CJ9 FINF30140002	NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23		S	09/25/2024	(10,000.000)	(9,947.90) 9,816.90	(131.00)
666807CM2 FINF30140002	NORTHROP GRUMMAN CORP 5.200% 06/01/2054 DD 01/31/24		S	04/09/2024	(20,000.000)	(19,554.60) 19,261.00	(293.60)
66989HAH1 FINF30140002	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14		S	10/30/2024	(90,000.000)	(86,102.25) 81,751.50	(4,350.75)
66989HAH1 FINF30140002	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14		S	11/01/2024	(95,000.000)	(90,885.72) 86,122.25	(4,763.47)
66989HAH1 FINF30140002	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14		S	11/13/2024	(145,000.000)	(138,720.30) 129,474.85	(9,245.45)
674599CJ2 FINF30140002	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16		S	08/01/2024	(45,000.000)	(36,634.50) 36,444.60	(189.90)
674599EM3 FINF30140002	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24		S	09/25/2024	(30,000.000)	(31,456.50) 31,120.20	(336.30)
674599EM3 FINF30140002	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24		S	09/26/2024	(5,000.000)	(5,242.75) 5,100.55	(142.20)
674599EM3 FINF30140002	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24		S	09/26/2024	(60,000.000)	(62,913.00) 61,156.20	(1,756.80)

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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677050AN6 FINF30140002	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19		S	04/09/2024	(20,000.000)	(18,432.97) 17,746.60	(686.37)
68233JBV5 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20		S	07/26/2024	(90,000.000)	(72,991.80) 67,104.00	(5,887.80)
68233JBV5 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20		S	07/31/2024	(45,000.000)	(36,495.90) 34,071.75	(2,424.15)
68233JBV5 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20		S	08/19/2024	(35,000.000)	(28,385.70) 27,294.40	(1,091.30)
68233JBV5 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20		S	09/25/2024	(15,000.000)	(12,165.30) 11,931.75	(233.55)
68233JCM4 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22		S	02/07/2024	(75,000.000)	(74,049.75) 71,290.50	(2,759.25)
68233JCM4 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22		S	02/08/2024	(55,000.000)	(54,303.15) 51,847.40	(2,455.75)
68233JCM4 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22		S	07/26/2024	(35,000.000)	(34,556.55) 32,067.00	(2,489.55)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	01/04/2024	(50,000.000)	(46,815.50) 45,907.00	(908.50)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	01/04/2024	(70,000.000)	(65,541.70) 64,338.40	(1,203.30)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	01/11/2024	(110,000.000)	(102,994.10) 101,801.70	(1,192.40)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	01/18/2024	(105,000.000)	(98,312.55) 96,482.40	(1,830.15)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	04/18/2024	(123,000.000)	(115,166.13) 109,290.42	(5,875.71)
68389XB2 FINF30140002	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20		S	02/14/2024	(50,000.000)	(37,196.50) 35,144.50	(2,052.00)
68389XBZ7 FINF30140002	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21		S	04/09/2024	(30,000.000)	(23,919.81) 23,307.00	(612.81)
68389XCA1 FINF30140002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21		S	02/14/2024	(90,000.000)	(70,776.90) 66,987.00	(3,789.90)
68389XCA1 FINF30140002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21		S	08/07/2024	(95,000.000)	(72,602.48) 71,753.50	(848.98)
68389XCA1 FINF30140002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21		S	08/19/2024	(35,000.000)	(26,748.29) 27,411.65	663.36
68389XCA1 FINF30140002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21		S	09/25/2024	(35,000.000)	(27,345.71) 28,224.00	878.29
68389XCK9 FINF30140002	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22		S	02/21/2024	(165,000.000)	(193,729.80) 186,138.15	(7,591.65)
68389XCK9 FINF30140002	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22		S	04/09/2024	(20,000.000)	(23,470.54) 22,726.00	(744.54)
68389XCK9 FINF30140002	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22		S	05/14/2024	(90,000.000)	(105,617.42) 99,995.40	(5,622.02)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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68389XCK9	ORACLE CORP		S	05/14/2024	(90,000.000)	(105,617.42)	(5,412.32)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					100,205.10	
68389XCK9	ORACLE CORP		S	05/16/2024	(120,000.000)	(140,823.23)	(5,348.03)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					135,475.20	
68389XCK9	ORACLE CORP		S	06/06/2024	(130,000.000)	(152,558.50)	(5,267.20)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					147,291.30	
68389XCK9	ORACLE CORP		S	07/08/2024	(40,000.000)	(46,941.08)	(1,184.28)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					45,756.80	
68389XCK9	ORACLE CORP		S	07/24/2024	(105,000.000)	(123,220.32)	(4,740.42)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					118,479.90	
68389XCK9	ORACLE CORP		S	08/19/2024	(25,000.000)	(29,338.17)	241.58
FINF30140002	6.900% 11/09/2052 DD 11/09/22					29,579.75	
68389XCK9	ORACLE CORP		S	09/25/2024	(25,000.000)	(29,338.17)	832.83
FINF30140002	6.900% 11/09/2052 DD 11/09/22					30,171.00	
68389XCQ6	ORACLE CORP		S	02/14/2024	(90,000.000)	(90,389.70)	(4,473.00)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					85,916.70	
68389XCQ6	ORACLE CORP		S	02/16/2024	(40,000.000)	(40,173.20)	(1,828.80)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					38,344.40	
68389XCQ6	ORACLE CORP		S	02/16/2024	(40,000.000)	(40,173.20)	(1,812.40)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					38,360.80	
68389XCQ6	ORACLE CORP		S	02/20/2024	(15,000.000)	(15,064.95)	(663.60)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					14,401.35	
68389XCQ6	ORACLE CORP		S	04/09/2024	(20,000.000)	(19,503.20)	(214.80)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					19,288.40	
68389XCV5	ORACLE CORP		S	10/04/2024	(45,000.000)	(44,312.10)	(56.40)
FINF30140002	5.500% 09/27/2064 DD 09/27/24					44,255.70	
68389XCV5	ORACLE CORP		S	10/04/2024	(95,000.000)	(93,547.76)	59.54
FINF30140002	5.500% 09/27/2064 DD 09/27/24					93,607.30	
69047QAD4	OVINTIV INC		S	09/19/2024	(10,000.000)	(11,587.30)	(1.70)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					11,585.60	
69047QAD4	OVINTIV INC		S	09/25/2024	(5,000.000)	(5,793.65)	(45.70)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					5,747.95	
69047QAD4	OVINTIV INC		S	09/25/2024	(55,000.000)	(63,730.15)	(184.80)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					63,545.35	
69047QAD4	OVINTIV INC		S	09/26/2024	(25,000.000)	(28,968.25)	(476.75)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					28,491.50	
69047QAD4	OVINTIV INC		S	09/30/2024	(5,000.000)	(5,793.65)	(186.85)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					5,606.80	
69047QAD4	OVINTIV INC		S	11/21/2024	(40,000.000)	(46,349.20)	(2,448.00)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					43,901.20	
693475BU8	PNC FINANCIAL SERVICES GROUP I		S	02/09/2024	(40,000.000)	(44,488.80)	(614.40)
FINF30140002	VAR RT 10/20/2034 DD 10/20/23					43,874.40	
693475BU8	PNC FINANCIAL SERVICES GROUP I		S	03/06/2024	(50,000.000)	(55,611.00)	(784.00)
FINF30140002	VAR RT 10/20/2034 DD 10/20/23					54,827.00	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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693475BU8 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23		S	03/07/2024	(105,000.000)	(116,783.10) 115,270.05	(1,513.05)
693475BW4 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24		S	02/09/2024	(145,000.000)	(145,293.58) 146,492.04	1,198.46
693475BW4 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24		S	02/16/2024	(115,000.000)	(115,232.85) 115,435.85	203.00
693475BW4 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24		S	03/01/2024	(100,000.000)	(100,202.47) 100,113.00	(89.47)
693475BW4 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24		S	07/08/2024	(35,000.000)	(35,443.10) 35,594.30	151.20
69352PAT0 FINF30140002	PPL CAPITAL FUNDING INC 5.250% 09/01/2034 DD 08/09/24		S	10/30/2024	(130,000.000)	(129,331.80) 129,175.80	(156.00)
694308KH9 FINF30140002	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23		S	04/09/2024	(20,000.000)	(21,807.86) 21,511.80	(296.06)
695114DE5 FINF30140002	PACIFICORP 5.800% 01/15/2055 DD 01/05/24		S	07/08/2024	(40,000.000)	(39,655.07) 39,632.00	(23.07)
695114DE5 FINF30140002	PACIFICORP 5.800% 01/15/2055 DD 01/05/24		S	08/19/2024	(30,000.000)	(29,741.31) 30,820.50	1,079.19
695114DE5 FINF30140002	PACIFICORP 5.800% 01/15/2055 DD 01/05/24		S	09/25/2024	(30,000.000)	(29,741.31) 31,466.70	1,725.39
713448FZ6 FINF30140002	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24		S	08/19/2024	(25,000.000)	(25,009.23) 26,222.50	1,213.27
713448FZ6 FINF30140002	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24		S	09/25/2024	(30,000.000)	(30,011.07) 31,810.20	1,799.13
713448FZ6 FINF30140002	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24		S	12/16/2024	(95,000.000)	(95,035.06) 94,164.00	(871.06)
71644EAJ1 FINF30140002	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	PTRN// 795205	S	09/30/2024	(6,000.000)	(6,576.36) 6,728.46	152.10
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	06/27/2024	(45,000.000)	(46,086.63) 44,084.70	(2,001.93)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	06/28/2024	(90,000.000)	(92,173.26) 87,315.30	(4,857.96)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/08/2024	(40,000.000)	(40,965.89) 39,146.40	(1,819.49)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/17/2024	(80,000.000)	(81,931.78) 79,214.40	(2,717.38)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/18/2024	(35,000.000)	(35,845.15) 34,418.30	(1,426.85)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/18/2024	(80,000.000)	(81,931.80) 78,842.40	(3,089.40)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/23/2024	(69,000.000)	(70,666.17) 67,049.37	(3,616.80)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/24/2024	(32,000.000)	(32,772.72) 31,077.44	(1,695.28)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/24/2024	(41,000.000)	(41,990.04) 39,697.02	(2,293.02)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	07/08/2024	(40,000.000)	(40,301.69) 38,473.20	(1,828.49)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	07/30/2024	(81,000.000)	(81,610.92) 78,169.86	(3,441.06)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	08/19/2024	(25,000.000)	(25,188.56) 25,194.00	5.44
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	09/24/2024	(55,000.000)	(55,414.82) 56,959.10	1,544.28
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	09/25/2024	(50,000.000)	(50,377.11) 51,489.50	1,112.39
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/10/2024	(55,000.000)	(55,414.82) 54,437.35	(977.47)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/10/2024	(110,000.000)	(110,829.64) 108,488.60	(2,341.04)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/17/2024	(135,000.000)	(136,018.20) 132,888.61	(3,129.59)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/18/2024	(120,000.000)	(120,905.07) 118,047.60	(2,857.47)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/30/2024	(95,000.000)	(95,716.51) 91,750.05	(3,966.46)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	11/20/2024	(100,000.000)	(100,754.22) 93,786.00	(6,968.22)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	11/21/2024	(95,000.000)	(95,716.51) 89,534.65	(6,181.86)
717081EC3 FINF30140002	PFIZER INC 4.000% 12/15/2036 DD 11/21/16		S	01/17/2024	(40,000.000)	(37,817.60) 36,910.00	(907.60)
717081EC3 FINF30140002	PFIZER INC 4.000% 12/15/2036 DD 11/21/16		S	01/17/2024	(55,000.000)	(51,999.20) 50,762.80	(1,236.40)
717081EC3 FINF30140002	PFIZER INC 4.000% 12/15/2036 DD 11/21/16		S	01/19/2024	(80,000.000)	(75,635.20) 73,476.80	(2,158.40)
717081EC3 FINF30140002	PFIZER INC 4.000% 12/15/2036 DD 11/21/16		S	04/01/2024	(75,000.000)	(70,908.00) 67,499.25	(3,408.75)
717081EZ2 FINF30140002	PFIZER INC 2.550% 05/28/2040 DD 05/28/20		S	11/20/2024	(55,000.000)	(40,497.05) 38,658.95	(1,838.10)
718546AK0 FINF30140002	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14		S	01/18/2024	(20,000.000)	(19,481.00) 19,225.40	(255.60)
718546AK0 FINF30140002	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14		S	01/22/2024	(25,000.000)	(24,351.25) 24,054.25	(297.00)
718546AK0 FINF30140002	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14		S	01/23/2024	(50,000.000)	(48,702.50) 47,836.50	(866.00)
718546BA1 FINF30140002	PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21		S	07/08/2024	(55,000.000)	(39,548.85) 36,668.50	(2,880.35)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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718546BA1	PHILLIPS 66		S	07/11/2024	(30,000.000)	(21,572.10)	(1,513.80)
FINF30140002	3.300% 03/15/2052 DD 11/15/21					20,058.30	
718546BA1	PHILLIPS 66		S	07/18/2024	(70,000.000)	(50,334.90)	(3,553.90)
FINF30140002	3.300% 03/15/2052 DD 11/15/21					46,781.00	
718546BA1	PHILLIPS 66		S	07/24/2024	(60,000.000)	(43,144.20)	(3,646.80)
FINF30140002	3.300% 03/15/2052 DD 11/15/21					39,497.40	
718547AP7	PHILLIPS 66 CO		S	07/26/2024	(175,000.000)	(163,924.25)	(9,581.25)
FINF30140002	4.900% 10/01/2046 DD 04/01/23					154,343.00	
74340XCF6	PROLOGIS LP		S	01/25/2024	(20,000.000)	(20,859.80)	(914.60)
FINF30140002	5.250% 06/15/2053 DD 03/30/23					19,945.20	
74340XCF6	PROLOGIS LP		S	09/25/2024	(30,000.000)	(31,289.70)	(763.50)
FINF30140002	5.250% 06/15/2053 DD 03/30/23					30,526.20	
74340XCK5	PROLOGIS LP		S	09/25/2024	(30,000.000)	(29,035.68)	1,475.82
FINF30140002	5.250% 03/15/2054 DD 01/25/24					30,511.50	
744320BP6	PRUDENTIAL FINANCIAL INC		S	07/08/2024	(80,000.000)	(80,045.28)	1,394.72
FINF30140002	VAR RT 03/15/2054 DD 03/11/24					81,440.00	
744320BP6	PRUDENTIAL FINANCIAL INC		S	10/07/2024	(25,000.000)	(25,014.15)	1,610.85
FINF30140002	VAR RT 03/15/2054 DD 03/11/24					26,625.00	
744320BP6	PRUDENTIAL FINANCIAL INC		S	10/08/2024	(50,000.000)	(50,028.30)	2,971.70
FINF30140002	VAR RT 03/15/2054 DD 03/11/24					53,000.00	
744533BR0	PUBLIC SERVICE CO OF OKLAHOMA		S	12/04/2024	(50,000.000)	(49,991.50)	217.00
FINF30140002	5.200% 01/15/2035 DD 12/05/24					50,208.50	
744533BR0	PUBLIC SERVICE CO OF OKLAHOMA		S	12/04/2024	(50,000.000)	(49,991.50)	179.00
FINF30140002	5.200% 01/15/2035 DD 12/05/24					50,170.50	
744533BR0	PUBLIC SERVICE CO OF OKLAHOMA		S	12/05/2024	(45,000.000)	(44,992.35)	98.10
FINF30140002	5.200% 01/15/2035 DD 12/05/24					45,090.45	
74460WAH0	PUBLIC STORAGE OPERATING CO		S	07/18/2024	(5,000.000)	(4,912.45)	64.05
FINF30140002	5.350% 08/01/2053 DD 07/26/23					4,976.50	
74460WAH0	PUBLIC STORAGE OPERATING CO		S	07/18/2024	(20,000.000)	(19,649.80)	160.60
FINF30140002	5.350% 08/01/2053 DD 07/26/23					19,810.40	
74460WAH0	PUBLIC STORAGE OPERATING CO		S	07/24/2024	(15,000.000)	(14,737.35)	(238.95)
FINF30140002	5.350% 08/01/2053 DD 07/26/23					14,498.40	
74460WAH0	PUBLIC STORAGE OPERATING CO		S	09/25/2024	(30,000.000)	(29,474.70)	1,668.00
FINF30140002	5.350% 08/01/2053 DD 07/26/23					31,142.70	
745332CN4	PUGET SOUND ENERGY INC		S	06/04/2024	(20,000.000)	(19,999.80)	45.60
FINF30140002	5.685% 06/15/2054 DD 06/11/24					20,045.40	
745332CN4	PUGET SOUND ENERGY INC		S	06/04/2024	(20,000.000)	(19,999.80)	80.00
FINF30140002	5.685% 06/15/2054 DD 06/11/24					20,079.80	
745332CN4	PUGET SOUND ENERGY INC		S	06/04/2024	(25,000.000)	(24,999.75)	96.25
FINF30140002	5.685% 06/15/2054 DD 06/11/24					25,096.00	
75513ECX7	RTX CORP		S	04/09/2024	(15,000.000)	(17,401.12)	(612.82)
FINF30140002	6.400% 03/15/2054 DD 11/08/23					16,788.30	
75513ECX7	RTX CORP		S	04/30/2024	(45,000.000)	(52,203.39)	(3,834.24)
FINF30140002	6.400% 03/15/2054 DD 11/08/23					48,369.15	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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75513ECX7 FINF30140002	RTX CORP 6.400% 03/15/2054 DD 11/08/23		S	07/08/2024	(35,000.000)	(40,602.63) 38,944.50	(1,658.13)
75513ECX7 FINF30140002	RTX CORP 6.400% 03/15/2054 DD 11/08/23		S	08/19/2024	(25,000.000)	(29,001.88) 29,041.00	39.12
75513ECX7 FINF30140002	RTX CORP 6.400% 03/15/2054 DD 11/08/23		S	09/17/2024	(40,000.000)	(46,403.01) 48,049.20	1,646.19
75513ECX7 FINF30140002	RTX CORP 6.400% 03/15/2054 DD 11/08/23		S	09/25/2024	(25,000.000)	(29,001.88) 29,624.75	622.87
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23		S	02/22/2024	(50,000.000)	(44,207.99) 43,518.50	(689.49)
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23		S	04/11/2024	(25,000.000)	(22,104.00) 21,679.75	(424.25)
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23		S	05/02/2024	(345,000.000)	(305,035.21) 296,982.90	(8,052.31)
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23		S	05/10/2024	(140,000.000)	(123,782.40) 121,291.80	(2,490.60)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	08/13/2024	(125,000.000)	(84,597.50) 81,196.25	(3,401.25)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	08/14/2024	(120,000.000)	(81,213.60) 78,892.80	(2,320.80)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	08/15/2024	(50,000.000)	(33,839.00) 32,497.00	(1,342.00)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	08/19/2024	(35,000.000)	(23,687.30) 23,017.40	(669.90)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	09/25/2024	(40,000.000)	(27,071.20) 26,533.20	(538.00)
771196CM2 FINF30140002	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24		S	06/05/2024	(70,000.000)	(70,000.00) 69,710.90	(289.10)
771196CM2 FINF30140002	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24		S	07/16/2024	(30,000.000)	(30,000.00) 30,396.60	396.60
771196CM2 FINF30140002	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24		S	07/17/2024	(60,000.000)	(60,000.00) 60,589.80	589.80
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/22/2024	(20,000.000)	(19,959.20) 19,846.60	(112.60)
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/22/2024	(40,000.000)	(39,918.40) 39,693.20	(225.20)
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/23/2024	(20,000.000)	(19,959.20) 19,805.60	(153.60)
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/24/2024	(40,000.000)	(39,918.40) 39,512.40	(406.00)
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/25/2024	(55,000.000)	(54,887.80) 54,626.00	(261.80)
78409VBL7 FINF30140002	S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23		S	04/25/2024	(35,000.000)	(29,133.65) 25,522.35	(3,611.30)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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78516FAC3 FINF30140002	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18		S	07/08/2024	(50,000.000)	(43,763.00) 43,511.00	(252.00)
78516FAC3 FINF30140002	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18		S	08/19/2024	(35,000.000)	(30,634.10) 31,645.25	1,011.15
78516FAC3 FINF30140002	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18		S	09/25/2024	(35,000.000)	(30,634.10) 31,852.80	1,218.70
817826AF7 FINF30140002	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21		S	09/10/2024	(55,000.000)	(38,082.55) 38,640.25	557.70
817826AF7 FINF30140002	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21		S	09/25/2024	(50,000.000)	(34,620.50) 35,142.00	521.50
817826AF7 FINF30140002	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21		S	10/08/2024	(65,000.000)	(45,006.65) 44,197.40	(809.25)
817826AF7 FINF30140002	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21		S	10/09/2024	(65,000.000)	(45,006.65) 44,565.95	(440.70)
817826AG5 FINF30140002	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21		S	07/08/2024	(60,000.000)	(38,743.20) 36,403.80	(2,339.40)
817826AG5 FINF30140002	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21		S	08/19/2024	(5,000.000)	(3,228.60) 3,117.05	(111.55)
817826AG5 FINF30140002	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21		S	08/19/2024	(15,000.000)	(9,685.80) 9,367.65	(318.15)
817826AG5 FINF30140002	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21		S	08/19/2024	(105,000.000)	(67,800.60) 65,531.55	(2,269.05)
822582BE1 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15		S	04/05/2024	(30,000.000)	(28,609.50) 27,666.90	(942.60)
822582BE1 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15		S	04/09/2024	(65,000.000)	(61,987.24) 59,970.95	(2,016.29)
822582BE1 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15		S	04/12/2024	(205,000.000)	(195,498.26) 185,928.84	(9,569.42)
828807DV6 FINF30140002	SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23		S	09/25/2024	(30,000.000)	(31,974.60) 32,138.40	163.80
828807DV6 FINF30140002	SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23		S	11/07/2024	(40,000.000)	(42,632.80) 41,536.80	(1,096.00)
828807DX2 FINF30140002	SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23		S	11/07/2024	(40,000.000)	(47,021.29) 45,982.80	(1,038.49)
83007CAG7 FINF30140002	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24		S	08/19/2024	(30,000.000)	(29,997.00) 30,277.20	280.20
83007CAG7 FINF30140002	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24		S	09/03/2024	(65,000.000)	(64,993.50) 65,230.75	237.25
83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/11/2024	(20,000.000)	(20,000.00) 20,101.40	101.40
83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/12/2024	(35,000.000)	(35,000.00) 35,073.50	73.50
83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/11/2024	(35,000.000)	(35,000.00) 35,134.05	134.05

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5500 Realized Gain & Loss Detail Report

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83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/11/2024	(40,000.000)	(40,000.00) 40,103.60	103.60
83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/12/2024	(105,000.000)	(105,000.00) 105,323.40	323.40
83444MAJ0 FINF30140002	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24		S	08/09/2024	(85,000.000)	(84,318.20) 84,731.40	413.20
853254DC1 FINF30140002	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24		S	06/05/2024	(15,000.000)	(15,000.00) 15,106.35	106.35
853254DC1 FINF30140002	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24		S	07/18/2024	(55,000.000)	(55,000.00) 55,887.70	887.70
853254DC1 FINF30140002	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24		S	08/01/2024	(55,000.000)	(55,000.00) 56,386.55	1,386.55
853254DC1 FINF30140002	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24		S	08/19/2024	(55,000.000)	(55,000.00) 56,872.75	1,872.75
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/16/2024	(45,000.000)	(37,574.10) 37,185.75	(388.35)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/18/2024	(20,000.000)	(16,699.60) 16,449.00	(250.60)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/24/2024	(50,000.000)	(41,749.00) 41,036.00	(713.00)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/24/2024	(50,000.000)	(41,749.00) 41,137.00	(612.00)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/25/2024	(50,000.000)	(41,749.00) 41,184.00	(565.00)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	04/03/2024	(98,000.000)	(81,828.04) 79,863.14	(1,964.90)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	04/04/2024	(43,000.000)	(35,904.14) 35,218.72	(685.42)
867224AE7 FINF30140002	SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21		S	07/08/2024	(25,000.000)	(18,822.25) 18,241.00	(581.25)
86765BAQ2 FINF30140002	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14		S	04/09/2024	(25,000.000)	(23,283.39) 22,881.25	(402.14)
87264ABL8 FINF30140002	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21		S	04/09/2024	(30,000.000)	(22,505.19) 21,848.40	(656.79)
87264ABL8 FINF30140002	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21		S	09/25/2024	(45,000.000)	(33,757.79) 34,595.55	837.76
87264ABY0 FINF30140002	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21		S	06/26/2024	(60,000.000)	(38,936.40) 41,039.40	2,103.00
87264ACX1 FINF30140002	T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22		S	04/16/2024	(60,000.000)	(64,392.60) 57,924.00	(6,468.60)
87264ACX1 FINF30140002	T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22		S	06/26/2024	(45,000.000)	(48,294.45) 45,250.65	(3,043.80)
87264ADD4 FINF30140002	T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23		S	07/24/2024	(155,000.000)	(170,681.35) 161,220.15	(9,461.20)

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5500 Realized Gain & Loss Detail Report

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87264ADG7	T-MOBILE USA INC		S	04/09/2024	(20,000.000)	(19,945.20)	(288.00)
FINF30140002	5.500% 01/15/2055 DD 01/12/24					19,657.20	
876030AL1	TAPESTRY INC		S	12/04/2024	(25,000.000)	(24,966.00)	156.50
FINF30140002	5.500% 03/11/2035 DD 12/11/24					25,122.50	
876030AL1	TAPESTRY INC		S	12/04/2024	(25,000.000)	(24,966.00)	173.75
FINF30140002	5.500% 03/11/2035 DD 12/11/24					25,139.75	
876030AL1	TAPESTRY INC		S	12/04/2024	(45,000.000)	(44,938.80)	264.60
FINF30140002	5.500% 03/11/2035 DD 12/11/24					45,203.40	
87612EBR6	TARGET CORP		S	01/18/2024	(5,000.000)	(4,983.70)	(215.65)
FINF30140002	4.800% 01/15/2053 DD 01/24/23					4,768.05	
87612EBR6	TARGET CORP		S	05/23/2024	(20,000.000)	(18,918.60)	(707.40)
FINF30140002	4.800% 01/15/2053 DD 01/24/23					18,211.20	
88339WAA4	WILLIAMS COS INC/THE		S	02/28/2024	(4,000.000)	(2,930.72)	(135.44)
FINF30140002	3.500% 10/15/2051 DD 10/08/21					2,795.28	
88339WAA4	WILLIAMS COS INC/THE		S	03/06/2024	(8,000.000)	(5,861.44)	(172.56)
FINF30140002	3.500% 10/15/2051 DD 10/08/21					5,688.88	
88339WAA4	WILLIAMS COS INC/THE		S	04/09/2024	(23,000.000)	(16,851.64)	(743.82)
FINF30140002	3.500% 10/15/2051 DD 10/08/21					16,107.82	
89157XAB7	TOTALENERGIES CAPITAL SA		S	04/10/2024	(25,000.000)	(25,037.30)	(136.05)
FINF30140002	5.488% 04/05/2054 DD 04/05/24					24,901.25	
89157XAB7	TOTALENERGIES CAPITAL SA		S	04/29/2024	(30,000.000)	(30,044.76)	(650.76)
FINF30140002	5.488% 04/05/2054 DD 04/05/24					29,394.00	
89157XAB7	TOTALENERGIES CAPITAL SA		S	05/03/2024	(25,000.000)	(25,037.30)	(176.80)
FINF30140002	5.488% 04/05/2054 DD 04/05/24					24,860.50	
89157XAB7	TOTALENERGIES CAPITAL SA		S	05/28/2024	(45,000.000)	(45,067.14)	(784.89)
FINF30140002	5.488% 04/05/2054 DD 04/05/24					44,282.25	
89157XAB7	TOTALENERGIES CAPITAL SA		S	09/25/2024	(30,000.000)	(30,044.76)	1,391.64
FINF30140002	5.488% 04/05/2054 DD 04/05/24					31,436.40	
89157XAC5	TOTALENERGIES CAPITAL SA		S	04/10/2024	(20,000.000)	(20,003.84)	36.96
FINF30140002	5.638% 04/05/2064 DD 04/05/24					20,040.80	
89157XAF8	TOTALENERGIES CAPITAL SA		S	09/25/2024	(25,000.000)	(25,000.00)	515.50
FINF30140002	5.425% 09/10/2064 DD 09/10/24					25,515.50	
89352HAX7	TRANSCANADA PIPELINES LTD		S	07/08/2024	(60,000.000)	(55,724.40)	(160.80)
FINF30140002	4.750% 05/15/2038 DD 05/07/18					55,563.60	
89352HAX7	TRANSCANADA PIPELINES LTD		S	08/19/2024	(40,000.000)	(37,149.60)	752.40
FINF30140002	4.750% 05/15/2038 DD 05/07/18					37,902.00	
89352HAX7	TRANSCANADA PIPELINES LTD		S	09/25/2024	(45,000.000)	(41,793.30)	1,730.70
FINF30140002	4.750% 05/15/2038 DD 05/07/18					43,524.00	
89352HAX7	TRANSCANADA PIPELINES LTD	PTRN// 798465	S	10/04/2024	(20,000.000)	(18,574.80)	685.60
FINF30140002	4.750% 05/15/2038 DD 05/07/18					19,260.40	
893574AB9	TRANSCONTINENTAL GAS PIPE LINE		S	03/07/2024	(170,000.000)	(168,719.90)	(595.00)
FINF30140002	5.400% 08/15/2041 DD 02/15/12					168,124.90	
89788MAS1	TRUIST FINANCIAL CORP		S	07/08/2024	(75,000.000)	(75,473.28)	56.22
FINF30140002	VAR RT 01/24/2035 DD 01/24/24					75,529.50	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
902613AT5	UBS GROUP AG 144A		S	10/07/2024	(21,000.000)	(20,330.73)	638.19
FINF30140002	VAR RT 08/05/2033 DD 08/05/22					20,968.92	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/04/2024	(20,000.000)	(19,961.20)	20.80
FINF30140002	5.350% 09/15/2054 DD 09/09/24					19,982.00	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/04/2024	(20,000.000)	(19,961.20)	115.60
FINF30140002	5.350% 09/15/2054 DD 09/09/24					20,076.80	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/05/2024	(40,000.000)	(39,922.40)	290.40
FINF30140002	5.350% 09/15/2054 DD 09/09/24					40,212.80	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/04/2024	(10,000.000)	(9,980.60)	48.90
FINF30140002	5.350% 09/15/2054 DD 09/09/24					10,029.50	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/25/2024	(95,000.000)	(94,815.70)	(576.65)
FINF30140002	5.350% 09/15/2054 DD 09/09/24					94,239.05	
907818FN3	UNION PACIFIC CORP		S	02/14/2024	(40,000.000)	(26,970.80)	(2,040.40)
FINF30140002	2.973% 09/16/2062 DD 03/16/21					24,930.40	
91159HJB7	US BANCORP		S	12/10/2024	(25,000.000)	(19,427.75)	1,305.75
FINF30140002	VAR RT 11/03/2036 DD 11/03/21					20,733.50	
91159HJL5	US BANCORP		S	05/01/2024	(45,000.000)	(43,181.10)	(1,629.45)
FINF30140002	VAR RT 02/01/2034 DD 02/01/23					41,551.65	
91159HJN1	US BANCORP		S	05/01/2024	(75,000.000)	(77,514.00)	(2,984.25)
FINF30140002	VAR RT 06/12/2034 DD 06/12/23					74,529.75	
91159HJN1	US BANCORP		S	05/01/2024	(70,000.000)	(72,346.40)	(3,124.10)
FINF30140002	VAR RT 06/12/2034 DD 06/12/23					69,222.30	
91159HJR2	US BANCORP		S	07/08/2024	(75,000.000)	(75,135.77)	1,020.73
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					76,156.50	
91159HJR2	US BANCORP		S	08/29/2024	(30,000.000)	(30,054.31)	1,277.39
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					31,331.70	
91159HJR2	US BANCORP		S	10/29/2024	(60,000.000)	(60,108.61)	1,634.99
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					61,743.60	
913017BT5	RTX CORP		S	04/09/2024	(25,000.000)	(22,760.12)	(697.37)
FINF30140002	4.500% 06/01/2042 DD 06/01/12					22,062.75	
913017BT5	RTX CORP		S	07/08/2024	(55,000.000)	(50,072.24)	(1,676.09)
FINF30140002	4.500% 06/01/2042 DD 06/01/12					48,396.15	
913017BT5	RTX CORP		S	08/19/2024	(35,000.000)	(31,864.15)	(6.80)
FINF30140002	4.500% 06/01/2042 DD 06/01/12					31,857.35	
913017BT5	RTX CORP		S	09/25/2024	(40,000.000)	(36,416.18)	881.82
FINF30140002	4.500% 06/01/2042 DD 06/01/12					37,298.00	
91324PAR3	UNITEDHEALTH GROUP INC		S	01/18/2024	(45,000.000)	(49,271.40)	(754.20)
FINF30140002	5.800% 03/15/2036 DD 03/02/06					48,517.20	
91324PCQ3	UNITEDHEALTH GROUP INC		S	01/11/2024	(205,000.000)	(206,400.15)	(3,542.40)
FINF30140002	4.625% 07/15/2035 DD 07/23/15					202,857.75	
91324PES7	UNITEDHEALTH GROUP INC		S	02/08/2024	(115,000.000)	(130,730.85)	(6,419.30)
FINF30140002	5.875% 02/15/2053 DD 10/28/22					124,311.55	
91324PES7	UNITEDHEALTH GROUP INC		S	02/08/2024	(125,000.000)	(142,098.75)	(7,132.50)
FINF30140002	5.875% 02/15/2053 DD 10/28/22					134,966.25	

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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91324PES7 FINF30140002	UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22		S	07/22/2024	(80,000.000)	(90,565.69) 84,438.40	(6,127.29)
91324PFC1 FINF30140002	UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24		S	07/08/2024	(40,000.000)	(39,885.60) 39,491.20	(394.40)
91324PFC1 FINF30140002	UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24		S	07/17/2024	(95,000.000)	(94,728.30) 94,054.75	(673.55)
91324PFC1 FINF30140002	UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24		S	07/17/2024	(210,000.000)	(209,399.40) 208,859.70	(539.70)
91324PFD9 FINF30140002	UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24		S	12/05/2024	(45,000.000)	(44,896.05) 45,533.70	637.65
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	08/19/2024	(25,000.000)	(25,118.32) 26,539.75	1,421.43
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	09/25/2024	(30,000.000)	(30,141.98) 32,241.00	2,099.02
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	10/09/2024	(115,000.000)	(115,544.27) 120,394.65	4,850.38
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	10/17/2024	(80,000.000)	(80,378.62) 83,083.20	2,704.58
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	10/17/2024	(85,000.000)	(85,402.29) 88,082.95	2,680.66
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	10/31/2024	(65,000.000)	(65,307.63) 66,226.55	918.92
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	11/18/2024	(160,000.000)	(160,757.24) 159,622.40	(1,134.84)
91324PFM9 FINF30140002	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24		S	09/25/2024	(25,000.000)	(24,849.25) 27,134.50	2,285.25
91324PFM9 FINF30140002	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24		S	10/17/2024	(65,000.000)	(64,608.05) 67,640.95	3,032.90
91324PFM9 FINF30140002	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24		S	12/05/2024	(60,000.000)	(59,638.20) 63,158.40	3,520.20
92343VEA8 FINF30140002	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17		S	04/16/2024	(110,000.000)	(107,470.00) 100,937.10	(6,532.90)
92343VEA8 FINF30140002	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17		S	04/17/2024	(625,000.000)	(610,625.00) 576,162.50	(34,462.50)
92343VFW9 FINF30140002	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21		S	04/09/2024	(25,000.000)	(16,580.23) 15,704.50	(875.73)
92343VGB4 FINF30140002	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21		S	04/09/2024	(25,000.000)	(19,274.02) 18,276.75	(997.27)
92343VGB4 FINF30140002	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21		S	07/08/2024	(50,000.000)	(38,548.06) 36,730.00	(1,818.06)
92552AX8 FINF30140002	PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06		S	01/17/2024	(40,000.000)	(40,690.40) 39,918.80	(771.60)
92553PAP7 FINF30140002	PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13		S	07/09/2024	(100,000.000)	(74,120.00) 70,844.00	(3,276.00)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/10/2024	(85,000.000)	(76,853.60) 75,612.60	(1,241.00)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/24/2024	(85,000.000)	(76,853.60) 73,954.25	(2,899.35)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/25/2024	(35,000.000)	(31,645.60) 30,812.25	(833.35)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/25/2024	(55,000.000)	(49,728.80) 48,419.25	(1,309.55)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/26/2024	(75,000.000)	(67,812.00) 66,093.00	(1,719.00)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	07/17/2024	(75,000.000)	(67,812.00) 63,212.25	(4,599.75)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	08/09/2024	(35,000.000)	(31,645.60) 29,173.20	(2,472.40)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	08/13/2024	(20,000.000)	(18,083.20) 16,820.20	(1,263.00)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	08/19/2024	(45,000.000)	(40,687.20) 38,000.70	(2,686.50)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	08/27/2024	(40,000.000)	(36,166.40) 34,432.40	(1,734.00)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	09/25/2024	(45,000.000)	(40,687.20) 39,421.80	(1,265.40)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	10/16/2024	(70,000.000)	(63,291.20) 60,581.50	(2,709.70)
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	07/08/2024	(45,000.000)	(43,093.31) 40,916.70	(2,176.61)
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	08/19/2024	(30,000.000)	(28,728.87) 28,677.90	(50.97)
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	09/25/2024	(30,000.000)	(28,728.87) 29,428.20	699.33
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	10/04/2024	(25,000.000)	(23,958.58) 24,315.75	357.17
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	12/11/2024	(40,000.000)	(38,360.95) 38,548.80	187.85
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	12/18/2024	(65,000.000)	(62,336.54) 61,795.50	(541.04)
925650AG8 FINF30140002	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24		S	04/09/2024	(20,000.000)	(19,663.11) 19,495.00	(168.11)
925650AG8 FINF30140002	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24		S	12/10/2024	(50,000.000)	(49,157.76) 52,228.00	3,070.24
925650AG8 FINF30140002	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24		S	12/11/2024	(75,000.000)	(73,736.65) 78,040.50	4,303.85
925650AG8 FINF30140002	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24		S	12/12/2024	(25,000.000)	(24,578.88) 25,663.25	1,084.37

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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92857WBY5	VODAFONE GROUP PLC		S	04/09/2024	(20,000.000)	(20,269.20)	(643.00)
FINF30140002	5.625% 02/10/2053 DD 02/10/23					19,626.20	
92857WCA6	VODAFONE GROUP PLC		S	07/08/2024	(40,000.000)	(39,735.23)	(337.23)
FINF30140002	5.750% 06/28/2054 DD 06/28/24					39,398.00	
92857WCA6	VODAFONE GROUP PLC		S	08/19/2024	(30,000.000)	(29,842.32)	1,049.88
FINF30140002	5.750% 06/28/2054 DD 06/28/24					30,892.20	
92857WCA6	VODAFONE GROUP PLC		S	09/25/2024	(30,000.000)	(30,085.67)	1,040.23
FINF30140002	5.750% 06/28/2054 DD 06/28/24					31,125.90	
92857WCA6	VODAFONE GROUP PLC		S	11/14/2024	(55,000.000)	(55,157.06)	(1,241.66)
FINF30140002	5.750% 06/28/2054 DD 06/28/24					53,915.40	
92857WCB4	VODAFONE GROUP PLC		S	08/19/2024	(25,000.000)	(24,790.50)	744.00
FINF30140002	5.875% 06/28/2064 DD 06/28/24					25,534.50	
92857WCB4	VODAFONE GROUP PLC		S	09/25/2024	(30,000.000)	(29,748.60)	1,240.50
FINF30140002	5.875% 06/28/2064 DD 06/28/24					30,989.10	
92857WCB4	VODAFONE GROUP PLC		S	10/04/2024	(80,000.000)	(80,171.90)	1,207.30
FINF30140002	5.875% 06/28/2064 DD 06/28/24					81,379.20	
92857WCB4	VODAFONE GROUP PLC		S	11/14/2024	(45,000.000)	(45,096.69)	(1,377.84)
FINF30140002	5.875% 06/28/2064 DD 06/28/24					43,718.85	
931142FE8	WALMART INC		S	02/07/2024	(120,000.000)	(117,139.20)	(5,367.60)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					111,771.60	
931142FE8	WALMART INC		S	02/09/2024	(100,000.000)	(97,616.00)	(5,585.00)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					92,031.00	
931142FE8	WALMART INC		S	05/08/2024	(55,000.000)	(53,688.80)	(4,868.05)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					48,820.75	
931142FE8	WALMART INC		S	05/09/2024	(35,000.000)	(34,165.60)	(2,945.25)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					31,220.35	
931142FE8	WALMART INC		S	05/13/2024	(35,000.000)	(34,165.60)	(3,063.90)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					31,101.70	
95000U2U6	WELLS FARGO & CO		S	01/05/2024	(140,000.000)	(122,631.60)	(2,723.00)
FINF30140002	VAR RT 03/02/2033 DD 03/02/22					119,908.60	
95000U3F8	WELLS FARGO & CO		S	05/30/2024	(130,000.000)	(132,633.80)	(3,846.69)
FINF30140002	VAR RT 07/25/2034 DD 07/25/23					128,787.11	
95000U3F8	WELLS FARGO & CO		S	06/03/2024	(270,000.000)	(275,470.20)	(4,857.30)
FINF30140002	VAR RT 07/25/2034 DD 07/25/23					270,612.90	
95000U3F8	WELLS FARGO & CO		S	06/13/2024	(290,000.000)	(295,875.40)	(3,024.70)
FINF30140002	VAR RT 07/25/2034 DD 07/25/23					292,850.70	
95000U3H4	WELLS FARGO & CO		S	01/04/2024	(115,000.000)	(125,354.60)	(1,835.40)
FINF30140002	VAR RT 10/23/2034 DD 10/23/23					123,519.20	
95000U3H4	WELLS FARGO & CO		S	07/31/2024	(170,000.000)	(185,306.80)	(1,059.10)
FINF30140002	VAR RT 10/23/2034 DD 10/23/23					184,247.70	
95000U3K7	WELLS FARGO & CO		S	07/08/2024	(75,000.000)	(75,050.30)	539.95
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					75,590.25	
95000U3K7	WELLS FARGO & CO		S	07/31/2024	(55,000.000)	(55,036.89)	1,052.66
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					56,089.55	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
95000U3K7	WELLS FARGO & CO		S	08/19/2024	(50,000.000)	(50,033.54)	1,569.96
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					51,603.50	
95000U3K7	WELLS FARGO & CO		S	09/11/2024	(25,000.000)	(25,016.77)	1,181.48
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					26,198.25	
95000U3K7	WELLS FARGO & CO		S	09/11/2024	(85,000.000)	(85,057.01)	3,926.09
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					88,983.10	
95000U3K7	WELLS FARGO & CO		S	09/25/2024	(55,000.000)	(55,036.89)	2,593.21
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					57,630.10	
961214EX7	WESTPAC BANKING CORP		S	06/27/2024	(125,000.000)	(101,698.75)	1,335.00
FINF30140002	VAR RT 11/18/2036 DD 11/18/21					103,033.75	
961214FG3	WESTPAC BANKING CORP		S	03/04/2024	(65,000.000)	(64,746.50)	(1,125.15)
FINF30140002	VAR RT 08/10/2033 DD 08/10/22					63,621.35	
TOTAL CORPORATE DEBT INSTRUMENTS						(57,784,364.54)	
						56,603,040.47	(1,181,324.07)
							(1,181,324.07)
OTHER INVESTMENTS							
698299BL7	PANAMA GOVERNMENT INTERNATIONA		S	01/16/2024	(40,000.000)	(23,887.20)	(757.20)
FINF30140002	3.870% 07/23/2060 DD 07/23/19					23,130.00	
698299BL7	PANAMA GOVERNMENT INTERNATIONA		S	02/12/2024	(45,000.000)	(26,873.10)	(2,363.85)
FINF30140002	3.870% 07/23/2060 DD 07/23/19					24,509.25	
698299BV5	PANAMA GOVERNMENT INTERNATIONA		S	01/12/2024	(50,000.000)	(46,721.00)	(596.00)
FINF30140002	6.853% 03/28/2054 DD 03/28/23					46,125.00	
698299BV5	PANAMA GOVERNMENT INTERNATIONA		S	03/12/2024	(90,000.000)	(84,097.80)	(2,197.80)
FINF30140002	6.853% 03/28/2054 DD 03/28/23					81,900.00	
718286CP0	PHILIPPINE GOVERNMENT INTERNAT		S	01/04/2024	(25,000.000)	(19,312.50)	(975.75)
FINF30140002	3.200% 07/06/2046 DD 07/06/21					18,336.75	
718286CP0	PHILIPPINE GOVERNMENT INTERNAT		S	01/04/2024	(45,000.000)	(34,762.50)	(1,743.75)
FINF30140002	3.200% 07/06/2046 DD 07/06/21					33,018.75	
718286CP0	PHILIPPINE GOVERNMENT INTERNAT		S	01/10/2024	(45,000.000)	(34,762.50)	(1,949.85)
FINF30140002	3.200% 07/06/2046 DD 07/06/21					32,812.65	
718286CU9	PHILIPPINE GOVERNMENT INTERNAT		S	03/13/2024	(155,000.000)	(172,809.50)	(7,770.15)
FINF30140002	5.950% 10/13/2047 DD 10/13/22					165,039.35	
718286CX3	PHILIPPINE GOVERNMENT INTERNAT		S	01/04/2024	(40,000.000)	(41,872.80)	(1,072.80)
FINF30140002	5.500% 01/17/2048 DD 01/17/23					40,800.00	
731011AW2	REPUBLIC OF POLAND GOVERNMENT		S	03/01/2024	(40,000.000)	(41,613.60)	(1,693.60)
FINF30140002	5.500% 04/04/2053 DD 04/04/23					39,920.00	
731011AW2	REPUBLIC OF POLAND GOVERNMENT		S	03/01/2024	(85,000.000)	(88,428.90)	(3,598.90)
FINF30140002	5.500% 04/04/2053 DD 04/04/23					84,830.00	
TOTAL OTHER INVESTMENTS						(615,141.40)	
						590,421.75	(24,719.65)
							(24,719.65)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
TOTAL SALES						(135,684,297.34)	
						134,074,998.73	(1,609,298.61)
							(1,609,298.61)
CORPORATE ACTIONS							
544495UG7	LOS ANGELES CA DEPT WTR & PWR	C/DECL// US544495UG7214385451	CAL	04/18/2024	(175,000.000)	(187,766.25)	(6,441.75)
FINF30140002	5.716% 07/01/2039 DD 06/02/10	8 ORIG EVENT: US544495UG72				181,324.50	
91412GDZ5	UNIV OF CALIFORNIA CA REVENUES	C/DECL// US91412GDZ5414376274	CAL	03/27/2024	(425,000.000)	(465,863.75)	(22,672.98)
FINF30140002	5.946% 05/15/2045 DD 09/30/10	7 ORIG EVENT: US91412GDZ54				443,190.77	
EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES	19486TEVA PHARM	CD	01/18/2024	0.000	0.00	1,439.00
FINF30110002	ADR	ACEUTICAL INDUS				1,439.00	
EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES	19486TEVA PHARM	CD	01/18/2024	0.000	0.00	138.30
FINF30130002	ADR	ACEUTICAL INDUS				138.30	
097023DM4	BOEING CO/THE 144A	DELIVER SHARES FOR 097023DT9	SW	12/18/2024	(160,000.000)	(161,927.20)	(161,927.20)
FINF30140002	6.858% 05/01/2054 DD 05/01/24					0.00	
097023DN2	BOEING CO/THE 144A	DELIVER SHARES FOR 097023DU6	SW	12/18/2024	(220,000.000)	(231,532.34)	(231,532.34)
FINF30140002	7.008% 05/01/2064 DD 05/01/24					0.00	
097023DT9	BOEING CO/THE	RECEIVE SHARES FOR 097023DM4	SD	12/18/2024	130,000.000	131,565.85	131,565.85
FINF30140002	6.858% 05/01/2054 DD 11/01/24					0.00	
097023DT9	BOEING CO/THE	RECEIVE SHARES FOR 097023DM4	SD	12/18/2024	30,000.000	30,361.35	30,361.35
FINF30140002	6.858% 05/01/2054 DD 11/01/24					0.00	
097023DU6	BOEING CO/THE	RECEIVE SHARES FOR 097023DN2	SD	12/18/2024	80,000.000	84,193.58	84,193.58
FINF30140002	7.008% 05/01/2064 DD 11/01/24					0.00	
097023DU6	BOEING CO/THE	RECEIVE SHARES FOR 097023DN2	SD	12/18/2024	10,000.000	10,524.20	10,524.20
FINF30140002	7.008% 05/01/2064 DD 11/01/24					0.00	
097023DU6	BOEING CO/THE	RECEIVE SHARES FOR 097023DN2	SD	12/18/2024	40,000.000	42,096.79	42,096.79
FINF30140002	7.008% 05/01/2064 DD 11/01/24					0.00	
097023DU6	BOEING CO/THE	RECEIVE SHARES FOR 097023DN2	SD	12/18/2024	90,000.000	94,717.77	94,717.77
FINF30140002	7.008% 05/01/2064 DD 11/01/24					0.00	
14448CBA1	CARRIER GLOBAL CORP 144A	DELIVER SHARES FOR 14448CBD5	SW	02/22/2024	(80,000.000)	(92,931.20)	(92,931.20)
FINF30140002	6.200% 03/15/2054 DD 11/30/23					0.00	
14448CBD5	CARRIER GLOBAL CORP	RECEIVE SHARES FOR 14448CBA1	SD	02/22/2024	80,000.000	92,931.20	92,931.20
FINF30140002	6.200% 03/15/2054 DD 09/15/23					0.00	
47214BAB4	JBS USA HOLDING LUX SARL/ 144A	TO 47214BAD0	SW	11/27/2024	(415,000.000)	(443,516.66)	(443,516.66)
FINF30140002	7.250% 11/15/2053 DD 09/19/23					0.00	
47214BAD0	JBS USA HOLDING LUX SARL/ JBS	FROM 47214BAB4	SD	11/27/2024	415,000.000	443,516.66	443,516.66
FINF30140002	7.250% 11/15/2053 DD 09/15/24					0.00	
677050AT3	OGLETHORPE POWER CORP 144A	TO 677050AU0	SW	05/14/2024	(95,000.000)	(102,609.03)	(102,609.03)
FINF30140002	6.200% 12/01/2053 DD 12/05/23					0.00	
677050AU0	OGLETHORPE POWER CORP	FROM 677050AT3	SD	05/14/2024	95,000.000	102,609.03	102,609.03
FINF30140002	6.200% 12/01/2053 DD 12/05/23					0.00	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
68233JCM4 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	RECEIVE SHARES FOR 68233JCP7	SD	01/23/2024	70,000.000	69,113.10 0.00	69,113.10
68233JCP7 FINF30140002	ONCOR ELECTRIC DELIVERY C 144A 4.950% 09/15/2052 DD 03/15/23	DELIVER SHARES FOR 68233JCM4	SW	01/23/2024	(70,000.000)	(69,113.10) 0.00	(69,113.10)
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23	84861TAG3	SD	01/24/2024	560,000.000	495,129.60 0.00	495,129.60
822582BQ4 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	DELIVER SHARES FOR 822905AE5	SW	10/08/2024	(240,000.000)	(208,968.00) 0.00	(208,968.00)
822582BQ4 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	CASH FOR EXCHANGE	CD	10/08/2024	0.000	0.00 240.00	240.00
822582BY7 FINF30140002	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	DELIVER SHARES FOR 822905AH8	SW	10/08/2024	(85,000.000)	(70,915.50) 0.00	(70,915.50)
822582BY7 FINF30140002	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	VOL EXCHANGE OFFER	CD	10/09/2024	0.000	0.00 85.00	85.00
822582CH3 FINF30140002	SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	CASH FROM EXCHANGE	CD	10/08/2024	0.000	0.00 5.00	5.00
822582CH3 FINF30140002	SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	DELIVER TO 822905AG0	SW	10/08/2024	(5,000.000)	(3,639.25) 0.00	(3,639.25)
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	30,000.000	25,921.50 0.00	25,921.50
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	55,000.000	47,522.75 0.00	47,522.75
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	35,000.000	30,241.75 0.00	30,241.75
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	20,000.000	17,281.00 0.00	17,281.00
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	10,000.000	8,640.50 0.00	8,640.50
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	20,000.000	17,281.00 0.00	17,281.00
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	70,000.000	60,483.50 0.00	60,483.50
822905AG0 FINF30140002	SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	RECEIVE FROM 822582CH3	SD	10/08/2024	5,000.000	3,710.10 0.00	3,710.10
822905AH8 FINF30140002	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	RECEIVE SHARES FOR 822582BY7	SD	10/08/2024	35,000.000	28,883.75 0.00	28,883.75
822905AH8 FINF30140002	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	RECEIVE SHARES FOR 822582BY7	SD	10/08/2024	25,000.000	20,631.25 0.00	20,631.25
822905AH8 FINF30140002	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	RECEIVE SHARES FOR 822582BY7	SD	10/08/2024	25,000.000	20,631.25 0.00	20,631.25
84861TAG3 FINF30140002	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	CASH	CD	01/23/2024	0.000	0.00 560.00	560.00
84861TAG3 FINF30140002	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	756109CD4	SW	01/24/2024	(560,000.000)	(495,129.60) 0.00	(495,129.60)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
EABFZPWY6 FINF30140002	TEVA PHARMACEUTICAL INDUSTRIES ADR	19486TEVA PHARM ACEUTICAL INDUS	CD	01/18/2024	0.000	0.00 471.84	471.84
TOTAL CORPORATE ACTIONS						(655,924.40) 627,454.41	(28,469.99) (28,469.99)
REALIZED GAIN/LOSS ON FUTURES CONTRACTS							
AA9123487 FINF30110002		BROKER CASH ADJUST	CD	06/06/2024	0.000	0.00 0.07	0.07
EX9123483 FINF30110002		BROKER CASH ADJUST	CW	06/06/2024	0.000	0.00 (3.42)	(3.42)
FJ9123483 FINF30110002		RESIDUAL CASH ADJUSTMENT WRITE OFF	CW	10/04/2024	0.000	0.00 (0.38)	(0.38)
NA9123483 FINF30110002		BROKER CASH ADJUST	CW	06/06/2024	0.000	0.00 (0.92)	(0.92)
NA9123483 FINF30130002		BROKER CASH ADJUST	CW	06/06/2024	0.000	0.00 (0.33)	(0.33)
TOTAL REALIZED GAIN/LOSS ON FUTURES CONTRACTS						0.00 (4.98)	(4.98) (4.98)
GRAND TOTAL						(136,340,221.74) 134,702,448.16	(1,637,773.58) (1,637,773.58)

* INDICATES PENDING SETTLEMENT



LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

Description	Amount
COMMON/COLLECTIVE TRUST	
UNREALIZED GAIN LOSS AS OF 12/31/24	(2,340,184.23)
UNREALIZED GAIN LOSS AS OF 01/01/24	7,014.87
INTEREST EARNED	49,179.61
SALES	(301.92)
RECEIPTS AND DISBURSEMENT TRANSACTIONS	(8,270.53)
NET GAIN (LOSS) ON INVESTMENT	(2,306,591.94)



5500 Certain Investment Arrangement Detail Report

Report ID: M2572E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Amount	Realized Gain/Loss
RECEIPTS AND DISBURSEMENT TRANSACTIONS							
COMMON/COLLECTIVE TRUST							
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD	INVESTMENT MANAGER FEES	CW	03/05/2024	0.000	0.00 (2,006.78)	
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD	INVESTMENT MANAGER FEES	CW	05/09/2024	0.000	0.00 (2,078.40)	
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD	INVESTMENT MANAGER FEES	CW	11/06/2024	0.000	0.00 (4,185.35)	
TOTAL COMMON/COLLECTIVE TRUST						0.00 (8,270.53)	0.00
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.00 (8,270.53)	0.00
SALES							
COMMON/COLLECTIVE TRUST							
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD		S	03/01/2024	(26.000)	(2,080.50) 2,006.78	(73.72)
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD		S	05/07/2024	(27.680)	(2,214.93) 2,078.40	(136.53)
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD		S	11/05/2024	(27.880)	(2,230.93) 2,182.97	(47.96)
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD		S	11/05/2024	(25.570)	(2,046.09) 2,002.38	(43.71)
TOTAL COMMON/COLLECTIVE TRUST						(8,572.45) 8,270.53	(301.92) (301.92)
TOTAL SALES						(8,572.45) 8,270.53	(301.92) (301.92)
GRAND TOTAL						(8,572.45) 0.00	(301.92) (301.92)

* INDICATES PENDING SETTLEMENT



DFE & Participating Plan Report for 5500 Schedule D

Report ID: M1107E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	DFE Name	Sponsor Entity	Entity Code	Dollar Value of Interest in DFE
99VVAXD45	BGI MONEY MARKET	TOTAL FINANCE USA, INC. MASTER TRUST.	C	6,774.30
99VVCNRS2	BLK MSCI EQUITY INDEX FUND- RUSSIA	TOTAL FINANCE USA, INC. MASTER TRUST.	C	97.48
99VVAUZH8	CASH AT BLACKROCK	TOTAL FINANCE USA, INC. MASTER TRUST.	C	0.86
996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	TOTAL FINANCE USA, INC. MASTER TRUST.	C	1,091,763.24
99VVBY6Y4	LONG TERM GOV BD INDEX FD	TOTAL FINANCE USA, INC. MASTER TRUST.	C	35,987,723.27



LIABILITY HEDGING - FING00300000 01/01/2024 - 12/31/2024

Compensation Type	Service Code	Base Expense Amount
943112180- BLACKROCK INSTITUTIONAL TRUST		
INVESTMENT MANAGEMENT	28	(8,270.53)
TOTAL BLACKROCK INSTITUTIONAL TRUST		(8,270.53)
135160382- THE BANK OF NEW YORK MELLON		
CUSTODIAL (SECURITIES)	19	(40.97)
TOTAL THE BANK OF NEW YORK MELLON		(40.97)
GRAND TOTAL EXPENSES		(8,311.50)



Service Provider Information Detail Report for 5500 Schedule C

Report ID: M2575E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Account Number Account Name	Compensation Type	Service Code Tran Code	Trade Date/ Effective Date	Base Expense Amount	Comments Line
943112180-BLACKROCK INSTITUTIONAL TRUST					
INVESTMENT MANAGEMENT					
FINF30120002		28	03/05/2024	(2,006.78)	INVESTMENT MANAGER FEES
BLCKRCK LT GV BD IDX		CW			
FINF30120002		28	05/09/2024	(2,078.40)	INVESTMENT MANAGER FEES
BLCKRCK LT GV BD IDX		CW			
FINF30120002		28	11/06/2024	(4,185.35)	INVESTMENT MANAGER FEES
BLCKRCK LT GV BD IDX		CW			
TOTAL INVESTMENT MANAGEMENT				(8,270.53)	
TOTAL BLACKROCK INSTITUTIONAL TRUST				(8,270.53)	
135160382-THE BANK OF NEW YORK MELLON					
CUSTODIAL (SECURITIES)					
FINF30110002		19	01/18/2024	(28.78)	TEVA PHARMACEUTICAL
STANDISH MELLON AM		CW			INDUSTRIES ADR
FINF30130002		19	01/18/2024	(2.76)	TEVA PHARMACEUTICAL
PRUDENTIAL		CW			INDUSTRIES ADR
FINF30140002		19	01/18/2024	(9.43)	TEVA PHARMACEUTICAL
LEGAL & GENERAL		CW			INDUSTRIES ADR
TOTAL CUSTODIAL (SECURITIES)				(40.97)	
TOTAL THE BANK OF NEW YORK MELLON				(40.97)	



Service Provider Information Detail Report for 5500 Schedule C

Report ID: M2575E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Account Number	Compensation Type	Service Code	Trade Date/	Base Expense	Comments Line
Account Name		Tran Code	Effective Date	Amount	
GRAND TOTAL EXPENSES				(8,311.50)	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
INTEREST BEARING CASH						
FINF30140002 990000PJ4	SHORT TERM FDS INT ADJ 0.000% 00/00/0000 DD 01/14/91	CW	DR INTEREST-ACCOUNT 6965348400	02/29/2024	(2.29)	
		CW	DR INTEREST-ACCOUNT 6965348400	06/28/2024	(3.51)	
		CW	DR INTEREST-ACCOUNT 6965348400	08/30/2024	(27.74)	
		CW	DR INTEREST-ACCOUNT 6965348400	09/30/2024	(15.33)	
		CW	DR INTEREST-ACCOUNT 6965348400	10/31/2024	(215.63)	
		CW	DR INTEREST-ACCOUNT 6965348400	11/29/2024	(5.40)	
		CW	DR INTEREST-ACCOUNT 6965348400	12/31/2024	(9.41)	
			TOTAL RECEIVED		(279.31)	
			LESS RECEIVABLE BOP		0.00	
			PLUS RECEIVABLE EOP		0.00	
			TOTAL INTEREST BEARING CASH		(279.31)	
U.S. GOVERNMENT SECURITIES						
FINF30140002 912810TT5	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	IS	INTEREST SOLD	01/04/2024	5,411.82	
		IB	INTEREST BOUGHT	01/05/2024	(1,122.04)	
		IS	INTEREST SOLD	01/05/2024	480.88	
		IS	INTEREST SOLD	01/05/2024	561.02	
		IS	INTEREST SOLD	01/05/2024	5,850.66	
		IS	INTEREST SOLD	01/05/2024	4,808.76	
		IB	INTEREST BOUGHT	01/05/2024	(1,041.90)	
		IB	INTEREST BOUGHT	01/05/2024	(961.75)	
		IS	INTEREST SOLD	01/09/2024	247.16	
		IB	INTEREST BOUGHT	01/09/2024	(3,295.52)	
		IS	INTEREST SOLD	01/11/2024	83.51	
		IB	INTEREST BOUGHT	01/11/2024	(83.51)	
		IS	INTEREST SOLD	01/12/2024	6,221.13	
		IB	INTEREST BOUGHT	01/16/2024	(517.87)	
		IS	INTEREST SOLD	01/16/2024	863.11	
		IB	INTEREST BOUGHT	01/16/2024	(258.93)	
		IS	INTEREST SOLD	01/16/2024	3,020.89	
		IB	INTEREST BOUGHT	01/16/2024	(431.56)	
		IS	INTEREST SOLD	01/16/2024	1,035.73	
		IB	INTEREST BOUGHT	01/17/2024	(1,303.07)	
		IB	INTEREST BOUGHT	01/17/2024	(521.23)	
		IB	INTEREST BOUGHT	01/17/2024	(521.23)	
		IB	INTEREST BOUGHT	01/17/2024	(434.36)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	01/18/2024	(349.73)	
		IB	INTEREST BOUGHT	01/18/2024	(349.73)	
		IB	INTEREST BOUGHT	01/18/2024	(349.73)	
		IS	INTEREST SOLD	01/19/2024	527.96	
		IB	INTEREST BOUGHT	01/22/2024	(627.72)	
		IB	INTEREST BOUGHT	01/22/2024	(89.67)	
		IS	INTEREST SOLD	01/22/2024	1,076.09	
		IS	INTEREST SOLD	01/22/2024	627.72	
		IS	INTEREST SOLD	01/23/2024	451.17	
		IS	INTEREST SOLD	01/23/2024	541.41	
		IS	INTEREST SOLD	01/23/2024	451.17	
		IS	INTEREST SOLD	01/23/2024	451.17	
		IB	INTEREST BOUGHT	01/23/2024	(3,519.14)	
		IB	INTEREST BOUGHT	01/23/2024	(902.34)	
		IB	INTEREST BOUGHT	01/23/2024	(812.11)	
		IS	INTEREST SOLD	01/23/2024	812.11	
		IS	INTEREST SOLD	01/23/2024	541.41	
		IS	INTEREST SOLD	01/23/2024	541.41	
		IS	INTEREST SOLD	01/24/2024	181.59	
		IB	INTEREST BOUGHT	01/24/2024	(544.77)	
		IS	INTEREST SOLD	01/25/2024	639.49	
		IS	INTEREST SOLD	01/25/2024	548.13	
		IS	INTEREST SOLD	01/25/2024	365.42	
		IB	INTEREST BOUGHT	01/25/2024	(1,461.68)	
		IS	INTEREST SOLD	01/26/2024	551.49	
		IS	INTEREST SOLD	01/26/2024	551.49	
		IB	INTEREST BOUGHT	01/26/2024	(2,665.56)	
		IB	INTEREST BOUGHT	01/26/2024	(1,102.99)	
		IS	INTEREST SOLD	01/29/2024	655.18	
		IS	INTEREST SOLD	01/29/2024	655.18	
		IB	INTEREST BOUGHT	01/29/2024	(935.97)	
		IS	INTEREST SOLD	01/30/2024	376.63	
		IS	INTEREST SOLD	01/31/2024	1,326.05	
		IS	INTEREST SOLD	01/31/2024	2,273.23	
		IB	INTEREST BOUGHT	02/01/2024	(381.11)	
		IS	INTEREST SOLD	02/02/2024	670.87	
		IB	INTEREST BOUGHT	02/02/2024	(5,654.50)	
		IS	INTEREST SOLD	02/02/2024	575.03	
		IS	INTEREST SOLD	02/05/2024	3,998.34	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	02/07/2024	197.28	
		IS	INTEREST SOLD	02/07/2024	10,160.05	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	496.00	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	99.20	
		IS	INTEREST SOLD	02/08/2024	99.20	
		IS	INTEREST SOLD	02/08/2024	595.21	
		IS	INTEREST SOLD	02/08/2024	892.82	
		IS	INTEREST SOLD	02/08/2024	793.61	
		IS	INTEREST SOLD	02/08/2024	595.21	
		IS	INTEREST SOLD	02/08/2024	1,289.62	
		IS	INTEREST SOLD	02/09/2024	3,890.73	
		IB	INTEREST BOUGHT	02/09/2024	(2,095.01)	
		IB	INTEREST BOUGHT	02/09/2024	(2,095.01)	
		IB	INTEREST BOUGHT	02/09/2024	(1,795.72)	
		IB	INTEREST BOUGHT	02/09/2024	(1,596.20)	
		IB	INTEREST BOUGHT	02/09/2024	(1,296.91)	
		IS	INTEREST SOLD	02/09/2024	9,876.46	
		IB	INTEREST BOUGHT	02/12/2024	(1,318.77)	
		IS	INTEREST SOLD	02/12/2024	608.66	
		IB	INTEREST BOUGHT	02/12/2024	(2,434.65)	
		IB	INTEREST BOUGHT	02/12/2024	(2,231.76)	
		IB	INTEREST BOUGHT	02/12/2024	(1,217.32)	
		IB	INTEREST BOUGHT	02/12/2024	(912.99)	
		IS	INTEREST SOLD	02/12/2024	5,985.17	
		IS	INTEREST SOLD	02/13/2024	14,076.56	
		IS	INTEREST SOLD	02/13/2024	13,668.55	
		IS	INTEREST SOLD	02/13/2024	14,076.56	
		IB	INTEREST BOUGHT	02/13/2024	(1,836.07)	
		IB	INTEREST BOUGHT	02/13/2024	(612.02)	
		IB	INTEREST BOUGHT	02/13/2024	(816.03)	
		IS	INTEREST SOLD	02/14/2024	13,641.08	
		IS	INTEREST SOLD	02/14/2024	35,384.77	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810TU2	U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	IS	INTEREST SOLD	02/16/2024	1,217.32
			IS	INTEREST SOLD	03/01/2024	169.99
			IT	INTEREST RECEIVED	08/12/2024	1,340.63
			IS	INTEREST SOLD	01/05/2024	510.02
FINF30140002	912810TV0	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	IB	INTEREST BOUGHT	02/12/2024	(3,135.78)
			IB	INTEREST BOUGHT	02/13/2024	(7,222.87)
			IB	INTEREST BOUGHT	02/13/2024	(7,457.76)
			IB	INTEREST BOUGHT	02/13/2024	(7,457.76)
			IB	INTEREST BOUGHT	02/14/2024	(712.50)
			IB	INTEREST BOUGHT	02/14/2024	(18,881.25)
			IB	INTEREST BOUGHT	02/14/2024	(7,243.75)
			IB	INTEREST BOUGHT	02/14/2024	(237.50)
			IB	INTEREST BOUGHT	02/15/2024	(240.11)
			IS	INTEREST SOLD	02/15/2024	240.11
			IS	INTEREST SOLD	02/15/2024	480.22
			IS	INTEREST SOLD	02/15/2024	900.41
			IS	INTEREST SOLD	02/15/2024	180.08
			IS	INTEREST SOLD	02/15/2024	120.05
			IS	INTEREST SOLD	02/15/2024	120.05
			IB	INTEREST BOUGHT	02/16/2024	(728.16)
			IB	INTEREST BOUGHT	02/16/2024	(364.08)
			IB	INTEREST BOUGHT	02/16/2024	(303.40)
			IS	INTEREST SOLD	02/16/2024	424.76
			IB	INTEREST BOUGHT	02/16/2024	(849.52)
			IS	INTEREST SOLD	02/20/2024	443.03
			IB	INTEREST BOUGHT	02/20/2024	(569.61)
			IS	INTEREST SOLD	02/20/2024	506.32
			IB	INTEREST BOUGHT	02/20/2024	(1,202.51)
			IS	INTEREST SOLD	02/20/2024	253.16
			IS	INTEREST SOLD	02/20/2024	822.77
			IB	INTEREST BOUGHT	02/21/2024	(383.65)
			IS	INTEREST SOLD	02/21/2024	703.37
			IB	INTEREST BOUGHT	02/21/2024	(447.60)
			IS	INTEREST SOLD	02/21/2024	319.71
			IB	INTEREST BOUGHT	02/22/2024	(129.19)
			IS	INTEREST SOLD	02/22/2024	1,162.71
			IS	INTEREST SOLD	02/22/2024	452.16



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	02/22/2024	645.95	
		IB	INTEREST BOUGHT	02/23/2024	(1,892.17)	
		IB	INTEREST BOUGHT	02/23/2024	(391.48)	
		IS	INTEREST SOLD	02/23/2024	4,045.33	
		IS	INTEREST SOLD	02/23/2024	521.98	
		IS	INTEREST SOLD	02/23/2024	521.98	
		IS	INTEREST SOLD	02/23/2024	456.73	
		IS	INTEREST SOLD	02/26/2024	268.82	
		IS	INTEREST SOLD	02/26/2024	403.23	
		IS	INTEREST SOLD	02/26/2024	2,284.96	
		IS	INTEREST SOLD	02/26/2024	3,225.82	
		IB	INTEREST BOUGHT	02/26/2024	(403.23)	
		IS	INTEREST SOLD	02/28/2024	1,918.27	
		IS	INTEREST SOLD	02/28/2024	2,123.80	
		IB	INTEREST BOUGHT	02/28/2024	(479.57)	
		IB	INTEREST BOUGHT	02/28/2024	(548.08)	
		IB	INTEREST BOUGHT	03/01/2024	(279.26)	
		IS	INTEREST SOLD	03/01/2024	279.26	
		IB	INTEREST BOUGHT	03/01/2024	(349.07)	
		IB	INTEREST BOUGHT	03/01/2024	(418.89)	
		IB	INTEREST BOUGHT	03/01/2024	(837.78)	
		IB	INTEREST BOUGHT	03/01/2024	(1,047.22)	
		IB	INTEREST BOUGHT	03/01/2024	(1,117.03)	
		IB	INTEREST BOUGHT	03/01/2024	(1,186.85)	
		IB	INTEREST BOUGHT	03/01/2024	(1,186.85)	
		IB	INTEREST BOUGHT	03/01/2024	(1,256.66)	
		IS	INTEREST SOLD	03/01/2024	1,396.29	
		IB	INTEREST BOUGHT	03/01/2024	(69.81)	
		IB	INTEREST BOUGHT	03/01/2024	(279.26)	
		IS	INTEREST SOLD	03/01/2024	1,117.03	
		IS	INTEREST SOLD	03/01/2024	907.59	
		IB	INTEREST BOUGHT	03/01/2024	(349.07)	
		IB	INTEREST BOUGHT	03/04/2024	(861.26)	
		IB	INTEREST BOUGHT	03/04/2024	(358.86)	
		IB	INTEREST BOUGHT	03/04/2024	(358.86)	
		IB	INTEREST BOUGHT	03/04/2024	(215.32)	
		IB	INTEREST BOUGHT	03/04/2024	(1,148.35)	
		IS	INTEREST SOLD	03/04/2024	645.95	
		IS	INTEREST SOLD	03/04/2024	574.18	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	03/04/2024	(6,459.48)	
		IB	INTEREST BOUGHT	03/04/2024	(1,148.35)	
		IS	INTEREST SOLD	03/04/2024	1,148.35	
		IS	INTEREST SOLD	03/05/2024	724.24	
		IB	INTEREST BOUGHT	03/05/2024	(506.97)	
		IB	INTEREST BOUGHT	03/05/2024	(724.24)	
		IB	INTEREST BOUGHT	03/05/2024	(506.97)	
		IB	INTEREST BOUGHT	03/05/2024	(651.82)	
		IB	INTEREST BOUGHT	03/05/2024	(506.97)	
		IB	INTEREST BOUGHT	03/06/2024	(292.31)	
		IS	INTEREST SOLD	03/06/2024	3,507.69	
		IS	INTEREST SOLD	03/06/2024	2,046.15	
		IB	INTEREST BOUGHT	03/07/2024	(737.29)	
		IB	INTEREST BOUGHT	03/07/2024	(663.56)	
		IB	INTEREST BOUGHT	03/07/2024	(884.75)	
		IB	INTEREST BOUGHT	03/07/2024	(1,327.13)	
		IS	INTEREST SOLD	03/07/2024	884.75	
		IS	INTEREST SOLD	03/07/2024	2,580.53	
		IS	INTEREST SOLD	03/07/2024	3,686.47	
		IB	INTEREST BOUGHT	03/07/2024	(221.19)	
		IB	INTEREST BOUGHT	03/07/2024	(294.92)	
		IB	INTEREST BOUGHT	03/07/2024	(368.65)	
		IB	INTEREST BOUGHT	03/07/2024	(442.38)	
		IB	INTEREST BOUGHT	03/07/2024	(442.38)	
		IB	INTEREST BOUGHT	03/07/2024	(516.11)	
		IB	INTEREST BOUGHT	03/07/2024	(516.11)	
		IB	INTEREST BOUGHT	03/07/2024	(589.84)	
		IB	INTEREST BOUGHT	03/07/2024	(884.75)	
		IB	INTEREST BOUGHT	03/08/2024	(520.67)	
		IB	INTEREST BOUGHT	03/08/2024	(74.38)	
		IB	INTEREST BOUGHT	03/08/2024	(223.15)	
		IS	INTEREST SOLD	03/11/2024	610.71	
		IS	INTEREST SOLD	03/11/2024	687.05	
		IS	INTEREST SOLD	03/11/2024	1,679.46	
		IB	INTEREST BOUGHT	03/11/2024	(534.37)	
		IB	INTEREST BOUGHT	03/11/2024	(458.04)	
		IB	INTEREST BOUGHT	03/11/2024	(458.04)	
		IB	INTEREST BOUGHT	03/11/2024	(534.38)	
		IB	INTEREST BOUGHT	03/11/2024	(381.70)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	03/12/2024	(230.98)	
		IS	INTEREST SOLD	03/12/2024	307.97	
		IS	INTEREST SOLD	03/12/2024	384.96	
		IB	INTEREST BOUGHT	03/12/2024	(1,231.87)	
		IB	INTEREST BOUGHT	03/13/2024	(2,639.90)	
		IB	INTEREST BOUGHT	03/13/2024	(388.22)	
		IS	INTEREST SOLD	03/13/2024	2,406.97	
		IS	INTEREST SOLD	03/13/2024	155.28	
		IS	INTEREST SOLD	03/13/2024	232.94	
		IS	INTEREST SOLD	03/13/2024	232.94	
		IS	INTEREST SOLD	03/13/2024	621.15	
		IS	INTEREST SOLD	03/14/2024	10,648.35	
		IB	INTEREST BOUGHT	03/14/2024	(861.26)	
		IS	INTEREST SOLD	03/15/2024	552.64	
		IB	INTEREST BOUGHT	03/15/2024	(1,973.73)	
		IS	INTEREST SOLD	03/18/2024	80.91	
		IB	INTEREST BOUGHT	03/18/2024	(970.88)	
		IS	INTEREST SOLD	03/18/2024	970.88	
		IB	INTEREST BOUGHT	03/18/2024	(566.35)	
		IB	INTEREST BOUGHT	03/18/2024	(566.35)	
		IB	INTEREST BOUGHT	03/20/2024	(3,617.31)	
		IS	INTEREST SOLD	03/21/2024	4,971.84	
		IS	INTEREST SOLD	03/21/2024	5,469.02	
		IS	INTEREST SOLD	03/21/2024	911.50	
		IS	INTEREST SOLD	03/21/2024	3,314.56	
		IS	INTEREST SOLD	03/22/2024	1,002.20	
		IS	INTEREST SOLD	03/22/2024	835.16	
		IS	INTEREST SOLD	03/22/2024	334.07	
		IB	INTEREST BOUGHT	03/22/2024	(2,672.53)	
		IB	INTEREST BOUGHT	03/22/2024	(751.65)	
		IB	INTEREST BOUGHT	03/22/2024	(835.16)	
		IB	INTEREST BOUGHT	03/22/2024	(835.16)	
		IB	INTEREST BOUGHT	03/22/2024	(835.16)	
		IB	INTEREST BOUGHT	03/22/2024	(1,670.33)	
		IS	INTEREST SOLD	03/25/2024	85.47	
		IB	INTEREST BOUGHT	03/25/2024	(341.90)	
		IS	INTEREST SOLD	03/26/2024	430.63	
		IB	INTEREST BOUGHT	03/26/2024	(689.01)	
		IS	INTEREST SOLD	03/26/2024	258.38	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	03/27/2024	(607.45)	
		IB	INTEREST BOUGHT	03/28/2024	(349.73)	
		IS	INTEREST SOLD	03/28/2024	1,486.33	
		IS	INTEREST SOLD	03/28/2024	524.59	
		IB	INTEREST BOUGHT	03/28/2024	(1,486.33)	
		IB	INTEREST BOUGHT	03/28/2024	(699.45)	
		IS	INTEREST SOLD	04/01/2024	816.24	
		IB	INTEREST BOUGHT	04/02/2024	(17,322.49)	
		IS	INTEREST SOLD	04/02/2024	816.25	
		IS	INTEREST SOLD	04/03/2024	548.08	
		IS	INTEREST SOLD	04/03/2024	548.08	
		IB	INTEREST BOUGHT	04/03/2024	(548.08)	
		IS	INTEREST SOLD	04/03/2024	551.99	
		IB	INTEREST BOUGHT	04/04/2024	(5,887.91)	
		IB	INTEREST BOUGHT	04/04/2024	(551.99)	
		IS	INTEREST SOLD	04/04/2024	6,623.90	
		IS	INTEREST SOLD	04/04/2024	4,967.93	
		IS	INTEREST SOLD	04/04/2024	1,195.98	
		IB	INTEREST BOUGHT	04/05/2024	(555.91)	
		IB	INTEREST BOUGHT	04/05/2024	(277.95)	
		IS	INTEREST SOLD	04/05/2024	926.51	
		IS	INTEREST SOLD	04/05/2024	648.56	
		IS	INTEREST SOLD	04/05/2024	567.65	
		IS	INTEREST SOLD	04/05/2024	189.22	
		IS	INTEREST SOLD	04/08/2024	1,797.56	
		IB	INTEREST BOUGHT	04/08/2024	(1,419.13)	
		IB	INTEREST BOUGHT	04/08/2024	(756.87)	
		IS	INTEREST SOLD	04/09/2024	381.04	
		IS	INTEREST SOLD	04/09/2024	476.30	
		IB	INTEREST BOUGHT	04/10/2024	(767.31)	
		IB	INTEREST BOUGHT	04/10/2024	(479.57)	
		IS	INTEREST SOLD	04/10/2024	671.39	
		IB	INTEREST BOUGHT	04/10/2024	(767.31)	
		IB	INTEREST BOUGHT	04/10/2024	(575.48)	
		IS	INTEREST SOLD	04/11/2024	2,510.71	
		IS	INTEREST SOLD	04/11/2024	1,738.19	
		IB	INTEREST BOUGHT	04/11/2024	(386.26)	
		IB	INTEREST BOUGHT	04/11/2024	(386.27)	
		IS	INTEREST SOLD	04/11/2024	4,442.03	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	04/11/2024	2,703.85	
		IS	INTEREST SOLD	04/12/2024	388.87	
		IS	INTEREST SOLD	04/12/2024	291.66	
		IS	INTEREST SOLD	04/12/2024	486.09	
		IB	INTEREST BOUGHT	04/15/2024	(793.41)	
		IS	INTEREST SOLD	04/15/2024	595.05	
		IS	INTEREST SOLD	04/15/2024	99.18	
		IB	INTEREST BOUGHT	04/15/2024	(1,190.11)	
		IS	INTEREST SOLD	04/16/2024	499.14	
		IS	INTEREST SOLD	04/16/2024	199.66	
		IS	INTEREST SOLD	04/16/2024	598.97	
		IS	INTEREST SOLD	04/17/2024	904.33	
		IS	INTEREST SOLD	04/17/2024	703.37	
		IS	INTEREST SOLD	04/18/2024	707.93	
		IS	INTEREST SOLD	04/18/2024	910.20	
		IB	INTEREST BOUGHT	04/18/2024	(707.93)	
		IS	INTEREST SOLD	04/18/2024	404.53	
		IS	INTEREST SOLD	04/18/2024	505.67	
		IB	INTEREST BOUGHT	04/22/2024	(1,452.40)	
		IB	INTEREST BOUGHT	04/22/2024	(726.20)	
		IB	INTEREST BOUGHT	04/22/2024	(622.46)	
		IB	INTEREST BOUGHT	04/22/2024	(622.46)	
		IS	INTEREST SOLD	04/22/2024	3,008.55	
		IS	INTEREST SOLD	04/22/2024	1,141.17	
		IS	INTEREST SOLD	04/22/2024	829.95	
		IB	INTEREST BOUGHT	04/24/2024	(840.38)	
		IS	INTEREST SOLD	04/25/2024	528.50	
		IS	INTEREST SOLD	04/25/2024	317.10	
		IB	INTEREST BOUGHT	04/25/2024	(1,585.51)	
		IB	INTEREST BOUGHT	04/25/2024	(951.30)	
		IS	INTEREST SOLD	04/26/2024	1,169.88	
		IB	INTEREST BOUGHT	04/26/2024	(1,595.30)	
		IS	INTEREST SOLD	04/26/2024	1,595.30	
		IB	INTEREST BOUGHT	04/26/2024	(1,382.59)	
		IS	INTEREST SOLD	04/26/2024	425.41	
		IB	INTEREST BOUGHT	04/29/2024	(541.55)	
		IS	INTEREST SOLD	04/29/2024	216.62	
		IS	INTEREST SOLD	04/29/2024	216.62	
		IS	INTEREST SOLD	04/29/2024	541.56	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	04/30/2024	(2,070.30)	
		IB	INTEREST BOUGHT	04/30/2024	(871.70)	
		IB	INTEREST BOUGHT	04/30/2024	(108.96)	
		IS	INTEREST SOLD	04/30/2024	1,743.41	
		IS	INTEREST SOLD	04/30/2024	762.74	
		IS	INTEREST SOLD	04/30/2024	980.67	
		IB	INTEREST BOUGHT	05/01/2024	(219.23)	
		IB	INTEREST BOUGHT	05/01/2024	(328.85)	
		IB	INTEREST BOUGHT	05/01/2024	(328.85)	
		IB	INTEREST BOUGHT	05/01/2024	(438.46)	
		IB	INTEREST BOUGHT	05/01/2024	(657.69)	
		IB	INTEREST BOUGHT	05/01/2024	(876.92)	
		IB	INTEREST BOUGHT	05/01/2024	(986.54)	
		IS	INTEREST SOLD	05/01/2024	2,850.00	
		IS	INTEREST SOLD	05/01/2024	3,288.46	
		IB	INTEREST BOUGHT	05/01/2024	(109.62)	
		IS	INTEREST SOLD	05/02/2024	1,433.48	
		IS	INTEREST SOLD	05/02/2024	1,543.75	
		IS	INTEREST SOLD	05/02/2024	1,764.29	
		IB	INTEREST BOUGHT	05/02/2024	(771.88)	
		IS	INTEREST SOLD	05/02/2024	882.14	
		IB	INTEREST BOUGHT	05/02/2024	(20,620.09)	
		IS	INTEREST SOLD	05/02/2024	551.34	
		IS	INTEREST SOLD	05/03/2024	1,774.73	
		IS	INTEREST SOLD	05/03/2024	887.37	
		IS	INTEREST SOLD	05/03/2024	221.84	
		IB	INTEREST BOUGHT	05/03/2024	(887.36)	
		IS	INTEREST SOLD	05/06/2024	338.63	
		IB	INTEREST BOUGHT	05/06/2024	(1,015.90)	
		IS	INTEREST SOLD	05/06/2024	451.51	
		IB	INTEREST BOUGHT	05/08/2024	(5,709.13)	
		IS	INTEREST SOLD	05/08/2024	114.18	
		IS	INTEREST SOLD	05/08/2024	570.91	
		IB	INTEREST BOUGHT	05/08/2024	(456.73)	
		IB	INTEREST BOUGHT	05/08/2024	(685.10)	
		IS	INTEREST SOLD	05/09/2024	2,411.54	
		IB	INTEREST BOUGHT	05/09/2024	(114.84)	
		IS	INTEREST SOLD	05/10/2024	4,157.55	
		IB	INTEREST BOUGHT	05/10/2024	(346.46)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810TW8 U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	IS	INTEREST SOLD	05/10/2024	461.95	
		IB	INTEREST BOUGHT	05/10/2024	(1,039.39)	
		IS	INTEREST SOLD	05/13/2024	1,057.01	
		IB	INTEREST BOUGHT	05/13/2024	(1,761.68)	
		IS	INTEREST SOLD	05/13/2024	939.56	
		IB	INTEREST BOUGHT	05/13/2024	(704.67)	
		IB	INTEREST BOUGHT	05/14/2024	(1,771.46)	
		IS	INTEREST SOLD	05/14/2024	7,322.05	
		IS	INTEREST SOLD	05/14/2024	7,322.05	
		IS	INTEREST SOLD	05/14/2024	15,943.17	
		IS	INTEREST SOLD	05/14/2024	19,249.90	
		IT	INTEREST RECEIVED	05/15/2024	37,287.50	
		IB	INTEREST BOUGHT	01/05/2024	(199.66)	
		IB	INTEREST BOUGHT	01/05/2024	(133.10)	
		IB	INTEREST BOUGHT	01/12/2024	(454.12)	
		IS	INTEREST SOLD	01/12/2024	719.02	
		IB	INTEREST BOUGHT	01/12/2024	(264.90)	
		IS	INTEREST SOLD	01/17/2024	1,192.07	
		IS	INTEREST SOLD	01/22/2024	310.58	
		IB	INTEREST BOUGHT	01/24/2024	(91.35)	
		IS	INTEREST SOLD	01/25/2024	370.60	
		IB	INTEREST BOUGHT	01/29/2024	(244.68)	
		IB	INTEREST BOUGHT	01/29/2024	(391.48)	
		IB	INTEREST BOUGHT	01/30/2024	(545.47)	
		IB	INTEREST BOUGHT	02/12/2024	(1,451.75)	
		IB	INTEREST BOUGHT	02/13/2024	(645.95)	
		IS	INTEREST SOLD	02/16/2024	242.72	
		IS	INTEREST SOLD	02/20/2024	189.87	
		IS	INTEREST SOLD	02/21/2024	383.65	
		IS	INTEREST SOLD	02/26/2024	1,545.71	
		IS	INTEREST SOLD	02/28/2024	548.08	
		IS	INTEREST SOLD	02/28/2024	822.12	
		IS	INTEREST SOLD	02/28/2024	274.04	
FINF30140002	912810TX6 U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IB	INTEREST BOUGHT	05/14/2024	(7,429.91)	
		IB	INTEREST BOUGHT	05/14/2024	(3,429.19)	
		IB	INTEREST BOUGHT	05/14/2024	(8,936.68)	
		IB	INTEREST BOUGHT	05/14/2024	(3,429.19)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	05/15/2024	(3,257.56)	
		IB	INTEREST BOUGHT	05/15/2024	(8,038.80)	
		IB	INTEREST BOUGHT	05/15/2024	(5,937.16)	
		IS	INTEREST SOLD	05/15/2024	472.87	
		IB	INTEREST BOUGHT	05/15/2024	(367.79)	
		IB	INTEREST BOUGHT	05/15/2024	(683.04)	
		IS	INTEREST SOLD	05/15/2024	1,103.37	
		IB	INTEREST BOUGHT	05/16/2024	(903.13)	
		IB	INTEREST BOUGHT	05/16/2024	(903.13)	
		IS	INTEREST SOLD	05/16/2024	318.75	
		IS	INTEREST SOLD	05/17/2024	590.80	
		IB	INTEREST BOUGHT	05/17/2024	(1,020.47)	
		IS	INTEREST SOLD	05/20/2024	2,052.02	
		IS	INTEREST SOLD	05/20/2024	554.60	
		IB	INTEREST BOUGHT	05/20/2024	(1,552.88)	
		IS	INTEREST SOLD	05/20/2024	942.82	
		IB	INTEREST BOUGHT	05/20/2024	(1,275.58)	
		IB	INTEREST BOUGHT	05/20/2024	(1,164.66)	
		IB	INTEREST BOUGHT	05/20/2024	(332.76)	
		IS	INTEREST SOLD	05/20/2024	1,663.80	
		IB	INTEREST BOUGHT	05/20/2024	(2,495.70)	
		IS	INTEREST SOLD	05/20/2024	166.38	
		IS	INTEREST SOLD	05/20/2024	166.38	
		IS	INTEREST SOLD	05/20/2024	332.76	
		IS	INTEREST SOLD	05/20/2024	388.22	
		IS	INTEREST SOLD	05/20/2024	388.22	
		IB	INTEREST BOUGHT	05/20/2024	(554.60)	
		IB	INTEREST BOUGHT	05/21/2024	(728.57)	
		IS	INTEREST SOLD	05/22/2024	679.53	
		IS	INTEREST SOLD	05/22/2024	1,698.83	
		IB	INTEREST BOUGHT	05/23/2024	(1,258.65)	
		IS	INTEREST SOLD	05/23/2024	228.85	
		IS	INTEREST SOLD	05/28/2024	541.17	
		IB	INTEREST BOUGHT	05/28/2024	(841.83)	
		IS	INTEREST SOLD	05/29/2024	425.00	
		IS	INTEREST SOLD	05/30/2024	367.79	
		IS	INTEREST SOLD	05/30/2024	551.68	
		IB	INTEREST BOUGHT	05/30/2024	(612.98)	
		IS	INTEREST SOLD	05/30/2024	919.47	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	05/31/2024	(247.53)	
		IS	INTEREST SOLD	05/31/2024	247.53	
		IB	INTEREST BOUGHT	05/31/2024	(247.53)	
		IB	INTEREST BOUGHT	06/03/2024	(3,754.36)	
		IB	INTEREST BOUGHT	06/03/2024	(636.33)	
		IB	INTEREST BOUGHT	06/04/2024	(513.74)	
		IS	INTEREST SOLD	06/05/2024	518.41	
		IB	INTEREST BOUGHT	06/06/2024	(653.85)	
		IB	INTEREST BOUGHT	06/06/2024	(523.08)	
		IB	INTEREST BOUGHT	06/06/2024	(523.08)	
		IS	INTEREST SOLD	06/06/2024	523.07	
		IB	INTEREST BOUGHT	06/06/2024	(915.38)	
		IS	INTEREST SOLD	06/07/2024	2,374.86	
		IB	INTEREST BOUGHT	06/07/2024	(1,649.21)	
		IB	INTEREST BOUGHT	06/11/2024	(1,229.46)	
		IS	INTEREST SOLD	06/11/2024	409.82	
		IS	INTEREST SOLD	06/11/2024	546.43	
		IS	INTEREST SOLD	06/11/2024	819.64	
		IS	INTEREST SOLD	06/11/2024	887.95	
		IB	INTEREST BOUGHT	06/11/2024	(273.21)	
		IB	INTEREST BOUGHT	06/11/2024	(546.43)	
		IB	INTEREST BOUGHT	06/11/2024	(273.21)	
		IB	INTEREST BOUGHT	06/11/2024	(273.21)	
		IB	INTEREST BOUGHT	06/13/2024	(764.18)	
		IB	INTEREST BOUGHT	06/13/2024	(555.77)	
		IB	INTEREST BOUGHT	06/13/2024	(555.77)	
		IS	INTEREST SOLD	06/14/2024	7,495.88	
		IB	INTEREST BOUGHT	06/14/2024	(210.16)	
		IS	INTEREST SOLD	06/17/2024	3,877.54	
		IS	INTEREST SOLD	06/18/2024	2,678.43	
		IS	INTEREST SOLD	06/18/2024	217.17	
		IS	INTEREST SOLD	06/18/2024	361.95	
		IS	INTEREST SOLD	06/18/2024	1,013.46	
		IS	INTEREST SOLD	06/18/2024	941.07	
		IB	INTEREST BOUGHT	06/20/2024	(882.69)	
		IS	INTEREST SOLD	06/21/2024	4,300.21	
		IB	INTEREST BOUGHT	06/21/2024	(518.99)	
		IB	INTEREST BOUGHT	06/21/2024	(593.13)	
		IB	INTEREST BOUGHT	06/21/2024	(593.13)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	06/21/2024	(296.56)	
		IB	INTEREST BOUGHT	06/25/2024	(152.95)	
		IB	INTEREST BOUGHT	06/25/2024	(382.38)	
		IB	INTEREST BOUGHT	06/25/2024	(535.34)	
		IB	INTEREST BOUGHT	06/26/2024	(385.30)	
		IB	INTEREST BOUGHT	06/26/2024	(385.30)	
		IS	INTEREST SOLD	06/26/2024	693.54	
		IB	INTEREST BOUGHT	06/27/2024	(698.80)	
		IB	INTEREST BOUGHT	06/27/2024	(698.80)	
		IB	INTEREST BOUGHT	06/27/2024	(1,009.38)	
		IS	INTEREST SOLD	06/28/2024	547.60	
		IS	INTEREST SOLD	06/28/2024	3,989.63	
		IS	INTEREST SOLD	06/28/2024	9,309.13	
		IB	INTEREST BOUGHT	06/28/2024	(625.82)	
		IS	INTEREST SOLD	06/28/2024	469.37	
		IS	INTEREST SOLD	06/28/2024	469.37	
		IB	INTEREST BOUGHT	06/28/2024	(312.91)	
		IS	INTEREST SOLD	07/01/2024	479.88	
		IS	INTEREST SOLD	07/01/2024	639.84	
		IB	INTEREST BOUGHT	07/01/2024	(1,279.67)	
		IS	INTEREST SOLD	07/02/2024	805.63	
		IB	INTEREST BOUGHT	07/02/2024	(725.07)	
		IB	INTEREST BOUGHT	07/02/2024	(80.56)	
		IS	INTEREST SOLD	07/02/2024	402.82	
		IB	INTEREST BOUGHT	07/02/2024	(5,800.55)	
		IB	INTEREST BOUGHT	07/02/2024	(12,970.67)	
		IS	INTEREST SOLD	07/02/2024	322.25	
		IB	INTEREST BOUGHT	07/03/2024	(405.73)	
		IB	INTEREST BOUGHT	07/03/2024	(243.44)	
		IB	INTEREST BOUGHT	07/09/2024	(22,178.23)	
		IB	INTEREST BOUGHT	07/09/2024	(253.95)	
		IB	INTEREST BOUGHT	07/10/2024	(255.70)	
		IB	INTEREST BOUGHT	07/10/2024	(596.63)	
		IB	INTEREST BOUGHT	07/12/2024	(518.41)	
		IB	INTEREST BOUGHT	07/12/2024	(691.21)	
		IB	INTEREST BOUGHT	07/12/2024	(1,123.21)	
		IB	INTEREST BOUGHT	07/12/2024	(345.60)	
		IB	INTEREST BOUGHT	07/12/2024	(604.81)	
		IB	INTEREST BOUGHT	07/12/2024	(1,209.62)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	07/12/2024	(1,555.22)	
		IB	INTEREST BOUGHT	07/12/2024	(86.40)	
		IB	INTEREST BOUGHT	07/15/2024	(88.15)	
		IS	INTEREST SOLD	07/15/2024	1,763.05	
		IB	INTEREST BOUGHT	07/15/2024	(176.30)	
		IS	INTEREST SOLD	07/16/2024	532.42	
		IS	INTEREST SOLD	07/16/2024	532.42	
		IB	INTEREST BOUGHT	07/16/2024	(976.10)	
		IS	INTEREST SOLD	07/16/2024	532.42	
		IS	INTEREST SOLD	07/16/2024	6,389.01	
		IB	INTEREST BOUGHT	07/17/2024	(1,250.48)	
		IB	INTEREST BOUGHT	07/17/2024	(714.56)	
		IB	INTEREST BOUGHT	07/17/2024	(89.32)	
		IS	INTEREST SOLD	07/17/2024	1,339.80	
		IS	INTEREST SOLD	07/17/2024	625.24	
		IB	INTEREST BOUGHT	07/18/2024	(988.94)	
		IB	INTEREST BOUGHT	07/18/2024	(719.23)	
		IB	INTEREST BOUGHT	07/18/2024	(1,528.37)	
		IB	INTEREST BOUGHT	07/18/2024	(3,416.35)	
		IS	INTEREST SOLD	07/18/2024	629.33	
		IS	INTEREST SOLD	07/18/2024	629.33	
		IS	INTEREST SOLD	07/18/2024	2,787.02	
		IS	INTEREST SOLD	07/18/2024	269.71	
		IS	INTEREST SOLD	07/18/2024	629.33	
		IB	INTEREST BOUGHT	07/19/2024	(361.95)	
		IB	INTEREST BOUGHT	07/19/2024	(1,357.31)	
		IB	INTEREST BOUGHT	07/19/2024	(904.88)	
		IS	INTEREST SOLD	07/19/2024	2,986.09	
		IB	INTEREST BOUGHT	07/19/2024	(90.49)	
		IB	INTEREST BOUGHT	07/19/2024	(542.93)	
		IB	INTEREST BOUGHT	07/22/2024	(645.67)	
		IB	INTEREST BOUGHT	07/23/2024	(1,392.34)	
		IS	INTEREST SOLD	07/24/2024	5,043.96	
		IS	INTEREST SOLD	07/24/2024	747.25	
		IS	INTEREST SOLD	07/24/2024	5,510.99	
		IB	INTEREST BOUGHT	07/24/2024	(1,214.29)	
		IB	INTEREST BOUGHT	07/24/2024	(2,054.95)	
		IS	INTEREST SOLD	07/24/2024	280.22	
		IB	INTEREST BOUGHT	07/25/2024	(1,691.83)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	07/25/2024	(751.92)	
		IB	INTEREST BOUGHT	07/25/2024	(657.93)	
		IB	INTEREST BOUGHT	07/25/2024	(563.94)	
		IB	INTEREST BOUGHT	07/25/2024	(563.94)	
		IB	INTEREST BOUGHT	07/25/2024	(469.95)	
		IB	INTEREST BOUGHT	07/25/2024	(281.97)	
		IS	INTEREST SOLD	07/25/2024	563.94	
		IB	INTEREST BOUGHT	07/25/2024	(187.98)	
		IS	INTEREST SOLD	07/25/2024	563.94	
		IB	INTEREST BOUGHT	07/25/2024	(2,631.73)	
		IB	INTEREST BOUGHT	07/25/2024	(2,067.79)	
		IB	INTEREST BOUGHT	07/25/2024	(1,879.81)	
		IB	INTEREST BOUGHT	07/25/2024	(1,879.81)	
		IB	INTEREST BOUGHT	07/29/2024	(1,252.23)	
		IB	INTEREST BOUGHT	07/29/2024	(1,252.23)	
		IB	INTEREST BOUGHT	07/29/2024	(1,444.88)	
		IB	INTEREST BOUGHT	07/29/2024	(577.95)	
		IB	INTEREST BOUGHT	07/29/2024	(770.60)	
		IB	INTEREST BOUGHT	07/30/2024	(581.46)	
		IB	INTEREST BOUGHT	07/31/2024	(779.94)	
		IB	INTEREST BOUGHT	07/31/2024	(1,559.89)	
		IB	INTEREST BOUGHT	07/31/2024	(779.95)	
		IS	INTEREST SOLD	07/31/2024	1,559.89	
		IS	INTEREST SOLD	08/01/2024	1,863.46	
		IS	INTEREST SOLD	08/01/2024	1,961.54	
		IS	INTEREST SOLD	08/01/2024	1,275.00	
		IS	INTEREST SOLD	08/01/2024	1,765.38	
		IB	INTEREST BOUGHT	08/01/2024	(5,296.15)	
		IS	INTEREST SOLD	08/01/2024	686.54	
		IS	INTEREST SOLD	08/01/2024	588.46	
		IB	INTEREST BOUGHT	08/01/2024	(686.54)	
		IS	INTEREST SOLD	08/01/2024	1,275.00	
		IB	INTEREST BOUGHT	08/02/2024	(493.30)	
		IB	INTEREST BOUGHT	08/02/2024	(11,247.32)	
		IS	INTEREST SOLD	08/02/2024	7,300.89	
		IS	INTEREST SOLD	08/02/2024	4,637.05	
		IS	INTEREST SOLD	08/02/2024	3,354.47	
		IS	INTEREST SOLD	08/02/2024	2,170.54	
		IS	INTEREST SOLD	08/02/2024	1,677.23	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	08/02/2024	(2,170.54)	
		IB	INTEREST BOUGHT	08/02/2024	(2,071.87)	
		IB	INTEREST BOUGHT	08/02/2024	(1,282.59)	
		IB	INTEREST BOUGHT	08/02/2024	(1,183.93)	
		IB	INTEREST BOUGHT	08/02/2024	(1,085.27)	
		IB	INTEREST BOUGHT	08/02/2024	(887.95)	
		IB	INTEREST BOUGHT	08/02/2024	(789.29)	
		IB	INTEREST BOUGHT	08/02/2024	(591.96)	
		IB	INTEREST BOUGHT	08/02/2024	(591.96)	
		IB	INTEREST BOUGHT	08/02/2024	(591.97)	
		IB	INTEREST BOUGHT	08/05/2024	(401.65)	
		IB	INTEREST BOUGHT	08/05/2024	(1,104.53)	
		IB	INTEREST BOUGHT	08/06/2024	(403.98)	
		IS	INTEREST SOLD	08/06/2024	1,211.95	
		IB	INTEREST BOUGHT	08/06/2024	(1,110.95)	
		IB	INTEREST BOUGHT	08/07/2024	(304.74)	
		IB	INTEREST BOUGHT	08/07/2024	(2,031.59)	
		IB	INTEREST BOUGHT	08/07/2024	(2,437.91)	
		IS	INTEREST SOLD	08/07/2024	1,117.38	
		IS	INTEREST SOLD	08/07/2024	1,117.38	
		IS	INTEREST SOLD	08/07/2024	1,015.74	
		IB	INTEREST BOUGHT	08/07/2024	(2,336.33)	
		IS	INTEREST SOLD	08/07/2024	914.22	
		IS	INTEREST SOLD	08/07/2024	914.22	
		IB	INTEREST BOUGHT	08/08/2024	(408.65)	
		IB	INTEREST BOUGHT	08/08/2024	(306.49)	
		IB	INTEREST BOUGHT	08/08/2024	(204.33)	
		IB	INTEREST BOUGHT	08/08/2024	(204.33)	
		IS	INTEREST SOLD	08/08/2024	10,012.02	
		IB	INTEREST BOUGHT	08/08/2024	(510.82)	
		IS	INTEREST SOLD	08/08/2024	6,742.79	
		IS	INTEREST SOLD	08/08/2024	5,721.15	
		IS	INTEREST SOLD	08/08/2024	408.65	
		IS	INTEREST SOLD	08/08/2024	3,371.39	
		IS	INTEREST SOLD	08/08/2024	12,770.43	
		IB	INTEREST BOUGHT	08/08/2024	(2,247.60)	
		IB	INTEREST BOUGHT	08/08/2024	(1,328.13)	
		IB	INTEREST BOUGHT	08/08/2024	(1,328.13)	
		IB	INTEREST BOUGHT	08/08/2024	(612.98)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810TZ1 U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	IB	INTEREST BOUGHT	08/09/2024	(616.48)	
		IB	INTEREST BOUGHT	08/09/2024	(719.23)	
		IB	INTEREST BOUGHT	08/12/2024	(104.50)	
		IS	INTEREST SOLD	08/13/2024	16,077.61	
		IS	INTEREST SOLD	08/13/2024	28,897.66	
		IS	INTEREST SOLD	08/13/2024	14,921.70	
		IS	INTEREST SOLD	08/13/2024	10,823.49	
		IS	INTEREST SOLD	08/13/2024	8,721.84	
		IS	INTEREST SOLD	08/13/2024	16,077.61	
		IS	INTEREST SOLD	08/14/2024	634.00	
		IB	INTEREST BOUGHT	02/29/2024	(103.85)	
		IB	INTEREST BOUGHT	02/29/2024	(34.62)	
		IB	INTEREST BOUGHT	02/29/2024	(69.24)	
		IB	INTEREST BOUGHT	03/11/2024	(448.15)	
		IS	INTEREST SOLD	03/14/2024	917.31	
		IS	INTEREST SOLD	04/05/2024	278.16	
		IB	INTEREST BOUGHT	04/05/2024	(278.16)	
		IB	INTEREST BOUGHT	04/08/2024	(262.09)	
		IS	INTEREST SOLD	04/11/2024	34.62	
		IB	INTEREST BOUGHT	05/14/2024	(440.11)	
FINF30140002	912810UA4 U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IB	INTEREST BOUGHT	05/14/2024	(55.01)	
		IB	INTEREST BOUGHT	05/15/2024	(1,223.90)	
		IB	INTEREST BOUGHT	05/16/2024	(281.25)	
		IB	INTEREST BOUGHT	05/21/2024	(593.41)	
		IS	INTEREST SOLD	05/29/2024	3,407.14	
		IB	INTEREST BOUGHT	08/13/2024	(5,542.46)	
		IS	INTEREST SOLD	08/13/2024	1,922.89	
		IB	INTEREST BOUGHT	08/13/2024	(8,257.13)	
		IB	INTEREST BOUGHT	08/13/2024	(7,635.02)	
		IS	INTEREST SOLD	08/13/2024	1,018.00	
		IB	INTEREST BOUGHT	08/13/2024	(14,817.60)	
		IB	INTEREST BOUGHT	08/13/2024	(4,467.90)	
		IB	INTEREST BOUGHT	08/13/2024	(8,257.13)	
		IS	INTEREST SOLD	08/14/2024	571.84	
		IB	INTEREST BOUGHT	08/15/2024	(520.31)	
		IB	INTEREST BOUGHT	08/15/2024	(693.75)	
		IB	INTEREST BOUGHT	08/15/2024	(693.75)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	08/15/2024	809.38	
		IB	INTEREST BOUGHT	08/15/2024	(867.19)	
		IB	INTEREST BOUGHT	08/16/2024	(350.65)	
		IS	INTEREST SOLD	08/16/2024	175.32	
		IS	INTEREST SOLD	08/16/2024	1,753.23	
		IB	INTEREST BOUGHT	08/16/2024	(350.65)	
		IB	INTEREST BOUGHT	08/19/2024	(784.24)	
		IB	INTEREST BOUGHT	08/19/2024	(180.98)	
		IB	INTEREST BOUGHT	08/19/2024	(361.96)	
		IS	INTEREST SOLD	08/20/2024	1,706.73	
		IB	INTEREST BOUGHT	08/20/2024	(14,202.39)	
		IB	INTEREST BOUGHT	08/20/2024	(121.91)	
		IB	INTEREST BOUGHT	08/20/2024	(731.45)	
		IS	INTEREST SOLD	08/21/2024	1,108.49	
		IB	INTEREST BOUGHT	08/21/2024	(554.25)	
		IS	INTEREST SOLD	08/22/2024	311.06	
		IS	INTEREST SOLD	08/22/2024	559.90	
		IS	INTEREST SOLD	08/23/2024	502.72	
		IB	INTEREST BOUGHT	08/27/2024	(65.35)	
		IB	INTEREST BOUGHT	08/27/2024	(326.77)	
		IS	INTEREST SOLD	08/30/2024	336.19	
		IB	INTEREST BOUGHT	09/03/2024	(348.76)	
		IB	INTEREST BOUGHT	09/03/2024	(348.76)	
		IS	INTEREST SOLD	09/03/2024	348.76	
		IS	INTEREST SOLD	09/03/2024	767.27	
		IB	INTEREST BOUGHT	09/03/2024	(1,604.30)	
		IB	INTEREST BOUGHT	09/03/2024	(1,883.31)	
		IB	INTEREST BOUGHT	09/04/2024	(703.80)	
		IS	INTEREST SOLD	09/04/2024	2,463.32	
		IS	INTEREST SOLD	09/04/2024	1,759.51	
		IS	INTEREST SOLD	09/05/2024	2,556.31	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	
		IB	INTEREST BOUGHT	09/05/2024	(781.10)	
		IS	INTEREST SOLD	09/05/2024	426.05	
		IS	INTEREST SOLD	09/05/2024	497.06	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	09/06/2024	(429.82)	
		IB	INTEREST BOUGHT	09/06/2024	(214.91)	
		IB	INTEREST BOUGHT	09/06/2024	(429.82)	
		IS	INTEREST SOLD	09/09/2024	1,396.93	
		IS	INTEREST SOLD	09/09/2024	220.57	
		IS	INTEREST SOLD	09/12/2024	904.89	
		IS	INTEREST SOLD	09/12/2024	980.30	
		IS	INTEREST SOLD	09/12/2024	1,131.11	
		IS	INTEREST SOLD	09/12/2024	1,658.97	
		IS	INTEREST SOLD	09/12/2024	1,658.97	
		IS	INTEREST SOLD	09/12/2024	1,885.19	
		IS	INTEREST SOLD	09/12/2024	678.67	
		IB	INTEREST BOUGHT	09/13/2024	(1,292.61)	
		IS	INTEREST SOLD	09/13/2024	836.40	
		IS	INTEREST SOLD	09/13/2024	304.14	
		IS	INTEREST SOLD	09/13/2024	760.36	
		IS	INTEREST SOLD	09/16/2024	77.92	
		IS	INTEREST SOLD	09/18/2024	554.25	
		IS	INTEREST SOLD	09/18/2024	554.25	
		IS	INTEREST SOLD	09/18/2024	554.25	
		IS	INTEREST SOLD	09/18/2024	554.25	
		IS	INTEREST SOLD	09/18/2024	395.89	
		IS	INTEREST SOLD	09/18/2024	395.89	
		IS	INTEREST SOLD	09/18/2024	316.71	
		IS	INTEREST SOLD	09/18/2024	237.53	
		IB	INTEREST BOUGHT	09/18/2024	(712.60)	
		IS	INTEREST SOLD	09/18/2024	633.42	
		IS	INTEREST SOLD	09/18/2024	791.78	
		IB	INTEREST BOUGHT	09/18/2024	(1,583.56)	
		IB	INTEREST BOUGHT	09/18/2024	(712.60)	
		IS	INTEREST SOLD	09/18/2024	1,741.92	
		IS	INTEREST SOLD	09/18/2024	1,425.20	
		IS	INTEREST SOLD	09/18/2024	712.60	
		IS	INTEREST SOLD	09/18/2024	791.78	
		IS	INTEREST SOLD	09/18/2024	1,108.49	
		IS	INTEREST SOLD	09/18/2024	1,187.67	
		IB	INTEREST BOUGHT	09/19/2024	(558.64)	
		IB	INTEREST BOUGHT	09/20/2024	(160.87)	
		IS	INTEREST SOLD	09/23/2024	329.28	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	09/23/2024	329.28	
		IB	INTEREST BOUGHT	09/24/2024	(331.79)	
		IB	INTEREST BOUGHT	09/25/2024	(919.34)	
		IB	INTEREST BOUGHT	09/26/2024	(22,819.60)	
		IB	INTEREST BOUGHT	09/26/2024	(84.21)	
		IB	INTEREST BOUGHT	09/26/2024	(1,347.28)	
		IS	INTEREST SOLD	09/27/2024	933.17	
		IB	INTEREST BOUGHT	09/27/2024	(509.00)	
		IB	INTEREST BOUGHT	09/27/2024	(1,951.17)	
		IB	INTEREST BOUGHT	09/27/2024	(1,696.67)	
		IB	INTEREST BOUGHT	09/27/2024	(509.00)	
		IB	INTEREST BOUGHT	09/27/2024	(593.83)	
		IB	INTEREST BOUGHT	09/27/2024	(84.83)	
		IB	INTEREST BOUGHT	09/27/2024	(84.83)	
		IB	INTEREST BOUGHT	09/27/2024	(339.33)	
		IB	INTEREST BOUGHT	09/27/2024	(848.34)	
		IS	INTEREST SOLD	09/30/2024	693.75	
		IS	INTEREST SOLD	09/30/2024	953.91	
		IS	INTEREST SOLD	09/30/2024	2,081.25	
		IS	INTEREST SOLD	10/01/2024	262.04	
		IS	INTEREST SOLD	10/01/2024	1,222.86	
		IB	INTEREST BOUGHT	10/01/2024	(87.35)	
		IB	INTEREST BOUGHT	10/01/2024	(12,840.03)	
		IB	INTEREST BOUGHT	10/02/2024	(879.76)	
		IB	INTEREST BOUGHT	10/02/2024	(791.78)	
		IB	INTEREST BOUGHT	10/02/2024	(439.88)	
		IB	INTEREST BOUGHT	10/02/2024	(175.95)	
		IS	INTEREST SOLD	10/02/2024	439.88	
		IS	INTEREST SOLD	10/04/2024	3,301.60	
		IS	INTEREST SOLD	10/07/2024	1,548.99	
		IS	INTEREST SOLD	10/07/2024	1,093.41	
		IS	INTEREST SOLD	10/07/2024	637.82	
		IS	INTEREST SOLD	10/07/2024	1,275.64	
		IS	INTEREST SOLD	10/07/2024	1,366.76	
		IS	INTEREST SOLD	10/07/2024	728.94	
		IS	INTEREST SOLD	10/07/2024	1,275.64	
		IS	INTEREST SOLD	10/07/2024	1,184.52	
		IS	INTEREST SOLD	10/07/2024	728.94	
		IS	INTEREST SOLD	10/07/2024	364.47	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	10/07/2024	911.17	
		IS	INTEREST SOLD	10/07/2024	728.94	
		IS	INTEREST SOLD	10/07/2024	1,549.00	
		IS	INTEREST SOLD	10/07/2024	1,640.11	
		IS	INTEREST SOLD	10/07/2024	546.71	
		IS	INTEREST SOLD	10/07/2024	546.71	
		IS	INTEREST SOLD	10/07/2024	637.82	
		IS	INTEREST SOLD	10/07/2024	637.82	
		IS	INTEREST SOLD	10/07/2024	728.94	
		IS	INTEREST SOLD	10/07/2024	820.06	
		IS	INTEREST SOLD	10/07/2024	1,002.29	
		IS	INTEREST SOLD	10/08/2024	1,376.19	
		IB	INTEREST BOUGHT	10/09/2024	(2,032.24)	
		IS	INTEREST SOLD	10/10/2024	1,767.05	
		IS	INTEREST SOLD	10/10/2024	1,023.03	
		IB	INTEREST BOUGHT	10/10/2024	(279.01)	
		IB	INTEREST BOUGHT	10/10/2024	(279.01)	
		IB	INTEREST BOUGHT	10/10/2024	(465.01)	
		IB	INTEREST BOUGHT	10/10/2024	(1,953.06)	
		IS	INTEREST SOLD	10/11/2024	1,591.73	
		IB	INTEREST BOUGHT	10/11/2024	(1,029.94)	
		IB	INTEREST BOUGHT	10/11/2024	(1,029.94)	
		IS	INTEREST SOLD	10/11/2024	749.05	
		IS	INTEREST SOLD	10/11/2024	374.52	
		IB	INTEREST BOUGHT	10/11/2024	(1,872.62)	
		IB	INTEREST BOUGHT	10/15/2024	(769.16)	
		IS	INTEREST SOLD	10/15/2024	1,346.03	
		IS	INTEREST SOLD	10/15/2024	576.87	
		IS	INTEREST SOLD	10/15/2024	865.30	
		IS	INTEREST SOLD	10/15/2024	2,980.49	
		IB	INTEREST BOUGHT	10/16/2024	(483.87)	
		IS	INTEREST SOLD	10/16/2024	774.18	
		IB	INTEREST BOUGHT	10/17/2024	(1,168.82)	
		IB	INTEREST BOUGHT	10/17/2024	(584.41)	
		IB	INTEREST BOUGHT	10/18/2024	(2,450.75)	
		IS	INTEREST SOLD	10/18/2024	392.12	
		IB	INTEREST BOUGHT	10/18/2024	(1,470.45)	
		IB	INTEREST BOUGHT	10/18/2024	(1,274.39)	
		IS	INTEREST SOLD	10/18/2024	2,646.81	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	10/18/2024	(1,470.45)	
		IS	INTEREST SOLD	10/18/2024	392.12	
		IS	INTEREST SOLD	10/18/2024	686.21	
		IB	INTEREST BOUGHT	10/21/2024	(2,298.04)	
		IB	INTEREST BOUGHT	10/21/2024	(699.41)	
		IB	INTEREST BOUGHT	10/21/2024	(699.41)	
		IB	INTEREST BOUGHT	10/21/2024	(599.49)	
		IB	INTEREST BOUGHT	10/21/2024	(3,097.37)	
		IS	INTEREST SOLD	10/22/2024	1,005.43	
		IS	INTEREST SOLD	10/22/2024	402.17	
		IS	INTEREST SOLD	10/23/2024	4,249.22	
		IS	INTEREST SOLD	10/24/2024	1,221.60	
		IS	INTEREST SOLD	10/24/2024	814.40	
		IS	INTEREST SOLD	10/25/2024	921.86	
		IS	INTEREST SOLD	10/29/2024	1,259.31	
		IB	INTEREST BOUGHT	10/30/2024	(1,161.28)	
		IB	INTEREST BOUGHT	10/30/2024	(1,583.56)	
		IB	INTEREST BOUGHT	10/31/2024	(1,911.58)	
		IB	INTEREST BOUGHT	11/01/2024	(1,281.93)	
		IB	INTEREST BOUGHT	11/01/2024	(11,644.19)	
		IB	INTEREST BOUGHT	11/01/2024	(2,029.72)	
		IB	INTEREST BOUGHT	11/05/2024	(13,120.92)	
		IS	INTEREST SOLD	11/06/2024	1,759.51	
		IS	INTEREST SOLD	11/06/2024	879.76	
		IS	INTEREST SOLD	11/06/2024	1,429.60	
		IS	INTEREST SOLD	11/07/2024	1,658.97	
		IS	INTEREST SOLD	11/07/2024	1,105.98	
		IS	INTEREST SOLD	11/08/2024	1,001.04	
		IB	INTEREST BOUGHT	11/08/2024	(889.81)	
		IS	INTEREST SOLD	11/08/2024	778.58	
		IB	INTEREST BOUGHT	11/08/2024	(889.81)	
		IB	INTEREST BOUGHT	11/12/2024	(1,819.84)	
		IS	INTEREST SOLD	11/12/2024	796.18	
		IS	INTEREST SOLD	11/12/2024	909.92	
		IS	INTEREST SOLD	11/12/2024	1,706.10	
		IS	INTEREST SOLD	11/13/2024	23,216.75	
		IS	INTEREST SOLD	11/13/2024	23,216.75	
		IS	INTEREST SOLD	11/13/2024	23,216.75	
		IS	INTEREST SOLD	11/13/2024	34,196.09	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810UB2	U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24	IS	INTEREST SOLD	11/13/2024	23,216.75
			IS	INTEREST SOLD	11/13/2024	9,263.82
			IB	INTEREST BOUGHT	05/31/2024	(331.79)
			IB	INTEREST BOUGHT	05/31/2024	(221.20)
			IB	INTEREST BOUGHT	05/31/2024	(522.83)
			IB	INTEREST BOUGHT	06/07/2024	(216.80)
			IB	INTEREST BOUGHT	06/14/2024	(452.45)
			IB	INTEREST BOUGHT	07/09/2024	(1,797.21)
			IB	INTEREST BOUGHT	07/10/2024	(457.47)
			IB	INTEREST BOUGHT	07/15/2024	(383.32)
			IB	INTEREST BOUGHT	07/18/2024	(402.17)
			IS	INTEREST SOLD	07/22/2024	341.85
			IS	INTEREST SOLD	07/22/2024	683.70
			IS	INTEREST SOLD	07/23/2024	476.95
			IS	INTEREST SOLD	07/23/2024	346.88
			IS	INTEREST SOLD	07/24/2024	4,002.89
			IB	INTEREST BOUGHT	07/29/2024	(1,461.02)
			IB	INTEREST BOUGHT	08/02/2024	(347.50)
			IB	INTEREST BOUGHT	08/09/2024	(54.04)
FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	IB	INTEREST BOUGHT	08/12/2024	(279.64)
			IB	INTEREST BOUGHT	08/14/2024	(171.55)
			IB	INTEREST BOUGHT	08/20/2024	(3,779.18)
			IS	INTEREST SOLD	08/27/2024	13,462.77
			IB	INTEREST BOUGHT	11/13/2024	(10,965.69)
			IB	INTEREST BOUGHT	11/13/2024	(10,965.69)
			IB	INTEREST BOUGHT	11/13/2024	(10,965.69)
			IB	INTEREST BOUGHT	11/13/2024	(4,365.49)
			IB	INTEREST BOUGHT	11/13/2024	(10,965.69)
			IB	INTEREST BOUGHT	11/13/2024	(16,162.70)
			IS	INTEREST SOLD	11/14/2024	945.86
			IB	INTEREST BOUGHT	11/15/2024	(531.25)
			IB	INTEREST BOUGHT	11/15/2024	(478.13)
			IB	INTEREST BOUGHT	11/19/2024	(1,663.04)
			IS	INTEREST SOLD	11/19/2024	4,656.52
			IB	INTEREST BOUGHT	11/19/2024	(554.35)
			IB	INTEREST BOUGHT	11/21/2024	(396.13)
			IB	INTEREST BOUGHT	11/21/2024	(1,754.28)

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	11/21/2024	(282.95)	
		IB	INTEREST BOUGHT	11/22/2024	(1,029.01)	
		IB	INTEREST BOUGHT	11/22/2024	(514.50)	
		IB	INTEREST BOUGHT	11/22/2024	(400.17)	
		IB	INTEREST BOUGHT	11/25/2024	(235.60)	
		IS	INTEREST SOLD	11/26/2024	1,605.88	
		IS	INTEREST SOLD	11/26/2024	2,854.89	
		IS	INTEREST SOLD	12/03/2024	508.15	
		IS	INTEREST SOLD	12/03/2024	571.67	
		IS	INTEREST SOLD	12/03/2024	1,079.82	
		IS	INTEREST SOLD	12/03/2024	1,079.82	
		IS	INTEREST SOLD	12/03/2024	635.19	
		IS	INTEREST SOLD	12/03/2024	508.15	
		IS	INTEREST SOLD	12/03/2024	444.63	
		IS	INTEREST SOLD	12/03/2024	381.11	
		IS	INTEREST SOLD	12/03/2024	381.11	
		IB	INTEREST BOUGHT	12/03/2024	(1,333.90)	
		IB	INTEREST BOUGHT	12/03/2024	(635.19)	
		IS	INTEREST SOLD	12/03/2024	2,159.65	
		IS	INTEREST SOLD	12/03/2024	1,333.90	
		IS	INTEREST SOLD	12/03/2024	1,143.34	
		IS	INTEREST SOLD	12/04/2024	1,794.70	
		IB	INTEREST BOUGHT	12/04/2024	(640.96)	
		IS	INTEREST SOLD	12/04/2024	705.06	
		IS	INTEREST SOLD	12/05/2024	517.39	
		IS	INTEREST SOLD	12/05/2024	388.04	
		IS	INTEREST SOLD	12/05/2024	323.37	
		IS	INTEREST SOLD	12/05/2024	646.74	
		IS	INTEREST SOLD	12/05/2024	1,358.15	
		IB	INTEREST BOUGHT	12/05/2024	(1,099.46)	
		IS	INTEREST SOLD	12/05/2024	388.04	
		IB	INTEREST BOUGHT	12/06/2024	(522.01)	
		IB	INTEREST BOUGHT	12/06/2024	(587.26)	
		IB	INTEREST BOUGHT	12/06/2024	(652.51)	
		IB	INTEREST BOUGHT	12/06/2024	(848.27)	
		IB	INTEREST BOUGHT	12/06/2024	(1,109.27)	
		IB	INTEREST BOUGHT	12/06/2024	(1,109.27)	
		IB	INTEREST BOUGHT	12/06/2024	(2,479.55)	
		IB	INTEREST BOUGHT	12/06/2024	(848.27)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	12/06/2024	261.01	
		IS	INTEREST SOLD	12/06/2024	261.01	
		IS	INTEREST SOLD	12/06/2024	326.26	
		IS	INTEREST SOLD	12/06/2024	456.76	
		IS	INTEREST SOLD	12/06/2024	456.76	
		IS	INTEREST SOLD	12/06/2024	587.26	
		IS	INTEREST SOLD	12/06/2024	587.26	
		IS	INTEREST SOLD	12/06/2024	848.27	
		IB	INTEREST BOUGHT	12/06/2024	(326.26)	
		IB	INTEREST BOUGHT	12/06/2024	(456.76)	
		IB	INTEREST BOUGHT	12/10/2024	(743.17)	
		IS	INTEREST SOLD	12/10/2024	945.86	
		IS	INTEREST SOLD	12/10/2024	608.05	
		IS	INTEREST SOLD	12/11/2024	476.97	
		IS	INTEREST SOLD	12/11/2024	545.11	
		IS	INTEREST SOLD	12/11/2024	545.11	
		IS	INTEREST SOLD	12/11/2024	272.55	
		IS	INTEREST SOLD	12/11/2024	136.28	
		IS	INTEREST SOLD	12/11/2024	408.83	
		IS	INTEREST SOLD	12/11/2024	545.11	
		IS	INTEREST SOLD	12/11/2024	2,521.13	
		IB	INTEREST BOUGHT	12/11/2024	(613.25)	
		IB	INTEREST BOUGHT	12/11/2024	(1,362.77)	
		IS	INTEREST SOLD	12/11/2024	885.80	
		IB	INTEREST BOUGHT	12/11/2024	(1,022.08)	
		IB	INTEREST BOUGHT	12/12/2024	(1,305.60)	
		IB	INTEREST BOUGHT	12/12/2024	(687.16)	
		IB	INTEREST BOUGHT	12/12/2024	(893.31)	
		IB	INTEREST BOUGHT	12/12/2024	(481.01)	
		IB	INTEREST BOUGHT	12/13/2024	(623.64)	
		IB	INTEREST BOUGHT	12/13/2024	(623.64)	
		IB	INTEREST BOUGHT	12/13/2024	(692.93)	
		IB	INTEREST BOUGHT	12/13/2024	(277.17)	
		IS	INTEREST SOLD	12/13/2024	1,455.16	
		IS	INTEREST SOLD	12/13/2024	485.05	
		IS	INTEREST SOLD	12/13/2024	554.35	
		IB	INTEREST BOUGHT	12/13/2024	(277.17)	
		IB	INTEREST BOUGHT	12/13/2024	(277.17)	
		IB	INTEREST BOUGHT	12/13/2024	(277.17)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID		Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810UD8	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	IB	INTEREST BOUGHT	12/13/2024	(277.17)	
			IS	INTEREST SOLD	12/16/2024	1,775.65	
			IB	INTEREST BOUGHT	12/17/2024	(1,575.27)	
			IB	INTEREST BOUGHT	12/17/2024	(1,288.86)	
			IB	INTEREST BOUGHT	12/17/2024	(1,503.67)	
			IS	INTEREST SOLD	12/18/2024	288.72	
			IB	INTEREST BOUGHT	12/18/2024	(1,443.61)	
			IS	INTEREST SOLD	12/18/2024	1,154.89	
			IS	INTEREST SOLD	12/18/2024	577.45	
			IB	INTEREST BOUGHT	12/19/2024	(800.34)	
			IB	INTEREST BOUGHT	12/19/2024	(582.07)	
			IS	INTEREST SOLD	12/19/2024	509.31	
			IS	INTEREST SOLD	12/19/2024	727.58	
			IS	INTEREST SOLD	12/19/2024	800.34	
			IS	INTEREST SOLD	12/20/2024	1,026.70	
			IB	INTEREST BOUGHT	12/31/2024	(12,011.36)	
			IB	INTEREST BOUGHT	09/03/2024	(2,268.19)	
			IB	INTEREST BOUGHT	09/03/2024	(63.90)	
			IB	INTEREST BOUGHT	09/11/2024	(121.06)	
			IS	INTEREST SOLD	09/18/2024	57.17	
			IS	INTEREST SOLD	09/18/2024	95.28	
			IB	INTEREST BOUGHT	09/20/2024	(20.18)	
			IB	INTEREST BOUGHT	09/25/2024	(137.87)	
			IB	INTEREST BOUGHT	09/26/2024	(1,624.22)	
			IS	INTEREST SOLD	10/07/2024	178.23	
			IB	INTEREST BOUGHT	10/09/2024	(277.43)	
			IB	INTEREST BOUGHT	10/09/2024	(431.56)	
			IB	INTEREST BOUGHT	10/10/2024	(282.47)	
			IS	INTEREST SOLD	10/15/2024	307.69	
			IS	INTEREST SOLD	10/17/2024	600.25	
			IB	INTEREST BOUGHT	10/17/2024	(353.09)	
			IB	INTEREST BOUGHT	10/18/2024	(358.70)	
			IB	INTEREST BOUGHT	10/21/2024	(375.51)	
			IB	INTEREST BOUGHT	10/21/2024	(938.77)	
			IB	INTEREST BOUGHT	10/21/2024	(225.31)	
			IB	INTEREST BOUGHT	10/30/2024	(85.19)	
			IB	INTEREST BOUGHT	10/30/2024	(42.60)	
			IB	INTEREST BOUGHT	10/31/2024	(733.64)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810UF3 U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	IB	INTEREST BOUGHT	10/31/2024	(819.96)	
		IB	INTEREST BOUGHT	11/04/2024	(817.15)	
		IS	INTEREST SOLD	11/13/2024	6,809.61	
		IS	INTEREST SOLD	11/13/2024	2,219.43	
		IB	INTEREST BOUGHT	11/14/2024	(1,326.05)	
		IB	INTEREST BOUGHT	11/14/2024	(1,020.04)	
		IB	INTEREST BOUGHT	11/21/2024	(439.40)	
		IS	INTEREST SOLD	11/26/2024	8,543.68	
		IS	INTEREST SOLD	11/26/2024	8,081.86	
		IB	INTEREST BOUGHT	12/02/2024	(1,433.49)	
		IB	INTEREST BOUGHT	12/02/2024	(1,520.37)	
		IB	INTEREST BOUGHT	12/03/2024	(68.99)	
		IB	INTEREST BOUGHT	12/06/2024	(295.13)	
		IS	INTEREST SOLD	12/13/2024	393.51	
		IS	INTEREST SOLD	12/16/2024	99.02	
FINF30140002	91282CJJ1 U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	IB	INTEREST BOUGHT	12/18/2024	(1,201.61)	
		IS	INTEREST SOLD	12/19/2024	260.64	
		IS	INTEREST SOLD	01/08/2024	1,235.03	
		IB	INTEREST BOUGHT	01/08/2024	(300.41)	
		IB	INTEREST BOUGHT	01/08/2024	(433.93)	
		IB	INTEREST BOUGHT	01/08/2024	(734.34)	
		IB	INTEREST BOUGHT	01/09/2024	(679.95)	
		IB	INTEREST BOUGHT	01/12/2024	(1,469.92)	
		IS	INTEREST SOLD	01/12/2024	1,183.10	
		IB	INTEREST BOUGHT	01/16/2024	(804.81)	
		IB	INTEREST BOUGHT	01/16/2024	(1,609.62)	
		IB	INTEREST BOUGHT	01/16/2024	(1,647.94)	
		IB	INTEREST BOUGHT	01/16/2024	(766.48)	
		IB	INTEREST BOUGHT	01/16/2024	(421.57)	
		IS	INTEREST SOLD	01/18/2024	79.12	
		IS	INTEREST SOLD	01/18/2024	356.04	
		IB	INTEREST BOUGHT	01/18/2024	(1,424.18)	
		IB	INTEREST BOUGHT	01/18/2024	(1,226.37)	
		IS	INTEREST SOLD	01/18/2024	949.45	
		IB	INTEREST BOUGHT	01/18/2024	(118.68)	
		IS	INTEREST SOLD	01/18/2024	2,887.91	
		IS	INTEREST SOLD	01/18/2024	2,215.38	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	01/18/2024	1,661.54	
		IB	INTEREST BOUGHT	01/18/2024	(237.36)	
		IB	INTEREST BOUGHT	01/19/2024	(441.96)	
		IS	INTEREST SOLD	01/19/2024	120.54	
		IS	INTEREST SOLD	01/19/2024	401.79	
		IS	INTEREST SOLD	01/19/2024	281.25	
		IS	INTEREST SOLD	01/19/2024	281.25	
		IS	INTEREST SOLD	01/19/2024	241.07	
		IB	INTEREST BOUGHT	01/19/2024	(40.18)	
		IS	INTEREST SOLD	01/19/2024	1,325.89	
		IB	INTEREST BOUGHT	01/19/2024	(321.43)	
		IB	INTEREST BOUGHT	01/22/2024	(126.10)	
		IS	INTEREST SOLD	01/22/2024	1,387.09	
		IB	INTEREST BOUGHT	01/22/2024	(420.33)	
		IB	INTEREST BOUGHT	01/22/2024	(378.30)	
		IB	INTEREST BOUGHT	01/22/2024	(378.30)	
		IS	INTEREST SOLD	01/22/2024	4,833.79	
		IB	INTEREST BOUGHT	01/22/2024	(168.13)	
		IB	INTEREST BOUGHT	01/22/2024	(42.03)	
		IB	INTEREST BOUGHT	01/22/2024	(798.63)	
		IB	INTEREST BOUGHT	01/22/2024	(588.46)	
		IB	INTEREST BOUGHT	01/22/2024	(462.36)	
		IB	INTEREST BOUGHT	01/22/2024	(336.26)	
		IB	INTEREST BOUGHT	01/23/2024	(597.12)	
		IB	INTEREST BOUGHT	01/23/2024	(767.72)	
		IB	INTEREST BOUGHT	01/23/2024	(767.72)	
		IB	INTEREST BOUGHT	01/23/2024	(980.98)	
		IB	INTEREST BOUGHT	01/24/2024	(216.35)	
		IB	INTEREST BOUGHT	01/24/2024	(173.08)	
		IS	INTEREST SOLD	01/24/2024	2,250.00	
		IS	INTEREST SOLD	01/24/2024	302.88	
		IS	INTEREST SOLD	01/24/2024	302.88	
		IS	INTEREST SOLD	01/24/2024	129.81	
		IB	INTEREST BOUGHT	01/24/2024	(346.15)	
		IB	INTEREST BOUGHT	01/25/2024	(43.89)	
		IB	INTEREST BOUGHT	01/25/2024	(175.55)	
		IB	INTEREST BOUGHT	01/26/2024	(311.54)	
		IB	INTEREST BOUGHT	01/29/2024	(509.96)	
		IS	INTEREST SOLD	02/06/2024	1,231.32	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91282CJZ5	U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24	IB	INTEREST BOUGHT	02/07/2024	(207.69)
			IB	INTEREST BOUGHT	02/08/2024	(1,260.99)
			IS	INTEREST SOLD	02/08/2024	3,467.72
			IB	INTEREST BOUGHT	02/12/2024	(1,485.37)
			IB	INTEREST BOUGHT	02/12/2024	(440.11)
			IS	INTEREST SOLD	02/13/2024	1,112.64
			IS	INTEREST SOLD	02/13/2024	834.48
			IB	INTEREST BOUGHT	02/20/2024	(60.44)
			IB	INTEREST BOUGHT	03/05/2024	(375.82)
			IB	INTEREST BOUGHT	03/05/2024	(167.03)
			IB	INTEREST BOUGHT	03/05/2024	(198.35)
			IS	INTEREST SOLD	03/07/2024	346.15
			IB	INTEREST BOUGHT	03/08/2024	(278.02)
			IB	INTEREST BOUGHT	03/08/2024	(108.79)
			IB	INTEREST BOUGHT	03/11/2024	(288.46)
			IS	INTEREST SOLD	03/13/2024	1,097.80
			IS	INTEREST SOLD	03/14/2024	1,184.62
			IB	INTEREST BOUGHT	03/14/2024	(138.46)
			IB	INTEREST BOUGHT	03/15/2024	(143.41)
			IB	INTEREST BOUGHT	03/15/2024	(143.41)
			IB	INTEREST BOUGHT	03/21/2024	(173.08)
			IB	INTEREST BOUGHT	03/21/2024	(19.23)
			IS	INTEREST SOLD	03/25/2024	471.43
			IB	INTEREST BOUGHT	03/25/2024	(171.43)
			IS	INTEREST SOLD	03/27/2024	382.97
			IS	INTEREST SOLD	04/02/2024	154.95
			IS	INTEREST SOLD	04/05/2024	357.14
			IB	INTEREST BOUGHT	04/05/2024	(357.14)
			IB	INTEREST BOUGHT	04/08/2024	(786.26)
			IB	INTEREST BOUGHT	04/09/2024	(178.02)
			IB	INTEREST BOUGHT	04/11/2024	(400.00)
			IB	INTEREST BOUGHT	04/16/2024	(1,407.69)
			IS	INTEREST SOLD	04/17/2024	2,589.01
			IB	INTEREST BOUGHT	04/17/2024	(442.86)
			IS	INTEREST SOLD	04/18/2024	138.46
			IB	INTEREST BOUGHT	04/18/2024	(692.31)
			IS	INTEREST SOLD	04/19/2024	2,778.02
			IB	INTEREST BOUGHT	04/19/2024	(527.47)



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91282CKN0 U S TREASURY NOTE 4.625% 04/30/2031 DD 04/30/24	IB	INTEREST BOUGHT	04/19/2024	(3,938.46)	
		IB	INTEREST BOUGHT	04/19/2024	(808.79)	
		IB	INTEREST BOUGHT	04/19/2024	(527.47)	
		IB	INTEREST BOUGHT	04/22/2024	(441.76)	
		IB	INTEREST BOUGHT	04/22/2024	(294.51)	
		IB	INTEREST BOUGHT	04/22/2024	(441.76)	
		IS	INTEREST SOLD	04/22/2024	2,135.16	
		IB	INTEREST BOUGHT	04/22/2024	(846.70)	
		IB	INTEREST BOUGHT	04/22/2024	(552.20)	
		IB	INTEREST BOUGHT	04/22/2024	(552.20)	
		IS	INTEREST SOLD	04/25/2024	1,153.85	
		IB	INTEREST BOUGHT	05/06/2024	(2,091.76)	
		IS	INTEREST SOLD	05/09/2024	1,615.38	
		IB	INTEREST BOUGHT	05/13/2024	(1,015.38)	
		IS	INTEREST SOLD	05/14/2024	4,547.81	
		IS	INTEREST SOLD	05/14/2024	3,129.67	
		IS	INTEREST SOLD	05/06/2024	226.22	
FINF30140002	91282CKQ3 U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	IB	INTEREST BOUGHT	05/06/2024	(226.22)	
		IB	INTEREST BOUGHT	05/14/2024	(211.14)	
		IS	INTEREST SOLD	05/17/2024	256.38	
		IB	INTEREST BOUGHT	05/17/2024	(21.40)	
		IB	INTEREST BOUGHT	06/05/2024	(174.76)	
		IB	INTEREST BOUGHT	06/06/2024	(39.23)	
		IS	INTEREST SOLD	06/11/2024	1,476.56	
		IB	INTEREST BOUGHT	06/14/2024	(3,798.40)	
		IS	INTEREST SOLD	07/01/2024	3,771.65	
		IB	INTEREST BOUGHT	07/02/2024	(713.32)	
		IB	INTEREST BOUGHT	07/02/2024	(570.65)	
		IB	INTEREST BOUGHT	07/09/2024	(5,950.24)	
		IS	INTEREST SOLD	07/16/2024	3,169.50	
		IS	INTEREST SOLD	07/18/2024	2,244.57	
		IB	INTEREST BOUGHT	07/19/2024	(231.83)	
		IS	INTEREST SOLD	07/19/2024	1,004.59	
		IS	INTEREST SOLD	07/19/2024	193.19	
		IS	INTEREST SOLD	07/19/2024	386.38	
		IB	INTEREST BOUGHT	07/19/2024	(386.38)	
		IS	INTEREST SOLD	07/19/2024	425.02	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91282CLF6	U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	IS	INTEREST SOLD	07/23/2024	1,763.67
			IB	INTEREST BOUGHT	07/24/2024	(249.66)
			IB	INTEREST BOUGHT	08/01/2024	(463.65)
			IB	INTEREST BOUGHT	08/01/2024	(1,483.70)
			IB	INTEREST BOUGHT	08/02/2024	(469.60)
			IB	INTEREST BOUGHT	08/02/2024	(7,090.95)
			IS	INTEREST SOLD	08/07/2024	1,198.37
			IS	INTEREST SOLD	08/08/2024	1,162.11
			IS	INTEREST SOLD	08/09/2024	357.85
			IB	INTEREST BOUGHT	08/09/2024	(1,380.26)
			IS	INTEREST SOLD	08/13/2024	8,666.78
			IS	INTEREST SOLD	08/13/2024	4,333.39
			IS	INTEREST SOLD	08/13/2024	6,098.85
			IB	INTEREST BOUGHT	08/20/2024	(484.37)
			IS	INTEREST SOLD	09/04/2024	494.90
			IS	INTEREST SOLD	09/04/2024	1,147.76
			IS	INTEREST SOLD	09/05/2024	375.92
			IS	INTEREST SOLD	09/11/2024	28.43
			IS	INTEREST SOLD	09/11/2024	99.51
			IS	INTEREST SOLD	09/11/2024	511.75
			IS	INTEREST SOLD	09/11/2024	28.43
			IS	INTEREST SOLD	09/12/2024	383.29
			IS	INTEREST SOLD	09/12/2024	368.55
			IS	INTEREST SOLD	09/12/2024	383.29
			IB	INTEREST BOUGHT	09/12/2024	(221.13)
			IB	INTEREST BOUGHT	09/12/2024	(73.71)
			IS	INTEREST SOLD	09/12/2024	383.29
			IS	INTEREST SOLD	09/13/2024	595.47
			IS	INTEREST SOLD	09/19/2024	73.71
			IB	INTEREST BOUGHT	09/19/2024	(368.55)
			IS	INTEREST SOLD	09/19/2024	184.27
			IB	INTEREST BOUGHT	09/23/2024	(225.87)
			IB	INTEREST BOUGHT	09/26/2024	(2,985.22)
			IS	INTEREST SOLD	09/27/2024	1,494.19
			IS	INTEREST SOLD	10/03/2024	154.79
			IB	INTEREST BOUGHT	10/04/2024	(157.95)
			IS	INTEREST SOLD	10/04/2024	710.77
			IS	INTEREST SOLD	10/04/2024	447.52



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91282CLW9 U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	IS	INTEREST SOLD	10/07/2024	223.23	
		IS	INTEREST SOLD	10/07/2024	446.47	
		IB	INTEREST BOUGHT	10/08/2024	(796.06)	
		IB	INTEREST BOUGHT	10/08/2024	(56.86)	
		IB	INTEREST BOUGHT	10/08/2024	(341.17)	
		IB	INTEREST BOUGHT	10/08/2024	(113.72)	
		IS	INTEREST SOLD	10/09/2024	115.83	
		IS	INTEREST SOLD	10/09/2024	260.61	
		IS	INTEREST SOLD	10/16/2024	1,730.06	
		IB	INTEREST BOUGHT	10/17/2024	(928.74)	
		IS	INTEREST SOLD	10/17/2024	3,913.96	
		IB	INTEREST BOUGHT	10/25/2024	(747.62)	
		IS	INTEREST SOLD	10/25/2024	299.05	
		IS	INTEREST SOLD	10/25/2024	186.91	
		IS	INTEREST SOLD	10/25/2024	149.52	
		IS	INTEREST SOLD	10/25/2024	112.14	
		IB	INTEREST BOUGHT	10/31/2024	(1,054.04)	
		IB	INTEREST BOUGHT	10/31/2024	(608.10)	
		IS	INTEREST SOLD	11/01/2024	1,683.73	
		IB	INTEREST BOUGHT	11/01/2024	(3,121.06)	
		IS	INTEREST SOLD	11/01/2024	123.20	
		IB	INTEREST BOUGHT	11/01/2024	(1,108.80)	
		IS	INTEREST SOLD	11/05/2024	4,317.26	
		IB	INTEREST BOUGHT	12/03/2024	(655.11)	
		IS	INTEREST SOLD	12/04/2024	312.29	
		IB	INTEREST BOUGHT	12/04/2024	(44.61)	
		IB	INTEREST BOUGHT	12/05/2024	(46.96)	
		IB	INTEREST BOUGHT	12/05/2024	(117.40)	
		IB	INTEREST BOUGHT	12/05/2024	(105.66)	
		IB	INTEREST BOUGHT	12/05/2024	(105.66)	
		IB	INTEREST BOUGHT	12/05/2024	(58.70)	
		IS	INTEREST SOLD	12/05/2024	211.33	
		IB	INTEREST BOUGHT	12/06/2024	(110.95)	
		IB	INTEREST BOUGHT	12/06/2024	(480.77)	
		IB	INTEREST BOUGHT	12/11/2024	(45.79)	
		IS	INTEREST SOLD	12/11/2024	824.17	
		IB	INTEREST BOUGHT	12/12/2024	(412.09)	
		IB	INTEREST BOUGHT	12/20/2024	(513.64)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
TOTAL RECEIVED					260,173.05	
LESS RECEIVABLE BOP					106,281.53	
PLUS RECEIVABLE EOP					110,383.25	
TOTAL U.S. GOVERNMENT SECURITIES					264,274.77	
CORPORATE DEBT INSTRUMENTS						
FINF30140002	00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	IT	INTEREST RECEIVED	04/01/2024	3,610.00
FINF30140002	00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	IT	INTEREST RECEIVED	10/01/2024	3,610.00
			IT	INTEREST RECEIVED	01/16/2024	776.25
FINF30140002	00115AAK5	AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	IT	INTEREST RECEIVED	07/15/2024	776.25
			IT	INTEREST RECEIVED	06/17/2024	6,080.00
FINF30140002	00115AAL3	AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	IT	INTEREST RECEIVED	12/16/2024	6,080.00
			IT	INTEREST RECEIVED	03/15/2024	4,567.50
FINF30140002	00115AAM1	AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	IT	INTEREST RECEIVED	09/16/2024	4,567.50
			IT	INTEREST RECEIVED	04/01/2024	912.50
FINF30140002	00135TAE4	AIB GROUP PLC 144A VAR RT 03/28/2035 DD 03/28/24	IT	INTEREST RECEIVED	10/01/2024	912.50
			IS	INTEREST SOLD	08/20/2024	1,157.89
			IS	INTEREST SOLD	09/26/2024	1,596.59
			IT	INTEREST RECEIVED	09/30/2024	293.55
FINF30140002	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	IS	INTEREST SOLD	10/08/2024	16.31
			IS	INTEREST SOLD	04/03/2024	2,415.00
			IT	INTEREST RECEIVED	05/15/2024	10,935.00
			IT	INTEREST RECEIVED	11/15/2024	10,935.00
FINF30140002	00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	IS	INTEREST SOLD	12/12/2024	405.00
			IS	INTEREST SOLD	12/18/2024	309.38
			IS	INTEREST SOLD	12/20/2024	546.88
			IT	INTEREST RECEIVED	06/03/2024	700.00
FINF30140002	00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	IT	INTEREST RECEIVED	12/02/2024	700.00
			IT	INTEREST RECEIVED	06/03/2024	4,836.25
FINF30140002	00206RKJ0	AT&T INC 3.500% 09/15/2053 DD 03/15/21	IT	INTEREST RECEIVED	12/02/2024	4,836.25
			IB	INTEREST BOUGHT	01/23/2024	(560.00)

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	00206RLJ9	AT&T INC 3.550% 09/15/2055 DD 03/15/21	IB	INTEREST BOUGHT	01/23/2024	(560.00)
			IT	INTEREST RECEIVED	03/15/2024	6,527.50
			IT	INTEREST RECEIVED	09/16/2024	6,527.50
			IB	INTEREST BOUGHT	01/23/2024	(441.78)
			IB	INTEREST BOUGHT	03/14/2024	(441.28)
			IT	INTEREST RECEIVED	03/15/2024	27,459.25
			IB	INTEREST BOUGHT	04/04/2024	(196.73)
			IS	INTEREST SOLD	04/11/2024	64.10
			IS	INTEREST SOLD	07/25/2024	1,281.94
			IT	INTEREST RECEIVED	09/16/2024	27,104.25
FINF30140002	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	IS	INTEREST SOLD	09/26/2024	37.97
			IB	INTEREST BOUGHT	12/12/2024	(729.23)
			IB	INTEREST BOUGHT	01/23/2024	(454.22)
			IB	INTEREST BOUGHT	01/23/2024	(584.00)
			IB	INTEREST BOUGHT	01/23/2024	(454.22)
			IT	INTEREST RECEIVED	03/15/2024	15,914.00
			IT	INTEREST RECEIVED	09/16/2024	15,914.00
			IB	INTEREST BOUGHT	12/20/2024	(866.88)
			IB	INTEREST BOUGHT	03/14/2024	(217.44)
			IS	INTEREST SOLD	04/11/2024	343.06
FINF30140002	00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21	IT	INTEREST RECEIVED	06/03/2024	11,818.00
			IS	INTEREST SOLD	07/09/2024	200.56
			IS	INTEREST SOLD	08/20/2024	291.86
			IB	INTEREST BOUGHT	09/12/2024	(1,066.11)
			IS	INTEREST SOLD	09/26/2024	424.86
			IT	INTEREST RECEIVED	12/02/2024	11,438.00
			IB	INTEREST BOUGHT	12/18/2024	(89.72)
			IT	INTEREST RECEIVED	05/30/2024	4,189.50
			IT	INTEREST RECEIVED	12/02/2024	4,189.50
			IS	INTEREST SOLD	01/12/2024	1,450.00
FINF30140002	002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
FINF30140002	00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
FINF30140002	00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	00287YAW9 ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	IT	INTEREST RECEIVED	11/14/2024	8,742.00	
		IT	INTEREST RECEIVED	05/14/2024	3,337.50	
FINF30140002	00287YBD0 ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	IT	INTEREST RECEIVED	11/14/2024	3,337.50	
		IT	INTEREST RECEIVED	05/14/2024	1,096.88	
FINF30140002	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	IT	INTEREST RECEIVED	11/14/2024	1,096.88	
		IS	INTEREST SOLD	01/23/2024	662.63	
FINF30140002	00287YCB3 ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	IT	INTEREST RECEIVED	05/21/2024	8,302.50	
		IT	INTEREST RECEIVED	11/21/2024	8,302.50	
		IS	INTEREST SOLD	03/01/2024	472.22	
		IS	INTEREST SOLD	03/01/2024	472.22	
		IS	INTEREST SOLD	03/01/2024	1,711.81	
		IS	INTEREST SOLD	03/04/2024	972.78	
		IS	INTEREST SOLD	03/04/2024	364.79	
		IS	INTEREST SOLD	03/07/2024	1,063.68	
		IS	INTEREST SOLD	03/11/2024	454.51	
		IS	INTEREST SOLD	03/11/2024	454.51	
		IS	INTEREST SOLD	03/13/2024	462.78	
		IS	INTEREST SOLD	03/15/2024	874.79	
		IS	INTEREST SOLD	03/18/2024	1,105.00	
		IS	INTEREST SOLD	03/22/2024	928.51	
		IT	INTEREST RECEIVED	05/21/2024	2,996.25	
FINF30140002	00287YCY3 ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	IT	INTEREST RECEIVED	11/21/2024	2,996.25	
		IS	INTEREST SOLD	01/22/2024	802.57	
		IT	INTEREST RECEIVED	06/17/2024	4,486.25	
FINF30140002	00287YDA4 ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	IT	INTEREST RECEIVED	12/16/2024	4,486.25	
		IT	INTEREST RECEIVED	09/16/2024	3,696.70	
FINF30140002	00287YDV8 ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	IS	INTEREST SOLD	03/01/2024	11.25	
		IS	INTEREST SOLD	03/01/2024	48.75	
FINF30140002	00287YDW6 ABBVIE INC 5.400% 03/15/2054 DD 02/26/24	IS	INTEREST SOLD	03/01/2024	48.75	
		IS	INTEREST SOLD	03/22/2024	195.00	
		IT	INTEREST RECEIVED	09/16/2024	7,600.69	
FINF30140002	00287YDX4 ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	IS	INTEREST SOLD	03/01/2024	48.75	
		IT	INTEREST RECEIVED	09/16/2024	7,600.69	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	00774MAX3	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	IT	INTEREST RECEIVED	01/30/2024	3,712.50	
			IS	INTEREST SOLD	05/02/2024	1,897.50	
FINF30140002	00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	IB	INTEREST BOUGHT	03/14/2024	(446.25)	
			IS	INTEREST SOLD	04/11/2024	612.00	
			IT	INTEREST RECEIVED	04/29/2024	4,420.00	
			IS	INTEREST SOLD	07/09/2024	561.94	
			IS	INTEREST SOLD	08/20/2024	629.00	
			IS	INTEREST SOLD	09/26/2024	902.42	
			IT	INTEREST RECEIVED	10/29/2024	850.00	
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	IB	INTEREST BOUGHT	01/12/2024	(1,053.94)	
			IB	INTEREST BOUGHT	01/17/2024	(1,751.75)	
			IB	INTEREST BOUGHT	02/08/2024	(4,764.37)	
			IB	INTEREST BOUGHT	03/14/2024	(360.94)	
			IS	INTEREST SOLD	04/11/2024	433.13	
			IT	INTEREST RECEIVED	04/29/2024	28,393.75	
			IS	INTEREST SOLD	07/09/2024	449.17	
			IS	INTEREST SOLD	08/20/2024	474.83	
			IS	INTEREST SOLD	09/26/2024	707.44	
			IB	INTEREST BOUGHT	10/07/2024	(675.89)	
			IB	INTEREST BOUGHT	10/15/2024	(1,065.17)	
			IT	INTEREST RECEIVED	10/29/2024	27,527.50	
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	IT	INTEREST RECEIVED	07/19/2024	5,535.56	
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	IT	INTEREST RECEIVED	06/17/2024	1,495.00	
			IT	INTEREST RECEIVED	12/16/2024	1,495.00	
FINF30140002	010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	IT	INTEREST RECEIVED	03/01/2024	2,400.00	
			IT	INTEREST RECEIVED	09/03/2024	2,400.00	
FINF30140002	015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22	IS	INTEREST SOLD	02/23/2024	701.13	
			IT	INTEREST RECEIVED	03/15/2024	6,478.75	
			IS	INTEREST SOLD	04/25/2024	295.83	
			IS	INTEREST SOLD	05/01/2024	90.72	
			IS	INTEREST SOLD	05/06/2024	352.04	
			IS	INTEREST SOLD	05/08/2024	235.19	
			IS	INTEREST SOLD	05/20/2024	288.44	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	015271BB4 ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23	IS	INTEREST SOLD	07/09/2024	618.29	
		IS	INTEREST SOLD	07/12/2024	115.38	
		IS	INTEREST SOLD	07/12/2024	519.19	
		IS	INTEREST SOLD	03/04/2024	397.69	
		IT	INTEREST RECEIVED	04/15/2024	5,278.75	
		IS	INTEREST SOLD	05/01/2024	148.78	
		IS	INTEREST SOLD	07/09/2024	540.75	
		IS	INTEREST SOLD	07/15/2024	64.38	
		IS	INTEREST SOLD	07/15/2024	128.75	
		IS	INTEREST SOLD	07/25/2024	572.22	
FINF30140002	015271BD0 ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24	IS	INTEREST SOLD	08/20/2024	715.28	
		IS	INTEREST SOLD	03/04/2024	89.06	
		IB	INTEREST BOUGHT	03/14/2024	(90.62)	
		IS	INTEREST SOLD	04/11/2024	175.00	
		IS	INTEREST SOLD	04/18/2024	442.97	
		IS	INTEREST SOLD	04/22/2024	471.09	
		IS	INTEREST SOLD	04/22/2024	837.50	
		IT	INTEREST RECEIVED	02/15/2024	1,282.50	
		IT	INTEREST RECEIVED	08/15/2024	1,282.50	
		IS	INTEREST SOLD	11/14/2024	634.13	
FINF30140002	023135BF2 AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	IT	INTEREST RECEIVED	02/22/2024	3,875.00	
		IT	INTEREST RECEIVED	08/22/2024	3,875.00	
FINF30140002	023135BT2 AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	IT	INTEREST RECEIVED	06/03/2024	4,250.00	
		IB	INTEREST BOUGHT	10/22/2024	(917.01)	
FINF30140002	023135CA2 AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	IT	INTEREST RECEIVED	12/03/2024	5,437.50	
		IT	INTEREST RECEIVED	05/13/2024	2,515.63	
		IT	INTEREST RECEIVED	11/12/2024	2,515.63	
FINF30140002	023135CB0 AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	IT	INTEREST RECEIVED	05/13/2024	4,417.50	
		IB	INTEREST BOUGHT	06/25/2024	(166.62)	
		IT	INTEREST RECEIVED	11/12/2024	5,115.00	
FINF30140002	023135CJ3 AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	IT	INTEREST RECEIVED	04/15/2024	11,158.75	
		IS	INTEREST SOLD	06/25/2024	316.00	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	08/08/2024	504.72	
		IS	INTEREST SOLD	08/09/2024	445.47	
		IT	INTEREST RECEIVED	10/15/2024	8,887.50	
		IS	INTEREST SOLD	10/22/2024	74.06	
FINF30140002	02361DAR1 AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	IT	INTEREST RECEIVED	06/03/2024	277.50	
		IT	INTEREST RECEIVED	12/02/2024	277.50	
FINF30140002	02361DAT7 AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	IT	INTEREST RECEIVED	03/15/2024	8,887.50	
		IT	INTEREST RECEIVED	09/16/2024	8,887.50	
FINF30140002	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	IT	INTEREST RECEIVED	06/03/2024	2,655.00	
		IT	INTEREST RECEIVED	12/02/2024	2,655.00	
FINF30140002	02364WAW5 AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	IT	INTEREST RECEIVED	04/01/2024	9,800.00	
		IT	INTEREST RECEIVED	09/30/2024	9,800.00	
FINF30140002	025537AP6 AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	IT	INTEREST RECEIVED	03/01/2024	325.00	
		IT	INTEREST RECEIVED	09/03/2024	325.00	
FINF30140002	025816DW6 AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	IB	INTEREST BOUGHT	08/09/2024	(66.78)	
		IB	INTEREST BOUGHT	09/12/2024	(911.49)	
FINF30140002	026874AZ0 AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	IT	INTEREST RECEIVED	05/01/2024	2,187.50	
		IT	INTEREST RECEIVED	11/01/2024	2,187.50	
FINF30140002	026874DF1 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	IT	INTEREST RECEIVED	01/10/2024	720.00	
		IT	INTEREST RECEIVED	07/10/2024	720.00	
		IT	INTEREST RECEIVED	12/16/2024	624.00	
FINF30140002	03040WAR6 AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	IT	INTEREST RECEIVED	03/01/2024	562.50	
		IT	INTEREST RECEIVED	09/03/2024	562.50	
FINF30140002	03040WAV7 AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	IT	INTEREST RECEIVED	06/03/2024	2,386.25	
		IT	INTEREST RECEIVED	12/02/2024	2,386.25	
FINF30140002	03040WAX3 AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	IT	INTEREST RECEIVED	05/01/2024	862.50	
		IT	INTEREST RECEIVED	11/01/2024	862.50	
FINF30140002	031162BZ2 AMGEN INC 4.400% 05/01/2045 DD 05/01/15	IT	INTEREST RECEIVED	05/01/2024	5,170.00	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	IB	INTEREST BOUGHT	05/29/2024	(308.00)
			IT	INTEREST RECEIVED	11/01/2024	7,150.00
			IT	INTEREST RECEIVED	02/21/2024	5,213.25
FINF30140002	031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	IT	INTEREST RECEIVED	08/21/2024	5,213.25
			IT	INTEREST RECEIVED	03/04/2024	8,260.00
FINF30140002	031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	IB	INTEREST BOUGHT	03/14/2024	(37.33)
			IS	INTEREST SOLD	04/11/2024	151.67
			IB	INTEREST BOUGHT	05/31/2024	(1,453.67)
			IT	INTEREST RECEIVED	09/03/2024	11,060.00
			IB	INTEREST BOUGHT	02/22/2024	(2,934.86)
			IB	INTEREST BOUGHT	02/23/2024	(1,207.69)
			IB	INTEREST BOUGHT	02/23/2024	(1,207.69)
			IB	INTEREST BOUGHT	02/23/2024	(1,207.69)
			IT	INTEREST RECEIVED	03/04/2024	8,333.75
			IB	INTEREST BOUGHT	03/14/2024	(37.67)
FINF30140002	031162DU1	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	IS	INTEREST SOLD	04/11/2024	122.42
			IB	INTEREST BOUGHT	04/26/2024	(720.38)
			IB	INTEREST BOUGHT	04/26/2024	(169.50)
			IB	INTEREST BOUGHT	04/26/2024	(508.50)
			IS	INTEREST SOLD	07/09/2024	797.28
			IT	INTEREST RECEIVED	09/03/2024	11,865.00
			IB	INTEREST BOUGHT	02/20/2024	(3,085.83)
			IB	INTEREST BOUGHT	02/23/2024	(1,229.06)
			IB	INTEREST BOUGHT	02/26/2024	(555.83)
			IB	INTEREST BOUGHT	02/26/2024	(972.71)
FINF30140002	032654AW5	ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	IT	INTEREST RECEIVED	03/04/2024	7,043.75
			IB	INTEREST BOUGHT	03/14/2024	(28.75)
			IS	INTEREST SOLD	04/11/2024	93.44
			IT	INTEREST RECEIVED	09/03/2024	7,043.75
			IT	INTEREST RECEIVED	04/01/2024	3,290.00
			IT	INTEREST RECEIVED	10/01/2024	3,290.00
			IT	INTEREST RECEIVED	04/01/2024	3,245.00
			IT	INTEREST RECEIVED	10/01/2024	3,245.00
			IT	INTEREST RECEIVED	10/01/2024	3,245.00
			IT	INTEREST RECEIVED	10/01/2024	3,245.00



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	IB	INTEREST BOUGHT	05/17/2024	(551.35)	
			IB	INTEREST BOUGHT	05/20/2024	(2,035.34)	
			IB	INTEREST BOUGHT	05/28/2024	(513.50)	
			IT	INTEREST RECEIVED	09/10/2024	7,900.00	
			IB	INTEREST BOUGHT	09/18/2024	(13.17)	
FINF30140002	034863BC3	ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	IB	INTEREST BOUGHT	05/02/2024	(182.08)	
			IB	INTEREST BOUGHT	05/29/2024	(433.44)	
			IB	INTEREST BOUGHT	06/11/2024	(616.84)	
			IT	INTEREST RECEIVED	09/16/2024	3,087.50	
			IB	INTEREST BOUGHT	09/18/2024	(5.28)	
FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	IB	INTEREST BOUGHT	09/27/2024	(108.85)	
			IB	INTEREST BOUGHT	04/30/2024	(354.17)	
			IB	INTEREST BOUGHT	05/02/2024	(337.50)	
			IB	INTEREST BOUGHT	05/02/2024	(360.00)	
			IB	INTEREST BOUGHT	05/30/2024	(733.33)	
FINF30140002	03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	IS	INTEREST SOLD	07/09/2024	626.67	
			IB	INTEREST BOUGHT	09/12/2024	(3,532.50)	
			IT	INTEREST RECEIVED	10/07/2024	12,450.00	
			IB	INTEREST BOUGHT	12/13/2024	(1,303.33)	
			IT	INTEREST RECEIVED	02/01/2024	18,330.00	
FINF30140002	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	IT	INTEREST RECEIVED	08/01/2024	18,330.00	
			IT	INTEREST RECEIVED	02/01/2024	36,921.50	
			IB	INTEREST BOUGHT	03/14/2024	(117.06)	
			IT	INTEREST RECEIVED	08/01/2024	37,411.50	
			CD	PARTIAL CALL	12/03/2024	1,876.43	
FINF30140002	03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	IB	INTEREST BOUGHT	06/18/2024	(488.29)	
			IT	INTEREST RECEIVED	10/07/2024	1,220.73	
FINF30140002	03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	IT	INTEREST RECEIVED	01/23/2024	28,471.50	
			IB	INTEREST BOUGHT	03/14/2024	(157.25)	
			IS	INTEREST SOLD	05/13/2024	1,526.25	
			IS	INTEREST SOLD	05/14/2024	1,625.69	
			IS	INTEREST SOLD	05/17/2024	1,933.25	
			IS	INTEREST SOLD	05/20/2024	2,254.69	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	IS	INTEREST SOLD	06/18/2024	1,117.71
			IT	INTEREST RECEIVED	07/23/2024	15,984.00
			IS	INTEREST SOLD	12/06/2024	2,050.42
			IT	INTEREST RECEIVED	01/16/2024	866.25
FINF30140002	035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	IT	INTEREST RECEIVED	07/15/2024	866.25
			IT	INTEREST RECEIVED	04/15/2024	5,906.25
FINF30140002	035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	IT	INTEREST RECEIVED	10/15/2024	5,906.25
			IT	INTEREST RECEIVED	12/03/2024	1,575.00
			IT	INTEREST RECEIVED	04/15/2024	1,380.00
			IT	INTEREST RECEIVED	10/15/2024	1,380.00
FINF30140002	036752AK9	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	IT	INTEREST RECEIVED	12/03/2024	368.00
			IB	INTEREST BOUGHT	01/16/2024	(808.35)
FINF30140002	036752AS2	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	IT	INTEREST RECEIVED	03/15/2024	1,202.50
			IT	INTEREST RECEIVED	09/16/2024	1,202.50
			IT	INTEREST RECEIVED	03/15/2024	4,032.00
FINF30140002	037411BG9	APACHE CORP 5.350% 07/01/2049 DD 06/19/19	IT	INTEREST RECEIVED	09/16/2024	4,032.00
			IT	INTEREST RECEIVED	01/02/2024	4,948.75
FINF30140002	03769MAC0	APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	IT	INTEREST RECEIVED	07/01/2024	4,948.75
			IS	INTEREST SOLD	07/10/2024	20.06
			IS	INTEREST SOLD	08/02/2024	276.42
			IS	INTEREST SOLD	09/27/2024	639.03
			IS	INTEREST SOLD	12/13/2024	1,444.50
			IT	INTEREST RECEIVED	11/21/2024	10,875.00
FINF30140002	037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	IS	INTEREST SOLD	02/13/2024	688.19
			IB	INTEREST BOUGHT	04/11/2024	(671.61)
			IT	INTEREST RECEIVED	05/06/2024	7,411.25
			IS	INTEREST SOLD	09/26/2024	531.51
			IT	INTEREST RECEIVED	11/04/2024	6,737.50
			IT	INTEREST RECEIVED	02/09/2024	5,778.75
FINF30140002	037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	IT	INTEREST RECEIVED	08/09/2024	5,778.75
			IT	INTEREST RECEIVED	02/05/2024	10,106.25
FINF30140002	037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	IT	INTEREST RECEIVED		



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	IT	INTEREST RECEIVED	08/05/2024	10,106.25
			IT	INTEREST RECEIVED	03/12/2024	1,875.00
FINF30140002	037833DQ0	APPLE INC 2.950% 09/11/2049 DD 09/11/19	IT	INTEREST RECEIVED	09/12/2024	1,875.00
			IS	INTEREST SOLD	01/23/2024	757.17
FINF30140002	037833EE6	APPLE INC 2.375% 02/08/2041 DD 02/08/21	IT	INTEREST RECEIVED	02/08/2024	3,443.75
			IT	INTEREST RECEIVED	08/08/2024	3,443.75
FINF30140002	037833EF3	APPLE INC 2.650% 02/08/2051 DD 02/08/21	IT	INTEREST RECEIVED	02/08/2024	6,095.00
			IS	INTEREST SOLD	02/13/2024	22.08
FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	IS	INTEREST SOLD	02/14/2024	39.75
			IT	INTEREST RECEIVED	08/08/2024	4,107.50
FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	IS	INTEREST SOLD	08/05/2024	592.67
			IS	INTEREST SOLD	08/05/2024	211.67
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	IS	INTEREST SOLD	08/06/2024	216.08
			IS	INTEREST SOLD	08/07/2024	176.39
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IS	INTEREST SOLD	08/08/2024	179.92
			IS	INTEREST SOLD	08/08/2024	224.90
FINF30140002	04686JAH4	ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24	IS	INTEREST SOLD	08/08/2024	224.90
			IS	INTEREST SOLD	08/09/2024	412.75
FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	IT	INTEREST RECEIVED	08/09/2024	412.75
			IT	INTEREST RECEIVED	12/17/2024	2,698.75
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	IT	INTEREST RECEIVED	03/04/2024	5,318.75
			IT	INTEREST RECEIVED	09/03/2024	5,318.75
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IB	INTEREST BOUGHT	10/07/2024	(363.37)
			IT	INTEREST RECEIVED	02/15/2024	5,504.06
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IS	INTEREST SOLD	07/09/2024	1,080.00
			IT	INTEREST RECEIVED	08/15/2024	8,268.75
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IS	INTEREST SOLD	08/20/2024	23.44
			IS	INTEREST SOLD	09/26/2024	192.19
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IB	INTEREST BOUGHT	12/06/2024	(936.56)
			IB	INTEREST BOUGHT	05/02/2024	(1,168.37)
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IT	INTEREST RECEIVED	07/15/2024	2,276.04
			IB	INTEREST BOUGHT	10/07/2024	(458.40)
FINF30140002	04686JAH4	ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24	IS	INTEREST SOLD	12/06/2024	1,126.04
			IS	INTEREST SOLD	03/28/2024	46.88



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	054989AC2 BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	IS	INTEREST SOLD	03/28/2024	26.04	
		IS	INTEREST SOLD	04/03/2024	66.84	
		IS	INTEREST SOLD	04/04/2024	83.33	
		IS	INTEREST SOLD	04/10/2024	93.75	
		IS	INTEREST SOLD	05/02/2024	69.44	
		IS	INTEREST SOLD	05/08/2024	159.72	
		IS	INTEREST SOLD	05/09/2024	122.40	
		IS	INTEREST SOLD	05/10/2024	166.67	
		IS	INTEREST SOLD	07/09/2024	278.65	
		IT	INTEREST RECEIVED	02/02/2024	6,548.08	
FINF30140002	05526DBD6 BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	IT	INTEREST RECEIVED	08/02/2024	6,548.08	
		IT	INTEREST RECEIVED	02/15/2024	16,791.75	
FINF30140002	05526DBF1 BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	IT	INTEREST RECEIVED	08/15/2024	16,791.75	
		IT	INTEREST RECEIVED	02/15/2024	3,904.40	
FINF30140002	05526DBT1 BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	IB	INTEREST BOUGHT	03/14/2024	(91.43)	
		IS	INTEREST SOLD	04/11/2024	176.56	
		CD	INTEREST	05/01/2024	546.31	
		IS	INTEREST SOLD	07/09/2024	998.80	
		IT	INTEREST RECEIVED	08/15/2024	1,362.00	
		IS	INTEREST SOLD	08/20/2024	22.07	
		IS	INTEREST SOLD	09/26/2024	129.26	
		IT	INTEREST RECEIVED	03/25/2024	2,333.75	
FINF30140002	055451BF4 BHP BILLITON FINANCE USA LTD 5.500% 09/08/2053 DD 09/08/23	IT	INTEREST RECEIVED	05/01/2024	466.75	
		IB	INTEREST BOUGHT	04/11/2024	(151.25)	
FINF30140002	059165EL0 BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	IS	INTEREST SOLD	07/17/2024	98.54	
		IS	INTEREST SOLD	07/25/2024	523.26	
		IT	INTEREST RECEIVED	03/15/2024	5,120.00	
FINF30140002	05964HAZ8 BANCO SANTANDER SA 6.938% 11/07/2033 DD 11/07/23	IT	INTEREST RECEIVED	09/16/2024	5,120.00	
		IS	INTEREST SOLD	05/02/2024	6,745.28	
FINF30140002	06050TJZ6 BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	IT	INTEREST RECEIVED	05/07/2024	3,642.45	
		IS	INTEREST SOLD	09/19/2024	2,671.13	
		IT	INTEREST RECEIVED	04/15/2024	9,600.00	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	06051GHU6 BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	IT	INTEREST RECEIVED	10/15/2024	9,600.00	
		IS	INTEREST SOLD	11/01/2024	853.33	
		IT	INTEREST RECEIVED	04/23/2024	14,273.00	
FINF30140002	06051GJE0 BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	IT	INTEREST RECEIVED	10/23/2024	14,273.00	
		IT	INTEREST RECEIVED	06/20/2024	12,309.60	
FINF30140002	06051GJW0 BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	IT	INTEREST RECEIVED	12/19/2024	12,309.60	
		IT	INTEREST RECEIVED	04/22/2024	3,973.20	
FINF30140002	06051GKD0 BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	IT	INTEREST RECEIVED	10/22/2024	3,973.20	
		IS	INTEREST SOLD	03/04/2024	2,154.05	
FINF30140002	06051GKK4 BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	IT	INTEREST RECEIVED	02/05/2024	2,600.50	
		IS	INTEREST SOLD	07/02/2024	2,138.19	
FINF30140002	06051GLU1 BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	IS	INTEREST SOLD	03/08/2024	3,386.19	
		IT	INTEREST RECEIVED	03/15/2024	7,193.20	
FINF30140002	06051GMA4 BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	IT	INTEREST RECEIVED	09/16/2024	7,193.20	
		IS	INTEREST SOLD	03/05/2024	510.35	
FINF30140002	06738ECS2 BARCLAYS PLC VAR RT 03/12/2055 DD 03/12/24	IB	INTEREST BOUGHT	03/14/2024	(271.12)	
		IS	INTEREST SOLD	07/09/2024	1,891.02	
FINF30140002	06738ECV5 BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	IT	INTEREST RECEIVED	07/23/2024	13,396.60	
		IS	INTEREST SOLD	08/20/2024	205.05	
FINF30140002	071813CV9 BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	IB	INTEREST BOUGHT	09/12/2024	(1,004.75)	
		IS	INTEREST SOLD	09/26/2024	526.29	
FINF30140002	072722AE1 BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	IS	INTEREST SOLD	11/25/2024	1,575.09	
		IS	INTEREST SOLD	08/20/2024	1,986.85	
FINF30140002	07274EAL7 BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	IS	INTEREST SOLD	09/26/2024	130.41	
		IS	INTEREST SOLD	03/07/2024	835.20	
FINF30140002	072722AE1 BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	IT	INTEREST RECEIVED	05/15/2024	957.75	
		IT	INTEREST RECEIVED	11/15/2024	957.75	
FINF30140002	07274EAL7 BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	IB	INTEREST BOUGHT	02/06/2024	(1,963.54)	
		IB	INTEREST BOUGHT	02/06/2024	(1,963.54)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	07274EAM5 BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	IT	INTEREST RECEIVED	05/21/2024	4,712.50	
		IS	INTEREST SOLD	06/28/2024	200.42	
		IS	INTEREST SOLD	10/30/2024	1,578.96	
		IT	INTEREST RECEIVED	11/21/2024	1,950.00	
		IB	INTEREST BOUGHT	05/09/2024	(4,331.25)	
		IT	INTEREST RECEIVED	05/21/2024	4,640.63	
		IB	INTEREST BOUGHT	05/22/2024	(13.37)	
		IB	INTEREST BOUGHT	06/28/2024	(105.99)	
		IS	INTEREST SOLD	07/09/2024	412.50	
		IB	INTEREST BOUGHT	10/30/2024	(2,429.17)	
FINF30140002	07274NAQ6 BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	IT	INTEREST RECEIVED	11/21/2024	8,765.63	
		IB	INTEREST BOUGHT	11/27/2024	(229.17)	
		IB	INTEREST BOUGHT	08/16/2024	(172.66)	
		IT	INTEREST RECEIVED	12/26/2024	609.38	
		IT	INTEREST RECEIVED	05/15/2024	2,484.13	
		IT	INTEREST RECEIVED	11/15/2024	2,484.13	
		IT	INTEREST RECEIVED	01/16/2024	3,893.75	
		IT	INTEREST RECEIVED	07/15/2024	3,893.75	
		IT	INTEREST RECEIVED	04/15/2024	1,062.50	
		IT	INTEREST RECEIVED	10/15/2024	1,062.50	
FINF30140002	072863AJ2 BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	IT	INTEREST RECEIVED	05/01/2024	2,070.00	
		IT	INTEREST RECEIVED	11/01/2024	2,070.00	
		IT	INTEREST RECEIVED	05/15/2024	6,127.50	
		IT	INTEREST RECEIVED	11/15/2024	6,127.50	
		IT	INTEREST RECEIVED	02/15/2024	2,625.00	
		IT	INTEREST RECEIVED	08/15/2024	2,625.00	
		IT	INTEREST RECEIVED	04/15/2024	712.50	
		IT	INTEREST RECEIVED	10/15/2024	712.50	
		IB	INTEREST BOUGHT	04/11/2024	(111.22)	
		IT	INTEREST RECEIVED	09/16/2024	770.00	

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	09290DAB7	BLACKROCK FUNDING INC 5.000% 03/14/2034 DD 03/14/24	IS	INTEREST SOLD	04/02/2024	387.50	
FINF30140002	09290DAC5	BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	IB	INTEREST BOUGHT	04/11/2024	(118.13)	
			IT	INTEREST RECEIVED	09/16/2024	6,300.00	
FINF30140002	097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	IT	INTEREST RECEIVED	03/15/2024	8,250.00	
			IT	INTEREST RECEIVED	09/16/2024	8,250.00	
FINF30140002	097023CJ2	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	IS	INTEREST SOLD	01/16/2024	450.00	
			IS	INTEREST SOLD	01/22/2024	648.00	
			IT	INTEREST RECEIVED	05/01/2024	900.00	
			IT	INTEREST RECEIVED	11/01/2024	900.00	
FINF30140002	097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	IB	INTEREST BOUGHT	04/29/2024	(916.67)	
			IB	INTEREST BOUGHT	04/30/2024	(370.83)	
			IB	INTEREST BOUGHT	06/25/2024	(1,800.00)	
			IB	INTEREST BOUGHT	06/26/2024	(1,132.81)	
			IT	INTEREST RECEIVED	08/01/2024	6,281.25	
FINF30140002	097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	IB	INTEREST BOUGHT	03/14/2024	(526.92)	
			IT	INTEREST RECEIVED	05/01/2024	41,646.50	
			IT	INTEREST RECEIVED	11/01/2024	41,646.50	
FINF30140002	097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	IB	INTEREST BOUGHT	03/14/2024	(428.93)	
			IS	INTEREST SOLD	04/29/2024	2,296.20	
			IS	INTEREST SOLD	04/30/2024	865.91	
			IT	INTEREST RECEIVED	05/01/2024	31,201.88	
			IS	INTEREST SOLD	06/25/2024	827.21	
			IB	INTEREST BOUGHT	08/01/2024	(1,233.56)	
			IB	INTEREST BOUGHT	08/01/2024	(725.63)	
			IB	INTEREST BOUGHT	08/01/2024	(1,233.56)	
			IS	INTEREST SOLD	08/02/2024	880.43	
			IB	INTEREST BOUGHT	09/12/2024	(2,323.61)	
			IS	INTEREST SOLD	09/26/2024	818.34	
			IT	INTEREST RECEIVED	11/01/2024	35,265.38	
FINF30140002	097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	IT	INTEREST RECEIVED	05/01/2024	5,188.75	
			IT	INTEREST RECEIVED	11/01/2024	5,188.75	
FINF30140002	097023DM4	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24	IB	INTEREST BOUGHT	08/01/2024	(514.35)	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	097023DN2 BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24	IT	INTEREST RECEIVED	11/01/2024	5,486.40	
		IB	INTEREST BOUGHT	08/02/2024	(2,125.76)	
		IS	INTEREST SOLD	08/02/2024	2,125.76	
		IB	INTEREST BOUGHT	08/02/2024	(885.73)	
		IB	INTEREST BOUGHT	08/02/2024	(1,594.32)	
		IS	INTEREST SOLD	09/26/2024	846.80	
FINF30140002	101137AT4 BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	IT	INTEREST RECEIVED	11/01/2024	7,708.80	
		IS	INTEREST SOLD	02/12/2024	3,377.87	
FINF30140002	10373QBG4 BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	IS	INTEREST SOLD	01/11/2024	57.08	
		IT	INTEREST RECEIVED	02/26/2024	150.00	
		IT	INTEREST RECEIVED	08/26/2024	150.00	
FINF30140002	10373QBN9 BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	IT	INTEREST RECEIVED	05/10/2024	2,979.90	
		IT	INTEREST RECEIVED	11/12/2024	2,979.90	
FINF30140002	10373QBP4 BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	IT	INTEREST RECEIVED	06/04/2024	2,130.78	
		IT	INTEREST RECEIVED	12/04/2024	2,130.78	
FINF30140002	10373QBQ2 BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21	IT	INTEREST RECEIVED	02/08/2024	1,740.19	
		IS	INTEREST SOLD	05/30/2024	1,082.78	
FINF30140002	10373QBR0 BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	IB	INTEREST BOUGHT	05/30/2024	(1,731.88)	
		IT	INTEREST RECEIVED	06/17/2024	8,109.00	
		IT	INTEREST RECEIVED	12/17/2024	8,109.00	
FINF30140002	10373QBS8 BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	IT	INTEREST RECEIVED	03/18/2024	13,429.48	
		IT	INTEREST RECEIVED	09/17/2024	13,429.48	
FINF30140002	110122DK1 BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	IT	INTEREST RECEIVED	05/15/2024	1,087.50	
		IS	INTEREST SOLD	08/20/2024	573.96	
FINF30140002	110122DL9 BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	IT	INTEREST RECEIVED	02/20/2024	2,593.50	
		IS	INTEREST SOLD	06/11/2024	1,599.33	
FINF30140002	110122DR6 BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	IT	INTEREST RECEIVED	05/13/2024	528.75	
		IS	INTEREST SOLD	08/20/2024	284.94	
FINF30140002	110122DS4 BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	IT	INTEREST RECEIVED	05/13/2024	561.00	
		IS	INTEREST SOLD	08/20/2024	284.94	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	110122DV7 BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	IS	INTEREST SOLD	06/26/2024	134.02	
		IT	INTEREST RECEIVED	03/15/2024	3,993.75	
FINF30140002	110122EB0 BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	IS	INTEREST SOLD	05/29/2024	729.72	
		IS	INTEREST SOLD	05/31/2024	936.81	
		IT	INTEREST RECEIVED	05/15/2024	3,475.69	
FINF30140002	110122EC8 BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	IS	INTEREST SOLD	05/23/2024	152.78	
		IS	INTEREST SOLD	02/20/2024	1,724.44	
FINF30140002	11135FBF7 BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21	IT	INTEREST RECEIVED	02/15/2024	2,275.00	
		IT	INTEREST RECEIVED	08/15/2024	2,275.00	
FINF30140002	11135FBJ9 BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	IS	INTEREST SOLD	11/01/2024	960.56	
		IT	INTEREST RECEIVED	02/15/2024	4,725.00	
		IT	INTEREST RECEIVED	08/15/2024	4,725.00	
FINF30140002	11135FBQ3 BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	IB	INTEREST BOUGHT	03/14/2024	(316.04)	
		IS	INTEREST SOLD	04/11/2024	387.75	
		IT	INTEREST RECEIVED	05/15/2024	1,115.45	
		IS	INTEREST SOLD	06/05/2024	123.94	
FINF30140002	11271LAL6 BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	IB	INTEREST BOUGHT	04/11/2024	(214.68)	
		IB	INTEREST BOUGHT	06/21/2024	(1,419.06)	
FINF30140002	12189LAC5 BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	IT	INTEREST RECEIVED	09/04/2024	3,431.60	
		IT	INTEREST RECEIVED	03/01/2024	2,020.00	
		IT	INTEREST RECEIVED	09/03/2024	2,020.00	
FINF30140002	12189LAK7 BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	IT	INTEREST RECEIVED	03/01/2024	2,515.63	
		IT	INTEREST RECEIVED	09/03/2024	2,515.63	
FINF30140002	12189LAU5 BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	IT	INTEREST RECEIVED	03/01/2024	1,933.75	
		IT	INTEREST RECEIVED	09/03/2024	1,933.75	
FINF30140002	12189LAW1 BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	IT	INTEREST RECEIVED	04/01/2024	6,017.50	
		IT	INTEREST RECEIVED	10/01/2024	6,017.50	
FINF30140002	12189LBH3 BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	IT	INTEREST RECEIVED	06/17/2024	3,162.50	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	12189LBK6	BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	IT	INTEREST RECEIVED	12/16/2024	3,162.50
			IB	INTEREST BOUGHT	04/11/2024	(762.67)
FINF30140002	12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	IT	INTEREST RECEIVED	04/15/2024	780.00
			IT	INTEREST RECEIVED	10/15/2024	780.00
			IT	INTEREST RECEIVED	05/01/2024	11,992.50
			IT	INTEREST RECEIVED	11/01/2024	11,992.50
FINF30140002	125523AK6	CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	IB	INTEREST BOUGHT	03/14/2024	(242.28)
			IS	INTEREST SOLD	04/11/2024	315.78
FINF30140002	125523CW8	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	IS	INTEREST SOLD	03/28/2024	735.00
			IS	INTEREST SOLD	04/08/2024	213.89
			IS	INTEREST SOLD	04/08/2024	727.22
			IS	INTEREST SOLD	04/10/2024	399.00
			IS	INTEREST SOLD	04/10/2024	399.00
			IS	INTEREST SOLD	04/11/2024	180.44
			IS	INTEREST SOLD	04/15/2024	434.00
			IS	INTEREST SOLD	04/15/2024	675.11
			IS	INTEREST SOLD	04/24/2024	497.00
			IS	INTEREST SOLD	04/25/2024	1,008.00
			IS	INTEREST SOLD	04/30/2024	539.00
			IS	INTEREST SOLD	05/01/2024	546.00
			IB	INTEREST BOUGHT	07/01/2024	(966.00)
			IB	INTEREST BOUGHT	07/01/2024	(751.33)
			IS	INTEREST SOLD	07/09/2024	908.44
			IT	INTEREST RECEIVED	08/15/2024	1,132.44
			IS	INTEREST SOLD	08/20/2024	31.11
			IB	INTEREST BOUGHT	10/22/2024	(260.56)
			IB	INTEREST BOUGHT	10/22/2024	(625.33)
			IB	INTEREST BOUGHT	10/24/2024	(483.00)
FINF30140002	126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	IB	INTEREST BOUGHT	10/24/2024	(751.33)
			IT	INTEREST RECEIVED	01/22/2024	18,040.00
			IS	INTEREST SOLD	04/08/2024	444.17
			IS	INTEREST SOLD	04/11/2024	288.28
			IT	INTEREST RECEIVED	07/22/2024	16,374.38
			IB	INTEREST BOUGHT	07/30/2024	(242.01)

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	IS	INTEREST SOLD	12/06/2024	2,613.75
			IB	INTEREST BOUGHT	12/19/2024	(1,484.83)
			IT	INTEREST RECEIVED	03/25/2024	8,006.50
FINF30140002	126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	IS	INTEREST SOLD	08/09/2024	2,224.03
			IT	INTEREST RECEIVED	09/25/2024	5,019.00
			IS	INTEREST SOLD	01/05/2024	1,192.36
FINF30140002	126650DP2	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	IS	INTEREST SOLD	01/29/2024	1,130.64
			IB	INTEREST BOUGHT	03/14/2024	(474.14)
			IS	INTEREST SOLD	03/22/2024	1,762.87
			IB	INTEREST BOUGHT	07/16/2024	(700.68)
			IB	INTEREST BOUGHT	07/18/2024	(951.08)
			IB	INTEREST BOUGHT	07/18/2024	(713.31)
			IB	INTEREST BOUGHT	07/26/2024	(1,103.28)
			IS	INTEREST SOLD	08/07/2024	3,240.42
			IS	INTEREST SOLD	08/08/2024	186.57
			IS	INTEREST SOLD	08/08/2024	279.86
			IT	INTEREST RECEIVED	09/25/2024	378.75
			IS	INTEREST SOLD	10/02/2024	14.73
			IB	INTEREST BOUGHT	10/11/2024	(89.78)
			IB	INTEREST BOUGHT	10/11/2024	(112.22)
			IB	INTEREST BOUGHT	10/11/2024	(78.56)
			IB	INTEREST BOUGHT	10/11/2024	(123.44)
			IB	INTEREST BOUGHT	10/15/2024	(645.28)
			IB	INTEREST BOUGHT	10/24/2024	(488.17)
			IB	INTEREST BOUGHT	10/30/2024	(613.72)
			IS	INTEREST SOLD	11/12/2024	758.20
			IS	INTEREST SOLD	12/06/2024	1,145.37
			IB	INTEREST BOUGHT	12/19/2024	(824.83)
			IB	INTEREST BOUGHT	12/19/2024	(942.67)
			IB	INTEREST BOUGHT	12/19/2024	(530.25)
			IB	INTEREST BOUGHT	12/20/2024	(1,251.98)
			IT	INTEREST RECEIVED	02/21/2024	6,142.50
FINF30140002	126650DV9	CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23	IT	INTEREST RECEIVED	08/21/2024	6,142.50
			IT	INTEREST RECEIVED	12/18/2024	3,992.63
			IS	INTEREST SOLD	01/26/2024	2,300.78



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	126650DZ0	CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	IS	INTEREST SOLD	01/26/2024	1,463.04	
			IB	INTEREST BOUGHT	02/15/2024	(301.91)	
			IB	INTEREST BOUGHT	02/15/2024	(1,086.88)	
			IB	INTEREST BOUGHT	02/20/2024	(580.16)	
			IB	INTEREST BOUGHT	02/20/2024	(580.16)	
			IB	INTEREST BOUGHT	02/20/2024	(322.31)	
			IB	INTEREST BOUGHT	02/21/2024	(913.89)	
			IS	INTEREST SOLD	03/11/2024	1,142.36	
			IS	INTEREST SOLD	03/12/2024	1,071.37	
			IS	INTEREST SOLD	03/20/2024	2,935.05	
			IB	INTEREST BOUGHT	07/16/2024	(257.03)	
			IS	INTEREST SOLD	08/20/2024	451.23	
			IB	INTEREST BOUGHT	09/18/2024	(1,571.56)	
			IS	INTEREST SOLD	09/26/2024	563.02	
			IT	INTEREST RECEIVED	12/02/2024	1,762.50	
			IS	INTEREST SOLD	03/04/2024	1,395.00	
FINF30140002	126650EA4	CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23	IS	INTEREST SOLD	03/04/2024	1,472.50	
			IS	INTEREST SOLD	03/05/2024	1,222.00	
			IB	INTEREST BOUGHT	07/22/2024	(1,095.00)	
FINF30140002	126650EE6	CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	IB	INTEREST BOUGHT	07/22/2024	(547.50)	
			IB	INTEREST BOUGHT	07/23/2024	(555.00)	
			IT	INTEREST RECEIVED	12/02/2024	6,060.00	
			IB	INTEREST BOUGHT	06/05/2024	(502.49)	
			IB	INTEREST BOUGHT	06/06/2024	(204.19)	
FINF30140002	126650EF3	CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	IB	INTEREST BOUGHT	07/02/2024	(267.21)	
			IB	INTEREST BOUGHT	07/15/2024	(1,275.54)	
			IB	INTEREST BOUGHT	07/16/2024	(394.09)	
			IB	INTEREST BOUGHT	07/17/2024	(914.22)	
			IB	INTEREST BOUGHT	07/17/2024	(914.22)	
			IB	INTEREST BOUGHT	07/17/2024	(971.36)	
			IB	INTEREST BOUGHT	07/18/2024	(985.65)	
			IS	INTEREST SOLD	07/26/2024	711.72	
			IB	INTEREST BOUGHT	08/01/2024	(1,446.96)	
			IS	INTEREST SOLD	08/05/2024	3,324.14	
			IS	INTEREST SOLD	08/07/2024	1,848.61	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	13645RAX2 CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	IS	INTEREST SOLD	08/07/2024	2,070.45	
		IS	INTEREST SOLD	08/08/2024	448.71	
		IS	INTEREST SOLD	08/08/2024	1,196.56	
		IS	INTEREST SOLD	08/20/2024	509.21	
		IB	INTEREST BOUGHT	09/18/2024	(975.56)	
		IB	INTEREST BOUGHT	09/18/2024	(975.56)	
		IS	INTEREST SOLD	09/26/2024	690.71	
		IS	INTEREST SOLD	10/02/2024	720.96	
		IS	INTEREST SOLD	10/02/2024	1,441.92	
		IS	INTEREST SOLD	10/02/2024	1,321.76	
		IB	INTEREST BOUGHT	10/04/2024	(5,604.65)	
		IB	INTEREST BOUGHT	10/07/2024	(994.89)	
		IB	INTEREST BOUGHT	10/07/2024	(1,119.25)	
		IB	INTEREST BOUGHT	10/07/2024	(2,611.59)	
		IB	INTEREST BOUGHT	10/07/2024	(994.89)	
		IB	INTEREST BOUGHT	10/07/2024	(2,114.14)	
		IB	INTEREST BOUGHT	10/10/2024	(2,918.28)	
		IB	INTEREST BOUGHT	10/18/2024	(668.02)	
		IS	INTEREST SOLD	10/24/2024	2,772.92	
		IS	INTEREST SOLD	10/30/2024	2,873.75	
		IT	INTEREST RECEIVED	12/02/2024	16,464.40	
		IS	INTEREST SOLD	12/06/2024	184.86	
		IS	INTEREST SOLD	01/18/2024	418.54	
		IS	INTEREST SOLD	01/18/2024	313.91	
		IS	INTEREST SOLD	02/01/2024	462.78	
		IT	INTEREST RECEIVED	03/15/2024	7,656.25	
		IT	INTEREST RECEIVED	09/16/2024	7,656.25	
		IS	INTEREST SOLD	09/24/2024	30.63	
		IS	INTEREST SOLD	11/21/2024	224.58	
		IT	INTEREST RECEIVED	06/03/2024	975.00	
FINF30140002	13645RBG8 CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	IT	INTEREST RECEIVED	12/02/2024	975.00	
		IB	INTEREST BOUGHT	03/14/2024	(219.58)	
FINF30140002	13645RBH6 CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	IS	INTEREST SOLD	04/11/2024	277.71	
		IT	INTEREST RECEIVED	06/03/2024	4,805.00	
		IS	INTEREST SOLD	07/09/2024	159.31	
		IS	INTEREST SOLD	07/25/2024	91.27	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	14040HDH5	CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	IS	INTEREST SOLD	08/20/2024	235.08
			IS	INTEREST SOLD	09/26/2024	343.58
			IT	INTEREST RECEIVED	12/02/2024	2,635.00
			IB	INTEREST BOUGHT	08/30/2024	(166.71)
			IB	INTEREST BOUGHT	09/12/2024	(1,052.58)
FINF30140002	144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	IS	INTEREST SOLD	11/15/2024	1,336.16
			IT	INTEREST RECEIVED	05/15/2024	5,637.50
			IT	INTEREST RECEIVED	11/15/2024	5,637.50
FINF30140002	14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	IT	INTEREST RECEIVED	04/05/2024	6,500.73
			IT	INTEREST RECEIVED	10/07/2024	6,500.73
FINF30140002	14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	IS	INTEREST SOLD	03/07/2024	604.11
			IT	INTEREST RECEIVED	04/05/2024	1,073.10
FINF30140002	14448CBD5	CARRIER GLOBAL CORP 6.200% 03/15/2054 DD 11/30/23	CD	INTEREST	08/13/2024	496.01
			IS	INTEREST SOLD	09/05/2024	312.99
			IS	INTEREST SOLD	03/07/2024	751.75
			IT	INTEREST RECEIVED	03/15/2024	632.92
			CD	INT ON TENDER OFFER	08/13/2024	433.31
FINF30140002	149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	IS	INTEREST SOLD	09/05/2024	527.00
			IT	INTEREST RECEIVED	05/15/2024	2,731.25
			IT	INTEREST RECEIVED	11/15/2024	2,731.25
FINF30140002	15089QAY0	CELANESE US HOLDINGS LLC 6.700% 11/15/2033 DD 08/24/23	IB	INTEREST BOUGHT	10/04/2024	(2,328.25)
			IB	INTEREST BOUGHT	10/07/2024	(1,189.25)
			IB	INTEREST BOUGHT	10/09/2024	(536.00)
			IB	INTEREST BOUGHT	10/09/2024	(1,474.00)
			IB	INTEREST BOUGHT	10/09/2024	(1,340.00)
			IS	INTEREST SOLD	10/09/2024	1,474.00
			IB	INTEREST BOUGHT	10/25/2024	(744.44)
			IB	INTEREST BOUGHT	10/25/2024	(1,340.00)
			IT	INTEREST RECEIVED	11/15/2024	9,212.50
			IS	INTEREST SOLD	12/04/2024	73.36
			IT	INTEREST RECEIVED	03/01/2024	647.50
			IT	INTEREST RECEIVED	09/03/2024	647.50



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	15189XAY4	CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	IT	INTEREST RECEIVED	03/01/2024	1,800.00	
			IT	INTEREST RECEIVED	09/03/2024	1,800.00	
FINF30140002	161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	IS	INTEREST SOLD	04/02/2024	3,524.50	
			IS	INTEREST SOLD	04/04/2024	3,711.59	
			IS	INTEREST SOLD	04/05/2024	3,734.64	
			IS	INTEREST SOLD	04/08/2024	1,901.90	
			IS	INTEREST SOLD	04/17/2024	2,005.64	
FINF30140002	161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	IB	INTEREST BOUGHT	02/16/2024	(470.31)	
			IB	INTEREST BOUGHT	02/20/2024	(325.49)	
			IB	INTEREST BOUGHT	02/21/2024	(656.94)	
			IT	INTEREST RECEIVED	05/01/2024	2,418.75	
			IT	INTEREST RECEIVED	11/01/2024	2,418.75	
FINF30140002	161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	IB	INTEREST BOUGHT	02/08/2024	(709.97)	
			IB	INTEREST BOUGHT	02/15/2024	(428.06)	
			IB	INTEREST BOUGHT	02/15/2024	(321.04)	
			IT	INTEREST RECEIVED	04/01/2024	7,331.25	
			IB	INTEREST BOUGHT	04/25/2024	(115.00)	
			IB	INTEREST BOUGHT	04/25/2024	(134.17)	
			IB	INTEREST BOUGHT	05/06/2024	(111.81)	
			IB	INTEREST BOUGHT	05/10/2024	(218.02)	
			IB	INTEREST BOUGHT	05/13/2024	(469.58)	
			IB	INTEREST BOUGHT	05/20/2024	(391.32)	
			IS	INTEREST SOLD	08/20/2024	888.06	
			IS	INTEREST SOLD	09/05/2024	2,336.74	
			IS	INTEREST SOLD	09/26/2024	1,118.06	
			IT	INTEREST RECEIVED	10/01/2024	9,200.00	
			IB	INTEREST BOUGHT	12/06/2024	(311.46)	
			IB	INTEREST BOUGHT	12/06/2024	(311.46)	
FINF30140002	161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	IB	INTEREST BOUGHT	05/15/2024	(3,147.60)	
			IB	INTEREST BOUGHT	05/16/2024	(864.84)	
			IT	INTEREST RECEIVED	07/01/2024	5,381.25	
			IB	INTEREST BOUGHT	12/05/2024	(1,205.80)	
FINF30140002	161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	IB	INTEREST BOUGHT	02/08/2024	(209.33)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	02/08/2024	(1,570.00)	
		IB	INTEREST BOUGHT	02/08/2024	(837.33)	
		IS	INTEREST SOLD	02/08/2024	837.33	
		IB	INTEREST BOUGHT	02/08/2024	(1,151.33)	
		IB	INTEREST BOUGHT	02/15/2024	(546.67)	
		IT	INTEREST RECEIVED	03/01/2024	14,520.00	
		IB	INTEREST BOUGHT	03/14/2024	(52.00)	
		IS	INTEREST SOLD	04/11/2024	160.00	
		IB	INTEREST BOUGHT	05/06/2024	(303.33)	
		IB	INTEREST BOUGHT	05/08/2024	(357.33)	
		IB	INTEREST BOUGHT	05/08/2024	(89.33)	
		IT	INTEREST RECEIVED	05/09/2024	840.00	
		IS	INTEREST SOLD	06/06/2024	1,013.33	
		IS	INTEREST SOLD	06/20/2024	1,453.33	
		IS	INTEREST SOLD	06/25/2024	684.00	
		IS	INTEREST SOLD	06/25/2024	152.00	
		IS	INTEREST SOLD	06/26/2024	613.33	
		IS	INTEREST SOLD	07/03/2024	732.00	
		IS	INTEREST SOLD	07/09/2024	1,024.00	
		IS	INTEREST SOLD	07/29/2024	2,368.00	
		IS	INTEREST SOLD	07/29/2024	2,072.00	
		IS	INTEREST SOLD	08/02/2024	1,107.33	
		IS	INTEREST SOLD	08/20/2024	901.33	
		IT	INTEREST RECEIVED	09/03/2024	600.00	
		IS	INTEREST SOLD	09/06/2024	16.67	
		IB	INTEREST BOUGHT	10/07/2024	(504.00)	
FINF30140002	161175BV5	IB	INTEREST BOUGHT	02/08/2024	(717.90)	
	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20					
		IB	INTEREST BOUGHT	02/08/2024	(456.85)	
		IB	INTEREST BOUGHT	02/08/2024	(456.85)	
		IT	INTEREST RECEIVED	04/01/2024	2,312.50	
		IT	INTEREST RECEIVED	10/01/2024	2,312.50	
FINF30140002	161175BZ6	IT	INTEREST RECEIVED	06/03/2024	3,062.50	
	CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21					
		IT	INTEREST RECEIVED	12/02/2024	3,062.50	
FINF30140002	161175CA0	IB	INTEREST BOUGHT	02/08/2024	(254.04)	
	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21					
		IB	INTEREST BOUGHT	02/08/2024	(72.59)	
		IB	INTEREST BOUGHT	02/08/2024	(254.04)	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	161175CC6 CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	IB	INTEREST BOUGHT	02/12/2024	(384.58)	
		IB	INTEREST BOUGHT	02/15/2024	(601.25)	
		IB	INTEREST BOUGHT	02/22/2024	(833.63)	
		IB	INTEREST BOUGHT	03/14/2024	(334.75)	
		IS	INTEREST SOLD	04/11/2024	422.50	
		IT	INTEREST RECEIVED	06/03/2024	8,970.00	
		IS	INTEREST SOLD	07/09/2024	267.58	
		IS	INTEREST SOLD	08/20/2024	342.33	
		IS	INTEREST SOLD	09/26/2024	560.62	
		IB	INTEREST BOUGHT	10/07/2024	(1,160.25)	
		IT	INTEREST RECEIVED	12/02/2024	7,702.50	
		IB	INTEREST BOUGHT	04/05/2024	(1,818.67)	
FINF30140002	161175CL6 CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	IT	INTEREST RECEIVED	06/03/2024	2,640.00	
		IT	INTEREST RECEIVED	12/02/2024	2,640.00	
		IB	INTEREST BOUGHT	02/16/2024	(1,237.50)	
		IT	INTEREST RECEIVED	04/01/2024	1,650.00	
		IB	INTEREST BOUGHT	04/03/2024	(29.03)	
		IB	INTEREST BOUGHT	04/05/2024	(48.89)	
		IB	INTEREST BOUGHT	04/10/2024	(68.75)	
		IB	INTEREST BOUGHT	04/17/2024	(122.22)	
		IS	INTEREST SOLD	06/06/2024	595.83	
		IS	INTEREST SOLD	09/26/2024	1,069.44	
		IT	INTEREST RECEIVED	10/01/2024	6,462.50	
		IB	INTEREST BOUGHT	04/11/2024	(198.75)	
FINF30140002	17275RBU5 CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	IS	INTEREST SOLD	08/19/2024	891.43	
		IS	INTEREST SOLD	08/20/2024	640.42	
		IT	INTEREST RECEIVED	08/26/2024	8,480.00	
		IS	INTEREST SOLD	09/26/2024	132.50	
		IT	INTEREST RECEIVED	05/06/2024	1,298.50	
		IT	INTEREST RECEIVED	11/06/2024	1,298.50	
		IT	INTEREST RECEIVED	01/24/2024	5,526.15	
		IT	INTEREST RECEIVED	07/24/2024	5,526.15	
		IS	INTEREST SOLD	01/18/2024	131.25	
FINF30140002	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	IT	INTEREST RECEIVED	05/06/2024	1,298.50	
		IT	INTEREST RECEIVED	01/24/2024	5,526.15	
FINF30140002	172967LU3 CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	IT	INTEREST RECEIVED	07/24/2024	5,526.15	
		IS	INTEREST SOLD	01/18/2024	131.25	
FINF30140002	172967NE7 CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21	IT	INTEREST RECEIVED	07/24/2024	5,526.15	
		IS	INTEREST SOLD	01/18/2024	131.25	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	172967NF4	CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	IT	INTEREST RECEIVED	05/03/2024	3,412.20	
			IT	INTEREST RECEIVED	11/04/2024	3,412.20	
FINF30140002	172967PA3	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22	IB	INTEREST BOUGHT	03/14/2024	(713.21)	
			IT	INTEREST RECEIVED	05/17/2024	1,097.25	
			IS	INTEREST SOLD	07/09/2024	316.98	
			IB	INTEREST BOUGHT	09/19/2024	(1,274.90)	
			IB	INTEREST BOUGHT	09/19/2024	(424.97)	
			IS	INTEREST SOLD	10/08/2024	245.58	
			IS	INTEREST SOLD	10/08/2024	1,719.03	
FINF30140002	172967PG0	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	IT	INTEREST RECEIVED	08/13/2024	10,779.95	
			IS	INTEREST SOLD	08/20/2024	56.65	
			IS	INTEREST SOLD	09/26/2024	382.80	
			IB	INTEREST BOUGHT	11/21/2024	(2,141.42)	
FINF30140002	172967PL9	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	IS	INTEREST SOLD	08/20/2024	522.20	
			IS	INTEREST SOLD	09/26/2024	874.11	
			IS	INTEREST SOLD	11/21/2024	3,269.40	
			IT	INTEREST RECEIVED	12/11/2024	6,675.03	
FINF30140002	17325FBG2	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24	IS	INTEREST SOLD	07/09/2024	800.69	
			IT	INTEREST RECEIVED	10/30/2024	2,088.75	
FINF30140002	191216DS6	COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	IB	INTEREST BOUGHT	08/08/2024	(250.28)	
			IT	INTEREST RECEIVED	11/13/2024	530.00	
FINF30140002	191216DT4	COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	IB	INTEREST BOUGHT	08/14/2024	(2,320.50)	
			IT	INTEREST RECEIVED	11/13/2024	4,590.00	
FINF30140002	191216DZ0	COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	IS	INTEREST SOLD	08/15/2024	10.11	
			IS	INTEREST SOLD	08/20/2024	21.67	
			IS	INTEREST SOLD	09/26/2024	151.67	
			IS	INTEREST SOLD	10/21/2024	1,645.22	
FINF30140002	198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	IT	INTEREST RECEIVED	06/03/2024	6,670.00	
			IS	INTEREST SOLD	07/09/2024	306.11	
			IS	INTEREST SOLD	08/20/2024	445.47	
			IS	INTEREST SOLD	09/26/2024	648.47	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	19828TAE6	COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23	IT	INTEREST RECEIVED	12/02/2024	3,190.00	
			IT	INTEREST RECEIVED	02/15/2024	2,531.12	
FINF30140002	20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	IS	INTEREST SOLD	03/27/2024	568.49	
			IT	INTEREST RECEIVED	06/17/2024	6,356.25	
FINF30140002	20030NBM2	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	IT	INTEREST RECEIVED	12/16/2024	6,356.25	
			IS	INTEREST SOLD	01/19/2024	89.83	
FINF30140002	20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	IS	INTEREST SOLD	01/22/2024	824.25	
			IS	INTEREST SOLD	01/22/2024	91.58	
			IT	INTEREST RECEIVED	02/15/2024	5,250.00	
			IS	INTEREST SOLD	07/02/2024	1,678.25	
			IS	INTEREST SOLD	07/19/2024	2,605.17	
			IT	INTEREST RECEIVED	05/01/2024	10,478.16	
			IT	INTEREST RECEIVED	11/01/2024	10,478.16	
			IT	INTEREST RECEIVED	03/01/2024	4,875.00	
FINF30140002	20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	IT	INTEREST RECEIVED	09/03/2024	4,875.00	
FINF30140002	20030NDS7	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	IB	INTEREST BOUGHT	10/15/2024	(319.13)	
FINF30140002	20030NDU2	COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	IB	INTEREST BOUGHT	03/14/2024	(266.65)	
			IT	INTEREST RECEIVED	05/01/2024	6,813.32	
			IS	INTEREST SOLD	08/02/2024	729.77	
			IS	INTEREST SOLD	08/20/2024	305.94	
			IS	INTEREST SOLD	09/26/2024	465.13	
			IT	INTEREST RECEIVED	11/01/2024	4,287.20	
			IB	INTEREST BOUGHT	03/14/2024	(271.26)	
			IB	INTEREST BOUGHT	04/11/2024	(587.40)	
			IB	INTEREST BOUGHT	04/16/2024	(1,346.13)	
			IB	INTEREST BOUGHT	04/16/2024	(471.14)	
			IB	INTEREST BOUGHT	04/19/2024	(616.77)	
			IB	INTEREST BOUGHT	04/29/2024	(653.48)	
			IT	INTEREST RECEIVED	05/01/2024	19,398.89	
			IS	INTEREST SOLD	08/02/2024	1,187.85	
			IS	INTEREST SOLD	08/20/2024	311.24	
IS	INTEREST SOLD	09/26/2024	414.04				



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	20030NDW8 COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	IT	INTEREST RECEIVED	11/01/2024	16,682.16	
		IT	INTEREST RECEIVED	05/01/2024	3,464.92	
FINF30140002	20030NEG2 COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	IB	INTEREST BOUGHT	10/16/2024	(752.97)	
		IT	INTEREST RECEIVED	11/01/2024	4,286.35	
FINF30140002	20030NEK3 COMCAST CORP 5.650% 06/01/2054 DD 05/22/24	IB	INTEREST BOUGHT	10/15/2024	(1,031.25)	
		IT	INTEREST RECEIVED	11/15/2024	1,237.50	
FINF30140002	202795JA9 COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	IB	INTEREST BOUGHT	07/02/2024	(345.28)	
		IB	INTEREST BOUGHT	07/19/2024	(715.67)	
FINF30140002	202795JG6 COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	IS	INTEREST SOLD	08/01/2024	3,248.75	
		IT	INTEREST RECEIVED	04/01/2024	1,615.00	
FINF30140002	202795JJ0 COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	IT	INTEREST RECEIVED	10/01/2024	1,615.00	
		IT	INTEREST RECEIVED	05/15/2024	11,418.75	
FINF30140002	20826FAV8 CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	IT	INTEREST RECEIVED	11/15/2024	11,418.75	
		IT	INTEREST RECEIVED	06/17/2024	273.75	
FINF30140002	20826FBC9 CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	IT	INTEREST RECEIVED	12/16/2024	273.75	
		IT	INTEREST RECEIVED	03/15/2024	4,085.00	
FINF30140002	20826FBE5 CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	IT	INTEREST RECEIVED	09/16/2024	4,085.00	
		IT	INTEREST RECEIVED	03/15/2024	5,730.95	
FINF30140002	20826FBG0 CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	IT	INTEREST RECEIVED	09/16/2024	5,730.95	
		IB	INTEREST BOUGHT	02/16/2024	(870.82)	
FINF30140002	20826FBH8 CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	IT	INTEREST RECEIVED	05/15/2024	1,722.50	
		IT	INTEREST RECEIVED	11/15/2024	1,722.50	
FINF30140002	20826FBM7 CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	IS	INTEREST SOLD	02/16/2024	1,655.75	
		IT	INTEREST RECEIVED	03/15/2024	4,329.00	
FINF30140002		IT	INTEREST RECEIVED	09/16/2024	3,746.25	
		IT	INTEREST RECEIVED	03/15/2024	5,104.67	
FINF30140002		IT	INTEREST RECEIVED	09/16/2024	4,417.50	
		IB	INTEREST BOUGHT	12/06/2024	(7.64)	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	209111GD9	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	IB	INTEREST BOUGHT	12/06/2024	(10.69)
			IT	INTEREST RECEIVED	05/15/2024	4,766.25
FINF30140002	209111GG2	CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	IB	INTEREST BOUGHT	09/23/2024	(218.67)
			IB	INTEREST BOUGHT	09/23/2024	(218.67)
			IT	INTEREST RECEIVED	11/15/2024	5,381.25
			IB	INTEREST BOUGHT	09/23/2024	(419.56)
			IT	INTEREST RECEIVED	11/15/2024	590.00
FINF30140002	209111GN7	CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	IB	INTEREST BOUGHT	12/03/2024	(217.71)
			IB	INTEREST BOUGHT	12/04/2024	(146.67)
			IB	INTEREST BOUGHT	12/05/2024	(77.92)
			IB	INTEREST BOUGHT	12/10/2024	(168.06)
			IB	INTEREST BOUGHT	12/10/2024	(235.28)
FINF30140002	21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	IB	INTEREST BOUGHT	12/13/2024	(171.87)
			IT	INTEREST RECEIVED	05/09/2024	2,362.50
			IT	INTEREST RECEIVED	11/12/2024	2,362.50
			IT	INTEREST RECEIVED	02/15/2024	3,587.50
			IB	INTEREST BOUGHT	03/14/2024	(82.57)
FINF30140002	21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	IS	INTEREST SOLD	04/11/2024	159.44
			IT	INTEREST RECEIVED	08/15/2024	3,587.50
			IS	INTEREST SOLD	10/30/2024	939.58
			IT	INTEREST RECEIVED	05/15/2024	2,310.00
			IT	INTEREST RECEIVED	11/15/2024	2,310.00
FINF30140002	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	IT	INTEREST RECEIVED	02/01/2024	1,487.50
			IT	INTEREST RECEIVED	08/01/2024	1,487.50
FINF30140002	210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	IT	INTEREST RECEIVED	05/01/2024	1,750.00
			IT	INTEREST RECEIVED	11/01/2024	1,750.00
FINF30140002	210518DQ6	CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	IT	INTEREST RECEIVED	03/01/2024	1,470.00
			IT	INTEREST RECEIVED	11/01/2024	1,750.00
FINF30140002	212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	IT	INTEREST RECEIVED	09/03/2024	1,470.00
			IB	INTEREST BOUGHT	09/18/2024	(436.92)
			IB	INTEREST BOUGHT	09/18/2024	(218.46)

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	21871XAK5	COREBRIDGE FINANCIAL INC 4.350% 04/05/2042 DD 04/05/23	IS	INTEREST SOLD	09/20/2024	74.18
			IS	INTEREST SOLD	09/25/2024	620.67
			IT	INTEREST RECEIVED	04/05/2024	1,413.75
FINF30140002	21871XAM1	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23	IS	INTEREST SOLD	07/15/2024	785.42
			IT	INTEREST RECEIVED	04/05/2024	5,610.00
FINF30140002	224044CT2	COX COMMUNICATIONS INC 144A 5.800% 12/15/2053 DD 01/19/24	IS	INTEREST SOLD	07/09/2024	574.44
			IS	INTEREST SOLD	07/12/2024	533.50
			IS	INTEREST SOLD	07/12/2024	1,067.00
			IS	INTEREST SOLD	07/16/2024	864.11
			IB	INTEREST BOUGHT	11/07/2024	(1,372.67)
FINF30140002	224044CV7	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24	IS	INTEREST SOLD	11/19/2024	1,488.67
			IS	INTEREST SOLD	09/26/2024	178.50
			IB	INTEREST BOUGHT	11/07/2024	(1,145.37)
			IS	INTEREST SOLD	11/21/2024	1,128.02
			IS	INTEREST SOLD	11/22/2024	760.28
FINF30140002	23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	IS	INTEREST SOLD	12/05/2024	1,735.42
			IT	INTEREST RECEIVED	05/15/2024	3,656.25
			IT	INTEREST RECEIVED	11/15/2024	3,656.25
			IS	INTEREST SOLD	03/07/2024	528.89
			IT	INTEREST RECEIVED	05/15/2024	595.00
FINF30140002	235851AV4	DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	IT	INTEREST RECEIVED	11/15/2024	595.00
			IT	INTEREST RECEIVED	04/01/2024	585.00
			IT	INTEREST RECEIVED	04/01/2024	585.00
FINF30140002	235851AW2	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	IT	INTEREST RECEIVED	10/01/2024	585.00
			IT	INTEREST RECEIVED	06/10/2024	6,650.00
			IS	INTEREST SOLD	09/03/2024	258.22
FINF30140002	25179MBH5	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24	IT	INTEREST RECEIVED	12/10/2024	6,090.00
			IB	INTEREST BOUGHT	09/18/2024	(207.64)
			IB	INTEREST BOUGHT	09/18/2024	(143.75)
			IB	INTEREST BOUGHT	09/18/2024	(79.86)
			IS	INTEREST SOLD	09/26/2024	134.17
			IS	INTEREST SOLD	09/27/2024	208.44

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	25278XAT6	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	IS	INTEREST SOLD	09/27/2024	23.16
			IS	INTEREST SOLD	12/13/2024	922.40
			IB	INTEREST BOUGHT	09/18/2024	(8.85)
FINF30140002	25278XBA6	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	IS	INTEREST SOLD	12/13/2024	259.72
			IS	INTEREST SOLD	08/20/2024	584.58
FINF30140002	25278XBB4	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	IS	INTEREST SOLD	09/18/2024	479.17
			IS	INTEREST SOLD	09/26/2024	757.08
			IS	INTEREST SOLD	09/27/2024	761.87
			IS	INTEREST SOLD	08/20/2024	499.86
			IS	INTEREST SOLD	09/26/2024	776.83
FINF30140002	254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	IT	INTEREST RECEIVED	10/18/2024	1,327.50
			IS	INTEREST SOLD	12/13/2024	405.62
			IT	INTEREST RECEIVED	04/01/2024	2,835.00
			IT	INTEREST RECEIVED	10/01/2024	2,835.00
FINF30140002	254687EX0	WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	IS	INTEREST SOLD	10/17/2024	96.00
			IT	INTEREST RECEIVED	04/15/2024	2,598.75
FINF30140002	254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	IT	INTEREST RECEIVED	10/15/2024	2,598.75
			IT	INTEREST RECEIVED	03/01/2024	4,262.50
FINF30140002	254687FR2	WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	IT	INTEREST RECEIVED	09/03/2024	4,262.50
			IT	INTEREST RECEIVED	03/25/2024	2,775.00
FINF30140002	254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	IS	INTEREST SOLD	05/22/2024	909.59
			IT	INTEREST RECEIVED	05/13/2024	4,812.50
FINF30140002	254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	IB	INTEREST BOUGHT	05/22/2024	(113.75)
			IT	INTEREST RECEIVED	11/13/2024	7,087.50
			IT	INTEREST RECEIVED	01/16/2024	6,390.00
			IS	INTEREST SOLD	04/16/2024	325.50
			IS	INTEREST SOLD	04/16/2024	837.00
			IS	INTEREST SOLD	04/19/2024	384.00
			IS	INTEREST SOLD	04/29/2024	424.00
			IS	INTEREST SOLD	05/01/2024	432.00
			IT	INTEREST RECEIVED	07/15/2024	1,980.00



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	25468PDB9	TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	IB	INTEREST BOUGHT	10/17/2024	(623.33)	
			IT	INTEREST RECEIVED	12/02/2024	825.00	
FINF30140002	25470DBL2	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	IB	INTEREST BOUGHT	03/01/2024	(2,121.11)	
			IT	INTEREST RECEIVED	03/15/2024	2,300.00	
			IT	INTEREST RECEIVED	06/12/2024	1,111.67	
FINF30140002	25746UDK2	DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	IT	INTEREST RECEIVED	04/15/2024	5,527.50	
			IT	INTEREST RECEIVED	10/15/2024	5,527.50	
FINF30140002	25746UDQ9	DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	IT	INTEREST RECEIVED	02/15/2024	1,333.75	
			IT	INTEREST RECEIVED	08/15/2024	1,333.75	
FINF30140002	263901AA8	DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	IT	INTEREST RECEIVED	02/15/2024	7,143.75	
			IT	INTEREST RECEIVED	08/15/2024	7,143.75	
FINF30140002	263901AB6	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	IT	INTEREST RECEIVED	04/01/2024	2,096.25	
			IT	INTEREST RECEIVED	10/01/2024	2,096.25	
FINF30140002	263901AF7	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	IT	INTEREST RECEIVED	01/16/2024	6,370.00	
			IT	INTEREST RECEIVED	07/15/2024	6,370.00	
FINF30140002	26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	IT	INTEREST RECEIVED	03/01/2024	375.00	
			IT	INTEREST RECEIVED	09/03/2024	375.00	
FINF30140002	26441CBN4	DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	IT	INTEREST RECEIVED	06/17/2024	962.50	
			IT	INTEREST RECEIVED	12/16/2024	962.50	
FINF30140002	26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	IT	INTEREST RECEIVED	02/15/2024	125.00	
			IT	INTEREST RECEIVED	08/15/2024	125.00	
FINF30140002	26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	IT	INTEREST RECEIVED	06/17/2024	1,381.25	
			IT	INTEREST RECEIVED	12/16/2024	1,381.25	
FINF30140002	26442CBH6	DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	IS	INTEREST SOLD	02/12/2024	1,304.62	
FINF30140002	26442CBL7	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	IT	INTEREST RECEIVED	01/16/2024	6,898.50	
			IS	INTEREST SOLD	02/09/2024	324.00	
			IS	INTEREST SOLD	02/13/2024	147.00	
			IT	INTEREST RECEIVED	07/15/2024	2,538.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	26442EAG5	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	IT	INTEREST RECEIVED	02/01/2024	2,257.50	
			IT	INTEREST RECEIVED	08/01/2024	2,257.50	
FINF30140002	26442EAK6	DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	IT	INTEREST RECEIVED	04/01/2024	2,542.50	
			IT	INTEREST RECEIVED	10/01/2024	2,542.50	
FINF30140002	26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	IT	INTEREST RECEIVED	01/16/2024	3,885.00	
			IT	INTEREST RECEIVED	07/15/2024	3,885.00	
FINF30140002	26874RAP3	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24	IS	INTEREST SOLD	05/30/2024	136.35	
			IS	INTEREST SOLD	05/31/2024	99.17	
			IS	INTEREST SOLD	06/11/2024	171.89	
			IS	INTEREST SOLD	06/13/2024	208.25	
			IS	INTEREST SOLD	10/17/2024	879.28	
FINF30140002	27409LAE3	EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	IS	INTEREST SOLD	03/12/2024	978.75	
			IT	INTEREST RECEIVED	06/17/2024	1,575.00	
			IT	INTEREST RECEIVED	12/16/2024	1,575.00	
FINF30140002	28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	IT	INTEREST RECEIVED	05/01/2024	1,527.50	
			IT	INTEREST RECEIVED	11/01/2024	1,527.50	
FINF30140002	28622HAC5	ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	IS	INTEREST SOLD	01/16/2024	1,182.31	
			IT	INTEREST RECEIVED	02/15/2024	7,559.38	
			IS	INTEREST SOLD	03/07/2024	140.94	
			IS	INTEREST SOLD	03/07/2024	172.26	
			IS	INTEREST SOLD	03/22/2024	632.08	
			IS	INTEREST SOLD	04/10/2024	274.05	
			IS	INTEREST SOLD	05/02/2024	438.47	
FINF30140002	29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	IT	INTEREST RECEIVED	06/17/2024	1,995.00	
			IS	INTEREST SOLD	10/09/2024	1,263.50	
FINF30140002	29250NBZ7	ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	IT	INTEREST RECEIVED	05/15/2024	10,904.25	
			IS	INTEREST SOLD	07/09/2024	402.00	
			IS	INTEREST SOLD	08/20/2024	442.01	
			IS	INTEREST SOLD	09/26/2024	731.42	
			IT	INTEREST RECEIVED	11/15/2024	7,370.00	
FINF30140002	29273RAR0	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	IT	INTEREST RECEIVED	02/01/2024	975.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	IT	INTEREST RECEIVED	08/01/2024	975.00
			IT	INTEREST RECEIVED	02/01/2024	772.50
FINF30140002	29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	IT	INTEREST RECEIVED	08/01/2024	772.50
			IT	INTEREST RECEIVED	04/01/2024	6,991.25
FINF30140002	29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	IT	INTEREST RECEIVED	10/01/2024	6,991.25
			IT	INTEREST RECEIVED	03/15/2024	5,880.00
FINF30140002	29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	IT	INTEREST RECEIVED	09/16/2024	5,880.00
			IS	INTEREST SOLD	01/12/2024	1,004.25
FINF30140002	29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	IS	INTEREST SOLD	02/12/2024	2,628.65
			IT	INTEREST RECEIVED	06/17/2024	6,737.50
FINF30140002	29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	IS	INTEREST SOLD	08/20/2024	387.07
			IT	INTEREST RECEIVED	12/16/2024	5,665.63
FINF30140002	29273VAW0	ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24	IB	INTEREST BOUGHT	01/12/2024	(704.46)
			IT	INTEREST RECEIVED	04/15/2024	10,335.00
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IT	INTEREST RECEIVED	10/15/2024	10,335.00
			IS	INTEREST SOLD	03/01/2024	119.00
FINF30140002	29278NAD5	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	IS	INTEREST SOLD	03/01/2024	654.50
			IS	INTEREST SOLD	03/07/2024	312.38
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IS	INTEREST SOLD	03/08/2024	142.14
			IS	INTEREST SOLD	03/08/2024	319.81
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IS	INTEREST SOLD	03/11/2024	342.13
			IS	INTEREST SOLD	03/12/2024	155.36
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IB	INTEREST BOUGHT	03/14/2024	(161.97)
			IS	INTEREST SOLD	04/11/2024	251.22
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IT	INTEREST RECEIVED	05/15/2024	2,454.37
			IS	INTEREST SOLD	07/09/2024	357.00
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IS	INTEREST SOLD	08/02/2024	890.85
			IS	INTEREST SOLD	09/26/2024	541.28
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IS	INTEREST SOLD	07/03/2024	40.33
			IS	INTEREST SOLD	07/09/2024	121.00
FINF30140002	29278NAD5	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	IS	INTEREST SOLD	07/12/2024	370.56
			IT	INTEREST RECEIVED	06/17/2024	580.00



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	29278NAR4 ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	IT	INTEREST RECEIVED	12/16/2024	580.00	
		IB	INTEREST BOUGHT	02/12/2024	(1,389.58)	
FINF30140002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	IT	INTEREST RECEIVED	05/15/2024	2,875.00	
		IT	INTEREST RECEIVED	11/15/2024	2,875.00	
		IT	INTEREST RECEIVED	06/17/2024	6,937.50	
		IS	INTEREST SOLD	07/09/2024	137.50	
FINF30140002	29364WBD9 ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	IS	INTEREST SOLD	08/20/2024	236.98	
		IS	INTEREST SOLD	09/26/2024	420.83	
		IT	INTEREST RECEIVED	12/16/2024	4,500.00	
		IT	INTEREST RECEIVED	03/15/2024	1,160.00	
FINF30140002	29364WBJ6 ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	IT	INTEREST RECEIVED	09/16/2024	1,160.00	
		IT	INTEREST RECEIVED	06/17/2024	6,510.00	
FINF30140002	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	IT	INTEREST RECEIVED	12/16/2024	6,510.00	
		IT	INTEREST RECEIVED	03/15/2024	1,662.50	
FINF30140002	29364WBN7 ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	IT	INTEREST RECEIVED	09/16/2024	1,662.50	
		IS	INTEREST SOLD	03/18/2024	63.33	
FINF30140002	29365TAJ3 ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	IS	INTEREST SOLD	03/18/2024	63.33	
		IT	INTEREST RECEIVED	09/16/2024	6,217.75	
		IT	INTEREST RECEIVED	04/01/2024	3,283.75	
FINF30140002	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	IT	INTEREST RECEIVED	09/30/2024	3,283.75	
		IT	INTEREST RECEIVED	03/15/2024	2,500.00	
FINF30140002	29379VAQ6 ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	IT	INTEREST RECEIVED	09/16/2024	2,500.00	
		IT	INTEREST RECEIVED	03/01/2024	1,451.25	
FINF30140002	29379VAV5 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	IT	INTEREST RECEIVED	09/03/2024	1,451.25	
		IT	INTEREST RECEIVED	02/15/2024	2,422.50	
FINF30140002	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	IT	INTEREST RECEIVED	08/15/2024	2,422.50	
		IT	INTEREST RECEIVED	03/15/2024	6,183.75	
FINF30140002	29379VBC6 ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	IT	INTEREST RECEIVED	09/16/2024	6,183.75	
		IT	INTEREST RECEIVED	02/15/2024	382.50	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	29379VBF9 ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	IT	INTEREST RECEIVED	08/15/2024	382.50	
		IT	INTEREST RECEIVED	04/15/2024	5,568.75	
		IS	INTEREST SOLD	08/20/2024	515.63	
		IS	INTEREST SOLD	09/26/2024	664.13	
		IT	INTEREST RECEIVED	10/15/2024	4,083.75	
FINF30140002	29379VBJ1 ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	IS	INTEREST SOLD	10/28/2024	107.25	
		IS	INTEREST SOLD	12/06/2024	525.94	
		IT	INTEREST RECEIVED	05/15/2024	1,592.50	
		IT	INTEREST RECEIVED	11/15/2024	1,592.50	
		IT	INTEREST RECEIVED	02/15/2024	5,525.00	
FINF30140002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	IT	INTEREST RECEIVED	08/15/2024	5,525.00	
		IB	INTEREST BOUGHT	10/28/2024	(754.00)	
FINF30140002	29379VBU6 ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	IT	INTEREST RECEIVED	01/31/2024	735.00	
FINF30140002	29379VBW2 ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	IT	INTEREST RECEIVED	07/31/2024	735.00	
		IS	INTEREST SOLD	12/06/2024	514.50	
		IT	INTEREST RECEIVED	01/31/2024	1,202.50	
		IT	INTEREST RECEIVED	07/31/2024	1,202.50	
		IT	INTEREST RECEIVED	02/15/2024	3,920.00	
FINF30140002	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	IB	INTEREST BOUGHT	03/14/2024	(64.44)	
		IT	INTEREST RECEIVED	08/15/2024	4,320.00	
		IS	INTEREST SOLD	08/20/2024	46.25	
		IS	INTEREST SOLD	09/26/2024	222.00	
		IS	INTEREST SOLD	12/06/2024	727.67	
FINF30140002	29736RAM2 ESTEE LAUDER COS INC/THE 3.125% 12/01/2049 DD 11/21/19	IS	INTEREST SOLD	12/19/2024	807.83	
		IT	INTEREST RECEIVED	06/03/2024	78.13	
		IS	INTEREST SOLD	09/06/2024	41.23	
		IT	INTEREST RECEIVED	04/01/2024	7,031.25	
		IS	INTEREST SOLD	07/09/2024	935.76	
FINF30140002	30161MAG8 CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	IS	INTEREST SOLD	07/19/2024	375.00	
		IS	INTEREST SOLD	07/24/2024	392.36	
		IS	INTEREST SOLD			

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	30161MAJ2	CONSTELLATION ENERGY GENERATIO 5.750% 10/01/2041 DD 09/30/10	IS	INTEREST SOLD	08/20/2024	844.62
			IS	INTEREST SOLD	09/23/2024	1,194.44
			IT	INTEREST RECEIVED	10/01/2024	1,718.75
			IT	INTEREST RECEIVED	04/01/2024	5,750.00
FINF30140002	30161MAN3	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12	IS	INTEREST SOLD	05/31/2024	1,916.67
			IS	INTEREST SOLD	05/14/2024	1,043.00
			IS	INTEREST SOLD	05/14/2024	115.89
			IS	INTEREST SOLD	05/16/2024	587.22
FINF30140002	30161NAQ4	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	IS	INTEREST SOLD	05/21/2024	1,334.67
			IS	INTEREST SOLD	05/30/2024	3,336.67
			IS	INTEREST SOLD	06/07/2024	2,408.00
			IS	INTEREST SOLD	06/14/2024	3,898.22
FINF30140002	30225VAS6	EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	IT	INTEREST RECEIVED	06/17/2024	7,177.50
			IT	INTEREST RECEIVED	12/16/2024	7,177.50
			IT	INTEREST RECEIVED	08/01/2024	5,328.00
			IT	INTEREST RECEIVED	02/16/2024	1,547.50
FINF30140002	30231GAZ5	EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	IT	INTEREST RECEIVED	08/16/2024	1,547.50
			IS	INTEREST SOLD	03/08/2024	992.17
			IT	INTEREST RECEIVED	03/19/2024	9,616.43
			IS	INTEREST SOLD	03/20/2024	2.94
FINF30140002	30231GBF8	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	IT	INTEREST RECEIVED	09/19/2024	9,088.05
			IT	INTEREST RECEIVED	03/19/2024	1,514.45
			IT	INTEREST RECEIVED	09/19/2024	1,514.45
			IT	INTEREST RECEIVED	03/08/2024	(617.04)
FINF30140002	30231GBG6	EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	IB	INTEREST BOUGHT	03/20/2024	(371.57)
			IT	INTEREST RECEIVED	04/15/2024	4,660.20
			IT	INTEREST RECEIVED	10/15/2024	4,660.20
			IT	INTEREST RECEIVED	02/15/2024	6,230.00
FINF30140002	30231GBM3	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	IB	INTEREST BOUGHT	03/14/2024	(71.69)
			IB	INTEREST BOUGHT	07/03/2024	(597.04)
			IT	INTEREST RECEIVED	08/15/2024	7,453.75
FINF30140002	30303M8J4	META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	IT	INTEREST RECEIVED		
			IT	INTEREST RECEIVED		
			IT	INTEREST RECEIVED		
			IT	INTEREST RECEIVED		



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	30303M8Q8 META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	IS	INTEREST SOLD	10/21/2024	285.54	
		IB	INTEREST BOUGHT	03/14/2024	(370.22)	
		IB	INTEREST BOUGHT	04/11/2024	(681.33)	
		IT	INTEREST RECEIVED	05/15/2024	35,000.00	
		IS	INTEREST SOLD	07/03/2024	224.00	
		IS	INTEREST SOLD	10/21/2024	849.33	
FINF30140002	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	IT	INTEREST RECEIVED	11/15/2024	33,180.00	
		IT	INTEREST RECEIVED	05/15/2024	2,012.50	
FINF30140002	30303M8V7 META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	IT	INTEREST RECEIVED	11/15/2024	2,012.50	
		IS	INTEREST SOLD	08/20/2024	41.25	
FINF30140002	30303M8W5 META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	IS	INTEREST SOLD	09/26/2024	211.50	
		IS	INTEREST SOLD	10/21/2024	378.00	
		IS	INTEREST SOLD	08/20/2024	42.40	
FINF30140002	33767BAA7 FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	IS	INTEREST SOLD	09/26/2024	181.15	
		IT	INTEREST RECEIVED	01/16/2024	4,223.75	
FINF30140002	33767BAC3 FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	IT	INTEREST RECEIVED	07/15/2024	4,223.75	
		IT	INTEREST RECEIVED	04/01/2024	1,592.50	
		IT	INTEREST RECEIVED	10/01/2024	1,592.50	
FINF30140002	341081EQ6 FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03	IS	INTEREST SOLD	11/21/2024	284.37	
		IS	INTEREST SOLD	11/25/2024	170.63	
		IS	INTEREST SOLD	01/22/2024	780.47	
FINF30140002	341081ER4 FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03	IS	INTEREST SOLD	01/25/2024	94.21	
		IS	INTEREST SOLD	01/29/2024	877.62	
FINF30140002	341081ET0 FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	IT	INTEREST RECEIVED	06/03/2024	866.25	
		IT	INTEREST RECEIVED	12/02/2024	866.25	
FINF30140002	341081FA0 FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	IT	INTEREST RECEIVED	02/01/2024	1,338.75	
		IT	INTEREST RECEIVED	08/01/2024	1,338.75	
FINF30140002	341081FG7 FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	IT	INTEREST RECEIVED	06/03/2024	6,176.25	
		IT	INTEREST RECEIVED	12/02/2024	6,176.25	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	IT	INTEREST RECEIVED	03/15/2024	13,335.00	
			IT	INTEREST RECEIVED	09/16/2024	13,335.00	
FINF30140002	341099CL1	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	IT	INTEREST RECEIVED	06/17/2024	2,560.00	
			IT	INTEREST RECEIVED	12/16/2024	2,560.00	
FINF30140002	35671DBC8	FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	IT	INTEREST RECEIVED	03/15/2024	12,262.50	
			IS	INTEREST SOLD	07/09/2024	862.92	
			IS	INTEREST SOLD	08/20/2024	821.28	
			IT	INTEREST RECEIVED	09/16/2024	9,946.25	
			IS	INTEREST SOLD	09/26/2024	66.61	
			IS	INTEREST SOLD	10/18/2024	24.98	
			IS	INTEREST SOLD	10/18/2024	274.77	
			IS	INTEREST SOLD	10/21/2024	763.00	
			IS	INTEREST SOLD	10/30/2024	34.06	
			IS	INTEREST SOLD	10/30/2024	68.13	
			IS	INTEREST SOLD	10/30/2024	34.06	
			IS	INTEREST SOLD	10/31/2024	731.21	
FINF30140002	361448BR3	GATX CORP 6.050% 06/05/2054 DD 06/05/24	IS	INTEREST SOLD	07/09/2024	228.56	
			IS	INTEREST SOLD	08/20/2024	63.02	
FINF30140002	36267VAM5	GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	IT	INTEREST RECEIVED	05/22/2024	2,231.95	
			IS	INTEREST SOLD	08/19/2024	1,078.78	
FINF30140002	369550BH0	GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	IT	INTEREST RECEIVED	04/01/2024	1,062.50	
			IT	INTEREST RECEIVED	10/01/2024	1,062.50	
FINF30140002	369550BJ6	GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	IB	INTEREST BOUGHT	04/11/2024	(41.32)	
			IT	INTEREST RECEIVED	10/01/2024	743.75	
FINF30140002	369550BQ0	GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	IT	INTEREST RECEIVED	06/03/2024	1,211.25	
			IT	INTEREST RECEIVED	12/02/2024	1,211.25	
FINF30140002	37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	IT	INTEREST RECEIVED	04/02/2024	6,093.75	
			IT	INTEREST RECEIVED	10/02/2024	6,093.75	
FINF30140002	37045VAH3	GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	IS	INTEREST SOLD	01/22/2024	616.67	
			IS	INTEREST SOLD	01/22/2024	77.08	

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	IT	INTEREST RECEIVED	04/01/2024	2,970.00	
			IT	INTEREST RECEIVED	10/01/2024	2,970.00	
FINF30140002	37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	IT	INTEREST RECEIVED	04/01/2024	2,188.75	
			IT	INTEREST RECEIVED	10/01/2024	2,188.75	
FINF30140002	37045VAT7	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	IB	INTEREST BOUGHT	03/14/2024	(538.81)	
			IT	INTEREST RECEIVED	04/01/2024	2,826.25	
			IS	INTEREST SOLD	04/11/2024	33.06	
			IS	INTEREST SOLD	07/09/2024	728.88	
			IS	INTEREST SOLD	08/20/2024	689.21	
FINF30140002	373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	IT	INTEREST RECEIVED	03/15/2024	5,160.00	
			IT	INTEREST RECEIVED	09/16/2024	5,160.00	
FINF30140002	373334KN0	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	IT	INTEREST RECEIVED	01/30/2024	555.00	
			IT	INTEREST RECEIVED	07/30/2024	555.00	
FINF30140002	375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	IT	INTEREST RECEIVED	02/01/2024	1,800.00	
			IT	INTEREST RECEIVED	08/01/2024	1,800.00	
FINF30140002	375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	IT	INTEREST RECEIVED	03/01/2024	5,225.00	
			IS	INTEREST SOLD	08/20/2024	780.45	
			IT	INTEREST RECEIVED	09/03/2024	4,393.75	
			IS	INTEREST SOLD	09/26/2024	115.45	
FINF30140002	375558BG7	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	IS	INTEREST SOLD	01/18/2024	2,975.94	
FINF30140002	375558BJ1	GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16	IT	INTEREST RECEIVED	03/01/2024	2,000.00	
			IS	INTEREST SOLD	05/13/2024	800.00	
FINF30140002	375558BK8	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	IT	INTEREST RECEIVED	03/01/2024	726.25	
			IT	INTEREST RECEIVED	09/03/2024	726.25	
FINF30140002	375558BT9	GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	IT	INTEREST RECEIVED	04/01/2024	1,190.00	
			IS	INTEREST SOLD	07/09/2024	419.22	
			IS	INTEREST SOLD	08/20/2024	324.33	
FINF30140002	375558CA9	GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	IT	INTEREST RECEIVED	04/15/2024	4,879.38	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	375558CD3 GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	IS	INTEREST SOLD	04/26/2024	118.71	
		IS	INTEREST SOLD	04/26/2024	135.67	
		IB	INTEREST BOUGHT	12/03/2024	(178.75)	
		IB	INTEREST BOUGHT	12/03/2024	(357.50)	
		IB	INTEREST BOUGHT	12/03/2024	(178.75)	
		IB	INTEREST BOUGHT	12/03/2024	(69.51)	
		IB	INTEREST BOUGHT	12/03/2024	(69.51)	
		IB	INTEREST BOUGHT	12/03/2024	(89.37)	
		IB	INTEREST BOUGHT	12/03/2024	(109.24)	
		IB	INTEREST BOUGHT	12/05/2024	(126.04)	
		IB	INTEREST BOUGHT	12/05/2024	(68.75)	
		IB	INTEREST BOUGHT	12/06/2024	(85.56)	
		IB	INTEREST BOUGHT	12/06/2024	(110.00)	
FINF30140002	375558CE1 GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	IB	INTEREST BOUGHT	12/03/2024	(80.89)	
FINF30140002	378272BQ0 GLENCORE FUNDING LLC 144A 6.500% 10/06/2033 DD 10/06/23	IB	INTEREST BOUGHT	12/03/2024	(50.56)	
		IB	INTEREST BOUGHT	12/06/2024	(62.22)	
		IS	INTEREST SOLD	03/14/2024	1,283.75	
		IS	INTEREST SOLD	03/15/2024	1,291.88	
		IS	INTEREST SOLD	03/15/2024	1,291.87	
FINF30140002	37959GAF4 GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	IS	INTEREST SOLD	03/21/2024	1,489.58	
		IS	INTEREST SOLD	03/21/2024	148.96	
		IS	INTEREST SOLD	03/25/2024	1,220.56	
		IB	INTEREST BOUGHT	03/28/2024	(255.94)	
		IB	INTEREST BOUGHT	04/03/2024	(135.00)	
		IB	INTEREST BOUGHT	04/03/2024	(118.13)	
		IB	INTEREST BOUGHT	04/04/2024	(142.50)	
		IB	INTEREST BOUGHT	04/09/2024	(112.50)	
		IB	INTEREST BOUGHT	04/09/2024	(157.50)	
		IS	INTEREST SOLD	07/09/2024	961.88	
		IB	INTEREST BOUGHT	09/13/2024	(834.38)	
		IB	INTEREST BOUGHT	09/16/2024	(1.88)	
		IT	INTEREST RECEIVED	09/16/2024	8,775.00	
		IB	INTEREST BOUGHT	09/18/2024	(19.69)	
		IB	INTEREST BOUGHT	10/01/2024	(60.00)	
FINF30140002	38141EC31 GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	IT	INTEREST RECEIVED	01/08/2024	5,160.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	38141GA53	GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2034 DD 10/24/23	IT	INTEREST RECEIVED	07/08/2024	5,160.00
			IB	INTEREST BOUGHT	03/14/2024	(765.45)
FINF30140002	38141GA95	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24	IT	INTEREST RECEIVED	04/24/2024	984.15
			IS	INTEREST SOLD	07/09/2024	410.06
			IS	INTEREST SOLD	07/09/2024	902.03
FINF30140002	38141GB78	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	IS	INTEREST SOLD	08/20/2024	841.08
			IS	INTEREST SOLD	12/12/2024	1,467.88
FINF30140002	38141GB86	GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	IS	INTEREST SOLD	12/12/2024	1,228.92
			IB	INTEREST BOUGHT	12/13/2024	(500.49)
FINF30140002	38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	IB	INTEREST BOUGHT	12/13/2024	(444.88)
			IB	INTEREST BOUGHT	12/13/2024	(426.34)
			IT	INTEREST RECEIVED	04/23/2024	2,536.33
FINF30140002	38141GYC2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	IT	INTEREST RECEIVED	10/23/2024	2,536.33
			IT	INTEREST RECEIVED	04/22/2024	3,129.75
FINF30140002	38141GZM9	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22	IT	INTEREST RECEIVED	10/22/2024	3,129.75
			IS	INTEREST SOLD	01/23/2024	128.39
FINF30140002	38141GZN7	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	IT	INTEREST RECEIVED	02/26/2024	4,982.20
			IT	INTEREST RECEIVED	08/26/2024	4,982.20
FINF30140002	38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	IT	INTEREST RECEIVED	05/22/2024	5,278.75
			IT	INTEREST RECEIVED	11/22/2024	5,278.75
FINF30140002	38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	IT	INTEREST RECEIVED	04/30/2024	6,125.93
			IT	INTEREST RECEIVED	10/31/2024	6,125.93
FINF30140002	404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	IB	INTEREST BOUGHT	04/05/2024	(756.25)
			IT	INTEREST RECEIVED	06/17/2024	1,237.50
FINF30140002	404119BY4	HCA INC 5.125% 06/15/2039 DD 06/12/19	IT	INTEREST RECEIVED	12/16/2024	1,237.50
			IT	INTEREST RECEIVED	06/17/2024	4,868.75
			IS	INTEREST SOLD	07/30/2024	1,217.19
FINF30140002	404119BZ1	HCA INC 5.250% 06/15/2049 DD 06/12/19	IB	INTEREST BOUGHT	06/20/2024	(32.81)



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	404119CL1 HCA INC 4.625% 03/15/2052 DD 03/15/23	IB	INTEREST BOUGHT	06/21/2024	(35.00)	
		IB	INTEREST BOUGHT	06/24/2024	(72.19)	
		IS	INTEREST SOLD	07/25/2024	816.67	
		IB	INTEREST BOUGHT	09/19/2024	(28.27)	
FINF30140002	404119CS6 HCA INC 4.375% 03/15/2042 DD 03/15/23	IB	INTEREST BOUGHT	12/18/2024	(1,254.53)	
		IT	INTEREST RECEIVED	03/15/2024	1,093.75	
FINF30140002	404119CV9 HCA INC 6.000% 04/01/2054 DD 02/23/24	IT	INTEREST RECEIVED	09/16/2024	1,093.75	
		IB	INTEREST BOUGHT	03/11/2024	(210.00)	
FINF30140002	404119CW7 HCA INC 6.100% 04/01/2064 DD 02/23/24	IB	INTEREST BOUGHT	03/12/2024	(205.83)	
		IS	INTEREST SOLD	06/20/2024	877.50	
		IS	INTEREST SOLD	06/21/2024	688.33	
		IS	INTEREST SOLD	06/24/2024	1,109.17	
		IB	INTEREST BOUGHT	08/05/2024	(6,210.00)	
		IT	INTEREST RECEIVED	10/01/2024	8,356.67	
		IB	INTEREST BOUGHT	03/04/2024	(102.51)	
		IB	INTEREST BOUGHT	03/04/2024	(167.75)	
		IB	INTEREST BOUGHT	03/04/2024	(83.88)	
		IB	INTEREST BOUGHT	03/05/2024	(162.67)	
		IB	INTEREST BOUGHT	03/14/2024	(71.16)	
		IS	INTEREST SOLD	04/11/2024	162.67	
		IS	INTEREST SOLD	07/09/2024	921.78	
		IS	INTEREST SOLD	07/24/2024	2,942.40	
		IS	INTEREST SOLD	07/25/2024	2,961.89	
		IB	INTEREST BOUGHT	08/14/2024	(1,738.50)	
		IB	INTEREST BOUGHT	09/18/2024	(1,910.49)	
		IB	INTEREST BOUGHT	09/18/2024	(1,910.49)	
		IT	INTEREST RECEIVED	10/01/2024	6,279.61	
FINF30140002	404121AK1 HCA INC 5.450% 09/15/2034 DD 08/12/24	IB	INTEREST BOUGHT	10/07/2024	(45.75)	
		IB	INTEREST BOUGHT	10/07/2024	(45.75)	
		IS	INTEREST SOLD	12/17/2024	1,480.94	
		IS	INTEREST SOLD	12/18/2024	1,369.96	
		IS	INTEREST SOLD	08/14/2024	36.33	
FINF30140002	404121AL9 HCA INC 5.950% 09/15/2054 DD 08/12/24	IB	INTEREST BOUGHT	09/12/2024	(669.37)	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	09/19/2024	275.19	
		IS	INTEREST SOLD	09/26/2024	218.17	
		IB	INTEREST BOUGHT	10/01/2024	(1,984.16)	
		IB	INTEREST BOUGHT	10/02/2024	(413.19)	
		IB	INTEREST BOUGHT	10/02/2024	(247.92)	
		IS	INTEREST SOLD	10/09/2024	1,130.50	
		IS	INTEREST SOLD	10/10/2024	1,150.33	
		IS	INTEREST SOLD	10/11/2024	487.57	
		IS	INTEREST SOLD	12/11/2024	1,671.78	
		IS	INTEREST SOLD	12/20/2024	1,798.22	
FINF30140002	4042Q1AD9 HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	IT	INTEREST RECEIVED	01/16/2024	8,225.00	
		IT	INTEREST RECEIVED	07/15/2024	8,225.00	
FINF30140002	42809HAC1 HESS CORP 6.000% 01/15/2040 DD 12/14/09	IT	INTEREST RECEIVED	01/16/2024	1,050.00	
		IT	INTEREST RECEIVED	07/15/2024	1,050.00	
FINF30140002	42809HAH0 HESS CORP 5.800% 04/01/2047 DD 09/28/16	IT	INTEREST RECEIVED	04/01/2024	11,600.00	
		IS	INTEREST SOLD	05/15/2024	744.33	
		IT	INTEREST RECEIVED	10/01/2024	8,555.00	
FINF30140002	437076BD3 HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	IT	INTEREST RECEIVED	02/15/2024	7,068.75	
		IT	INTEREST RECEIVED	08/15/2024	7,068.75	
FINF30140002	437076BH4 HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	IB	INTEREST BOUGHT	04/11/2024	(47.22)	
		IT	INTEREST RECEIVED	10/01/2024	850.00	
FINF30140002	437076BS0 HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	IT	INTEREST RECEIVED	06/17/2024	5,070.00	
		IT	INTEREST RECEIVED	12/16/2024	5,070.00	
FINF30140002	437076BX9 HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	IT	INTEREST RECEIVED	06/06/2024	675.00	
		IT	INTEREST RECEIVED	12/06/2024	675.00	
FINF30140002	437076BZ4 HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	IB	INTEREST BOUGHT	02/07/2024	(203.12)	
		IT	INTEREST RECEIVED	06/17/2024	4,687.50	
		IT	INTEREST RECEIVED	12/16/2024	4,687.50	
FINF30140002	437076CC4 HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	IT	INTEREST RECEIVED	04/15/2024	2,805.00	
		IT	INTEREST RECEIVED	10/15/2024	2,805.00	
FINF30140002	437076CD2 HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	IT	INTEREST RECEIVED	04/15/2024	2,010.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	437076CG5	HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	IB	INTEREST BOUGHT	06/26/2024	(330.35)
			IT	INTEREST RECEIVED	10/15/2024	2,847.50
			IT	INTEREST RECEIVED	03/15/2024	712.50
FINF30140002	437076CQ3	HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	IT	INTEREST RECEIVED	09/16/2024	712.50
			IB	INTEREST BOUGHT	01/09/2024	(549.79)
			IB	INTEREST BOUGHT	01/16/2024	(412.34)
			IB	INTEREST BOUGHT	01/29/2024	(680.69)
			IS	INTEREST SOLD	03/07/2024	428.96
			IS	INTEREST SOLD	03/07/2024	1,000.90
			IS	INTEREST SOLD	03/11/2024	514.55
FINF30140002	437076CT7	HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	IS	INTEREST SOLD	03/11/2024	661.56
			IT	INTEREST RECEIVED	04/15/2024	9,551.88
			IT	INTEREST RECEIVED	10/15/2024	9,551.88
			IS	INTEREST SOLD	01/09/2024	862.13
			IS	INTEREST SOLD	01/16/2024	582.31
			IS	INTEREST SOLD	01/29/2024	1,013.38
			IS	INTEREST SOLD	02/07/2024	683.38
FINF30140002	437076DF6	HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	IS	INTEREST SOLD	06/28/2024	5.15
			IB	INTEREST BOUGHT	09/06/2024	(52.26)
			IB	INTEREST BOUGHT	09/13/2024	(631.58)
			IB	INTEREST BOUGHT	10/24/2024	(1,751.94)
FINF30140002	437076DG4	HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	IT	INTEREST RECEIVED	12/26/2024	4,240.00
			IS	INTEREST SOLD	06/27/2024	19.50
			IS	INTEREST SOLD	09/26/2024	341.25
			IS	INTEREST SOLD	10/24/2024	1,517.25
			IT	INTEREST RECEIVED	12/26/2024	2,430.00
FINF30140002	438516CT1	HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	IB	INTEREST BOUGHT	04/11/2024	(175.00)
			IT	INTEREST RECEIVED	09/03/2024	4,987.50
FINF30140002	438516CU8	HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	IT	INTEREST RECEIVED	09/03/2024	4,280.00
FINF30140002	444859BX9	HUMANA INC 5.500% 03/15/2053 DD 03/13/23	IB	INTEREST BOUGHT	10/10/2024	(267.36)
			IB	INTEREST BOUGHT	10/11/2024	(99.31)
			IB	INTEREST BOUGHT	10/15/2024	(412.50)



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	444859CB6 HUMANA INC 5.750% 04/15/2054 DD 03/13/24	IB	INTEREST BOUGHT	10/18/2024	(857.08)	
		IB	INTEREST BOUGHT	10/18/2024	(226.88)	
		IS	INTEREST SOLD	12/17/2024	1,756.94	
		IB	INTEREST BOUGHT	03/14/2024	(2.40)	
		IB	INTEREST BOUGHT	03/20/2024	(184.48)	
		IB	INTEREST BOUGHT	03/22/2024	(86.25)	
		IB	INTEREST BOUGHT	03/22/2024	(100.62)	
		IB	INTEREST BOUGHT	03/28/2024	(251.56)	
		IB	INTEREST BOUGHT	04/02/2024	(151.74)	
		IB	INTEREST BOUGHT	04/02/2024	(166.91)	
		IB	INTEREST BOUGHT	04/08/2024	(99.83)	
		IB	INTEREST BOUGHT	04/08/2024	(59.90)	
		IB	INTEREST BOUGHT	04/08/2024	(139.76)	
		IB	INTEREST BOUGHT	04/10/2024	(194.06)	
		IB	INTEREST BOUGHT	04/11/2024	(156.53)	
		IS	INTEREST SOLD	06/05/2024	1,506.18	
		IS	INTEREST SOLD	06/06/2024	596.56	
		IB	INTEREST BOUGHT	06/11/2024	(421.67)	
		IB	INTEREST BOUGHT	06/11/2024	(1,054.17)	
		IB	INTEREST BOUGHT	07/02/2024	(435.24)	
		IS	INTEREST SOLD	07/17/2024	1,584.44	
		IS	INTEREST SOLD	07/17/2024	1,584.44	
		IS	INTEREST SOLD	07/17/2024	1,584.44	
		IS	INTEREST SOLD	07/18/2024	698.78	
		IS	INTEREST SOLD	07/18/2024	998.26	
		IS	INTEREST SOLD	10/01/2024	7,748.12	
		IS	INTEREST SOLD	10/02/2024	1,589.24	
		IB	INTEREST BOUGHT	10/09/2024	(3,783.82)	
		IB	INTEREST BOUGHT	10/10/2024	(3,802.19)	
		IB	INTEREST BOUGHT	10/11/2024	(1,661.11)	
		IT	INTEREST RECEIVED	10/15/2024	18,623.61	
		IB	INTEREST BOUGHT	10/18/2024	(14.37)	
		IS	INTEREST SOLD	12/10/2024	571.01	
		IS	INTEREST SOLD	12/11/2024	1,073.33	
		IS	INTEREST SOLD	12/12/2024	1,001.46	
FINF30140002	446150BD5 HUNTINGTON BANCSHARES INC/OH VAR RT 02/02/2035 DD 02/02/24	IB	INTEREST BOUGHT	03/14/2024	(233.12)	
		IB	INTEREST BOUGHT	04/18/2024	(241.05)	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	449276AF1	IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	IS	INTEREST SOLD	07/09/2024	1,369.37
			IB	INTEREST BOUGHT	03/14/2024	(113.75)
FINF30140002	45138LBF9	IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	IT	INTEREST RECEIVED	08/05/2024	525.00
			IT	INTEREST RECEIVED	03/01/2024	2,835.00
FINF30140002	45138LBH5	IDAHO POWER CO 5.500% 03/15/2053 DD 03/14/23	IT	INTEREST RECEIVED	09/03/2024	2,835.00
			IS	INTEREST SOLD	03/06/2024	600.88
FINF30140002	454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	IT	INTEREST RECEIVED	02/15/2024	5,525.00
FINF30140002	454889AV8	INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	IT	INTEREST RECEIVED	08/15/2024	5,525.00
			IT	INTEREST RECEIVED	04/01/2024	9,562.50
FINF30140002	458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	IS	INTEREST SOLD	05/03/2024	225.00
			IT	INTEREST RECEIVED	10/01/2024	8,296.88
			IT	INTEREST RECEIVED	06/10/2024	1,642.96
FINF30140002	458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	IT	INTEREST RECEIVED	12/09/2024	1,642.96
			IT	INTEREST RECEIVED	03/25/2024	3,087.50
FINF30140002	458140CB4	INTEL CORP 4.900% 08/05/2052 DD 08/05/22	IS	INTEREST SOLD	09/03/2024	833.89
			IT	INTEREST RECEIVED	09/25/2024	2,137.50
			IT	INTEREST RECEIVED	02/05/2024	13,352.50
FINF30140002	458140CC2	INTEL CORP 5.050% 08/05/2062 DD 08/05/22	IS	INTEREST SOLD	04/08/2024	171.50
			IS	INTEREST SOLD	04/08/2024	428.75
			IT	INTEREST RECEIVED	08/05/2024	11,637.50
			IS	INTEREST SOLD	08/06/2024	9.53
			IS	INTEREST SOLD	08/08/2024	61.25
			IS	INTEREST SOLD	08/16/2024	59.89
			IS	INTEREST SOLD	09/26/2024	242.96
			IT	INTEREST RECEIVED	02/05/2024	6,438.75
FINF30140002	458140CH1	INTEL CORP 5.625% 02/10/2043 DD 02/10/23	IS	INTEREST SOLD	02/20/2024	231.46
			IT	INTEREST RECEIVED	08/05/2024	3,661.25
			IT	INTEREST RECEIVED	02/12/2024	1,546.88
FINF30140002	458140CJ7	INTEL CORP 5.700% 02/10/2053 DD 02/10/23	IT	INTEREST RECEIVED	08/12/2024	1,546.88
			IS	INTEREST SOLD	01/05/2024	1,836.67

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	458140CK4 INTEL CORP 5.900% 02/10/2063 DD 02/10/23	IS	INTEREST SOLD	01/17/2024	745.75	
		IS	INTEREST SOLD	01/26/2024	1,708.42	
		IT	INTEREST RECEIVED	02/12/2024	1,567.50	
		IS	INTEREST SOLD	02/20/2024	87.08	
		IT	INTEREST RECEIVED	02/12/2024	5,605.00	
FINF30140002	458140CM0 INTEL CORP 5.600% 02/21/2054 DD 02/21/24	IT	INTEREST RECEIVED	08/12/2024	5,605.00	
		IS	INTEREST SOLD	08/20/2024	40.97	
		IS	INTEREST SOLD	09/18/2024	778.47	
		IS	INTEREST SOLD	09/19/2024	255.67	
		IB	INTEREST BOUGHT	04/11/2024	(272.22)	
FINF30140002	45866FAX2 INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	IS	INTEREST SOLD	08/20/2024	835.33	
		IT	INTEREST RECEIVED	08/21/2024	140.00	
		IS	INTEREST SOLD	08/27/2024	4.67	
		IB	INTEREST BOUGHT	04/11/2024	(558.25)	
		IT	INTEREST RECEIVED	06/17/2024	866.25	
FINF30140002	459506AL5 INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	IS	INTEREST SOLD	07/30/2024	216.56	
		IT	INTEREST RECEIVED	03/26/2024	2,500.00	
		IT	INTEREST RECEIVED	09/26/2024	2,500.00	
FINF30140002	459506AR2 INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	IT	INTEREST RECEIVED	05/15/2024	10,294.20	
		IT	INTEREST RECEIVED	11/15/2024	10,294.20	
		IB	INTEREST BOUGHT	12/16/2024	(112.56)	
FINF30140002	459506AS0 INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	IS	INTEREST SOLD	02/15/2024	242.37	
		IT	INTEREST RECEIVED	06/03/2024	11,375.04	
		IT	INTEREST RECEIVED	12/02/2024	11,375.04	
FINF30140002	46124HAH9 INTUIT INC 5.500% 09/15/2053 DD 09/15/23	IB	INTEREST BOUGHT	12/16/2024	(274.55)	
		IT	INTEREST RECEIVED	03/15/2024	1,925.00	
		IB	INTEREST BOUGHT	04/11/2024	(119.17)	
		IT	INTEREST RECEIVED	09/16/2024	2,750.00	
		IT	INTEREST RECEIVED	02/16/2024	9,193.33	
FINF30140002	46590XAX4 JBS USA LUX SA / JBS USA FOOD 4.375% 02/02/2052 DD 08/02/23	IS	INTEREST SOLD	06/04/2024	815.45	
		IT	INTEREST RECEIVED	08/02/2024	7,984.38	
		IB	INTEREST BOUGHT	04/18/2024	(1,360.49)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	46625HHV5 JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	IB	INTEREST BOUGHT	04/22/2024	(1,272.92)	
		IB	INTEREST BOUGHT	05/13/2024	(1,608.75)	
		IB	INTEREST BOUGHT	05/15/2024	(1,628.61)	
		IT	INTEREST RECEIVED	06/03/2024	28,112.50	
		IS	INTEREST SOLD	06/21/2024	90.28	
		IS	INTEREST SOLD	06/25/2024	195.00	
		IS	INTEREST SOLD	07/02/2024	307.85	
		IT	INTEREST RECEIVED	12/02/2024	24,050.00	
FINF30140002	46647PAA4 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	IT	INTEREST RECEIVED	04/15/2024	2,337.50	
		IT	INTEREST RECEIVED	10/15/2024	2,337.50	
FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	IT	INTEREST RECEIVED	02/22/2024	958.50	
		IT	INTEREST RECEIVED	08/22/2024	958.50	
FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	IT	INTEREST RECEIVED	01/24/2024	1,746.90	
		IT	INTEREST RECEIVED	07/24/2024	1,746.90	
FINF30140002	46647PAK2 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	IT	INTEREST RECEIVED	01/24/2024	5,342.40	
		IT	INTEREST RECEIVED	07/24/2024	5,342.40	
FINF30140002	46647PBM7 JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	IT	INTEREST RECEIVED	04/22/2024	5,285.30	
		IT	INTEREST RECEIVED	10/22/2024	5,285.30	
FINF30140002	46647PBN5 JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	IT	INTEREST RECEIVED	04/22/2024	310.90	
		IT	INTEREST RECEIVED	10/22/2024	310.90	
FINF30140002	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	IT	INTEREST RECEIVED	05/20/2024	820.63	
		IT	INTEREST RECEIVED	11/19/2024	820.63	
FINF30140002	46647PCD6 JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	IT	INTEREST RECEIVED	04/22/2024	2,367.75	
		IT	INTEREST RECEIVED	10/22/2024	2,367.75	
FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	IT	INTEREST RECEIVED	04/22/2024	3,577.60	
		IT	INTEREST RECEIVED	10/22/2024	3,577.60	
FINF30140002	46647PDY9 JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	IT	INTEREST RECEIVED	04/23/2024	5,003.20	
		IT	INTEREST RECEIVED	10/22/2024	3,577.60	
FINF30140002	46647PEC6 JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24	IS	INTEREST SOLD	09/26/2024	1,461.87	
		IS	INTEREST SOLD	10/08/2024	3,009.74	
		IB	INTEREST BOUGHT	03/14/2024	(264.58)	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	46647PEH5 JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24	IS	INTEREST SOLD	07/09/2024	1,845.37	
		IT	INTEREST RECEIVED	07/23/2024	4,935.80	
		IS	INTEREST SOLD	08/20/2024	200.10	
		IS	INTEREST SOLD	09/26/2024	513.59	
		IS	INTEREST SOLD	11/01/2024	1,162.06	
		IS	INTEREST SOLD	08/20/2024	944.98	
FINF30140002	46647PEK8 JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	IS	INTEREST SOLD	09/26/2024	1,356.61	
		IT	INTEREST RECEIVED	10/22/2024	8,072.40	
		IS	INTEREST SOLD	11/27/2024	1,569.63	
		IS	INTEREST SOLD	08/20/2024	205.88	
FINF30140002	46647PER3 JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	IB	INTEREST BOUGHT	09/12/2024	(992.62)	
		IS	INTEREST SOLD	09/26/2024	517.64	
		IB	INTEREST BOUGHT	11/25/2024	(385.38)	
FINF30140002	47214BAB4 JBS USA LUX SA / JBS USA 144A 7.250% 11/15/2053 DD 09/19/23	IS	INTEREST SOLD	12/06/2024	1,209.02	
		IB	INTEREST BOUGHT	03/14/2024	(704.86)	
		IB	INTEREST BOUGHT	04/04/2024	(3,141.67)	
		IB	INTEREST BOUGHT	04/08/2024	(4,809.17)	
		IS	INTEREST SOLD	04/11/2024	813.61	
		IB	INTEREST BOUGHT	04/17/2024	(2,303.89)	
		IT	INTEREST RECEIVED	05/15/2024	27,328.47	
		IB	INTEREST BOUGHT	05/30/2024	(151.04)	
		IB	INTEREST BOUGHT	05/30/2024	(90.63)	
		IS	INTEREST SOLD	06/03/2024	199.38	
		IS	INTEREST SOLD	06/28/2024	216.49	
		IS	INTEREST SOLD	07/09/2024	435.00	
		IS	INTEREST SOLD	07/10/2024	443.06	
		IS	INTEREST SOLD	08/15/2024	996.87	
		IS	INTEREST SOLD	08/20/2024	478.30	
FINF30140002	478160BV5 JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	IT	INTEREST RECEIVED	11/15/2024	15,202.25	
		IB	INTEREST BOUGHT	04/11/2024	(164.44)	
FINF30140002	48126BAA1 JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	IT	INTEREST RECEIVED	09/03/2024	740.00	
		IT	INTEREST RECEIVED	01/08/2024	2,538.00	
		IT	INTEREST RECEIVED	07/08/2024	2,538.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	482480AM2	KLA CORP 4.950% 07/15/2052 DD 06/23/22	IT	INTEREST RECEIVED	01/16/2024	4,950.00	
			IT	INTEREST RECEIVED	07/15/2024	4,950.00	
FINF30140002	48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	IT	INTEREST RECEIVED	05/01/2024	3,423.75	
			IT	INTEREST RECEIVED	11/01/2024	3,423.75	
FINF30140002	48305QAE3	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	IT	INTEREST RECEIVED	05/01/2024	3,102.70	
			IT	INTEREST RECEIVED	11/01/2024	3,102.70	
FINF30140002	48305QAF0	KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	IT	INTEREST RECEIVED	06/03/2024	4,285.25	
			IT	INTEREST RECEIVED	12/02/2024	4,285.25	
FINF30140002	48305QAG8	KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	IT	INTEREST RECEIVED	06/03/2024	6,454.30	
			IT	INTEREST RECEIVED	12/02/2024	6,454.30	
FINF30140002	49177JAM4	KENVUE INC 5.100% 03/22/2043 DD 09/22/23	IT	INTEREST RECEIVED	03/22/2024	510.00	
			IB	INTEREST BOUGHT	04/11/2024	(107.67)	
			IT	INTEREST RECEIVED	09/23/2024	1,530.00	
FINF30140002	49177JAP7	KENVUE INC 5.050% 03/22/2053 DD 09/22/23	IT	INTEREST RECEIVED	03/22/2024	2,550.25	
			IS	INTEREST SOLD	09/13/2024	2,422.74	
FINF30140002	49427RAR3	KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	IB	INTEREST BOUGHT	10/25/2024	(294.44)	
			IT	INTEREST RECEIVED	11/15/2024	331.25	
FINF30140002	49427RAS1	KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	IB	INTEREST BOUGHT	10/25/2024	(260.42)	
			IB	INTEREST BOUGHT	11/01/2024	(276.04)	
FINF30140002	494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	IT	INTEREST RECEIVED	01/16/2024	3,648.75	
			IT	INTEREST RECEIVED	07/15/2024	3,648.75	
			IS	INTEREST SOLD	12/12/2024	2,979.81	
FINF30140002	494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	IT	INTEREST RECEIVED	03/01/2024	4,940.63	
			IT	INTEREST RECEIVED	09/03/2024	4,940.63	
FINF30140002	494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	IB	INTEREST BOUGHT	01/11/2024	(1,886.81)	
			IB	INTEREST BOUGHT	01/16/2024	(928.13)	
			IT	INTEREST RECEIVED	03/01/2024	3,850.00	
			IT	INTEREST RECEIVED	09/03/2024	3,850.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	494550BW5	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	IT	INTEREST RECEIVED	03/01/2024	1,755.00	
			IT	INTEREST RECEIVED	09/03/2024	1,755.00	
FINF30140002	49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	IS	INTEREST SOLD	01/11/2024	555.00	
			IS	INTEREST SOLD	01/16/2024	312.19	
			IS	INTEREST SOLD	03/06/2024	659.06	
			IT	INTEREST RECEIVED	06/03/2024	1,526.25	
			IT	INTEREST RECEIVED	12/02/2024	1,526.25	
FINF30140002	49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	IT	INTEREST RECEIVED	02/15/2024	5,176.25	
			IB	INTEREST BOUGHT	03/06/2024	(132.56)	
			IB	INTEREST BOUGHT	03/14/2024	(101.70)	
			IS	INTEREST SOLD	04/11/2024	196.39	
			IS	INTEREST SOLD	07/09/2024	1,010.00	
			IT	INTEREST RECEIVED	08/15/2024	5,050.00	
FINF30140002	49456BAQ4	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	IT	INTEREST RECEIVED	03/01/2024	3,770.00	
			IS	INTEREST SOLD	08/02/2024	1,417.72	
			IT	INTEREST RECEIVED	09/03/2024	2,080.00	
FINF30140002	49456BAS0	KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	IT	INTEREST RECEIVED	02/01/2024	3,575.00	
			IT	INTEREST RECEIVED	08/01/2024	3,575.00	
			IS	INTEREST SOLD	08/20/2024	68.61	
			IS	INTEREST SOLD	09/27/2024	910.00	
FINF30140002	49456BAT8	KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21	IT	INTEREST RECEIVED	02/15/2024	4,410.00	
			IS	INTEREST SOLD	08/02/2024	835.00	
			IT	INTEREST RECEIVED	08/15/2024	3,510.00	
			IS	INTEREST SOLD	09/27/2024	819.00	
FINF30140002	49456BAW1	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	IB	INTEREST BOUGHT	01/31/2024	(2,316.25)	
			IB	INTEREST BOUGHT	01/31/2024	(3,951.25)	
			IT	INTEREST RECEIVED	02/01/2024	10,491.25	
			IS	INTEREST SOLD	03/01/2024	476.88	
			IS	INTEREST SOLD	03/05/2024	334.57	
			IS	INTEREST SOLD	03/07/2024	218.00	
			IS	INTEREST SOLD	03/07/2024	109.00	
			IB	INTEREST BOUGHT	03/14/2024	(130.19)	
			IS	INTEREST SOLD	04/11/2024	211.94	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	50077LAB2 KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	IS	INTEREST SOLD	07/09/2024	1,076.38	
		IS	INTEREST SOLD	07/29/2024	1,212.62	
		IT	INTEREST RECEIVED	08/01/2024	1,771.25	
		IS	INTEREST SOLD	08/02/2024	9.84	
		IT	INTEREST RECEIVED	06/03/2024	1,203.13	
FINF30140002	50077LAM8 KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	IS	INTEREST SOLD	10/21/2024	935.76	
		IT	INTEREST RECEIVED	01/16/2024	9,230.00	
FINF30140002	50077LAZ9 KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	IT	INTEREST RECEIVED	07/15/2024	9,230.00	
		IT	INTEREST RECEIVED	04/01/2024	3,412.50	
FINF30140002	50077LBJ4 KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	IT	INTEREST RECEIVED	10/01/2024	3,412.50	
		IT	INTEREST RECEIVED	06/03/2024	3,300.00	
FINF30140002	50222CAB6 LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24	IT	INTEREST RECEIVED	12/02/2024	3,300.00	
		IS	INTEREST SOLD	04/02/2024	52.97	
FINF30140002	532457BU1 ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	IT	INTEREST RECEIVED	03/15/2024	933.75	
FINF30140002	532457CG1 ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	IT	INTEREST RECEIVED	09/16/2024	933.75	
		IT	INTEREST RECEIVED	02/27/2024	7,458.75	
FINF30140002	532457CH9 ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	IB	INTEREST BOUGHT	03/14/2024	(46.04)	
		IT	INTEREST RECEIVED	08/27/2024	7,946.25	
		IT	INTEREST RECEIVED	02/27/2024	7,796.25	
FINF30140002	532457CM8 ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	IT	INTEREST RECEIVED	08/27/2024	7,796.25	
		IT	INTEREST RECEIVED	08/09/2024	5,125.00	
FINF30140002	532457CN6 ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	IB	INTEREST BOUGHT	04/11/2024	(263.50)	
FINF30140002	532457CS5 ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	IT	INTEREST RECEIVED	08/09/2024	12,750.00	
		IS	INTEREST SOLD	08/20/2024	21.04	
FINF30140002	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	IS	INTEREST SOLD	09/26/2024	176.75	
		IT	INTEREST RECEIVED	03/15/2024	4,122.50	
FINF30140002	539830BK4 LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	IT	INTEREST RECEIVED	09/16/2024	4,122.50	
		IS	INTEREST SOLD	01/23/2024	552.50	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	IB	INTEREST BOUGHT	09/20/2024	(31.24)	
FINF30140002	539830BX6	LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	IS	INTEREST SOLD	01/23/2024	2,099.50	
FINF30140002	539830CB3	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	IT	INTEREST RECEIVED	02/15/2024	2,860.00	
			IT	INTEREST RECEIVED	08/15/2024	2,860.00	
			IS	INTEREST SOLD	09/20/2024	227.50	
FINF30140002	548661EF0	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	IT	INTEREST RECEIVED	04/01/2024	4,227.50	
			IS	INTEREST SOLD	07/12/2024	624.24	
			IS	INTEREST SOLD	07/18/2024	661.32	
			IS	INTEREST SOLD	09/26/2024	648.96	
			IT	INTEREST RECEIVED	10/01/2024	1,335.00	
FINF30140002	548661EJ2	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	IB	INTEREST BOUGHT	01/18/2024	(568.44)	
			IB	INTEREST BOUGHT	01/29/2024	(487.57)	
			IT	INTEREST RECEIVED	04/01/2024	4,037.50	
			IB	INTEREST BOUGHT	06/20/2024	(373.06)	
			IB	INTEREST BOUGHT	07/02/2024	(590.87)	
			IT	INTEREST RECEIVED	10/01/2024	6,056.25	
FINF30140002	548661EM5	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	IS	INTEREST SOLD	01/18/2024	581.25	
			IS	INTEREST SOLD	01/29/2024	487.50	
			IS	INTEREST SOLD	02/09/2024	2,048.44	
			IS	INTEREST SOLD	02/28/2024	935.16	
			IS	INTEREST SOLD	02/28/2024	935.16	
			IT	INTEREST RECEIVED	04/15/2024	14,062.50	
			IS	INTEREST SOLD	04/30/2024	11.72	
			IS	INTEREST SOLD	04/30/2024	257.81	
			IS	INTEREST SOLD	06/13/2024	543.75	
			IS	INTEREST SOLD	06/14/2024	184.38	
			IS	INTEREST SOLD	06/20/2024	406.25	
			IS	INTEREST SOLD	07/02/2024	541.41	
			IS	INTEREST SOLD	07/12/2024	1,087.50	
			IS	INTEREST SOLD	07/17/2024	575.00	
			IS	INTEREST SOLD	07/22/2024	606.25	
			IS	INTEREST SOLD	08/02/2024	501.56	
			IS	INTEREST SOLD	08/20/2024	585.94	

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	548661EN3	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	IT	INTEREST RECEIVED	03/15/2024	1,160.00	
			IT	INTEREST RECEIVED	09/16/2024	1,160.00	
FINF30140002	55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	IT	INTEREST RECEIVED	04/15/2024	10,687.50	
			IT	INTEREST RECEIVED	10/15/2024	10,687.50	
FINF30140002	55336VBT6	MPLX LP 4.950% 03/14/2052 DD 03/14/22	IS	INTEREST SOLD	03/07/2024	3,139.95	
			IT	INTEREST RECEIVED	03/14/2024	940.50	
			IS	INTEREST SOLD	08/02/2024	721.05	
FINF30140002	55903VBD4	WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	IB	INTEREST BOUGHT	03/14/2024	(627.74)	
			IT	INTEREST RECEIVED	03/15/2024	19,063.75	
			IB	INTEREST BOUGHT	08/12/2024	(2,371.40)	
			IT	INTEREST RECEIVED	09/16/2024	21,967.50	
			IS	INTEREST SOLD	10/21/2024	202.00	
FINF30140002	55903VBE2	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	IB	INTEREST BOUGHT	02/21/2024	(779.72)	
			IB	INTEREST BOUGHT	03/01/2024	(3,792.92)	
			IB	INTEREST BOUGHT	03/01/2024	(711.17)	
			IB	INTEREST BOUGHT	03/01/2024	(3,081.74)	
			IB	INTEREST BOUGHT	03/05/2024	(1,942.16)	
			IB	INTEREST BOUGHT	03/14/2024	(639.05)	
			IT	INTEREST RECEIVED	03/15/2024	51,924.10	
			IS	INTEREST SOLD	08/12/2024	2,414.13	
			IS	INTEREST SOLD	08/20/2024	885.39	
			IS	INTEREST SOLD	08/21/2024	1,782.21	
			IT	INTEREST RECEIVED	09/16/2024	45,883.43	
			IS	INTEREST SOLD	09/26/2024	62.83	
			IS	INTEREST SOLD	10/09/2024	651.19	
			IS	INTEREST SOLD	10/10/2024	89.25	
			IS	INTEREST SOLD	10/10/2024	89.25	
			IS	INTEREST SOLD	10/10/2024	160.66	
			IS	INTEREST SOLD	10/11/2024	352.73	
			IS	INTEREST SOLD	10/15/2024	299.89	
			IS	INTEREST SOLD	10/16/2024	177.08	
			IS	INTEREST SOLD	10/17/2024	479.83	
			IB	INTEREST BOUGHT	11/12/2024	(447.70)	
			IB	INTEREST BOUGHT	11/14/2024	(1,095.32)	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	IS	INTEREST SOLD	12/13/2024	377.01	
		IS	INTEREST SOLD	12/13/2024	439.84	
		IS	INTEREST SOLD	12/13/2024	377.01	
		IB	INTEREST BOUGHT	12/18/2024	(398.43)	
		IB	INTEREST BOUGHT	12/18/2024	(863.26)	
		IT	INTEREST RECEIVED	03/15/2024	3,234.60	
FINF30140002	56585AAF9 MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	IS	INTEREST SOLD	08/12/2024	220.13	
		IS	INTEREST SOLD	08/19/2024	576.54	
		IS	INTEREST SOLD	08/20/2024	928.45	
		IS	INTEREST SOLD	08/27/2024	1,091.68	
		IB	INTEREST BOUGHT	11/12/2024	(938.93)	
		IB	INTEREST BOUGHT	11/12/2024	(469.47)	
FINF30140002	56585AAH5 MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	IT	INTEREST RECEIVED	03/01/2024	1,625.00	
		IT	INTEREST RECEIVED	09/03/2024	1,625.00	
FINF30140002	571676AH8 MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	IT	INTEREST RECEIVED	03/15/2024	1,662.50	
		IT	INTEREST RECEIVED	09/16/2024	1,662.50	
FINF30140002	571748BC5 MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	IT	INTEREST RECEIVED	04/01/2024	105.00	
		IS	INTEREST SOLD	07/02/2024	53.08	
FINF30140002	571748BJ0 MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	IT	INTEREST RECEIVED	01/30/2024	1,848.75	
		IT	INTEREST RECEIVED	07/30/2024	1,848.75	
FINF30140002	571748BV3 MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	IT	INTEREST RECEIVED	03/15/2024	2,327.50	
		IT	INTEREST RECEIVED	09/16/2024	2,327.50	
FINF30140002	571748BX9 MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	IT	INTEREST RECEIVED	03/15/2024	874.00	
		IT	INTEREST RECEIVED	09/16/2024	855.00	
FINF30140002	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	IB	INTEREST BOUGHT	04/11/2024	(270.23)	
		IT	INTEREST RECEIVED	09/16/2024	1,086.22	
FINF30140002	58933YBF1 MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	IT	INTEREST RECEIVED	06/24/2024	528.75	
		IT	INTEREST RECEIVED	12/24/2024	528.75	
FINF30140002		IB	INTEREST BOUGHT	02/02/2024	(536.25)	
		IT	INTEREST RECEIVED	06/10/2024	1,856.25	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	58933YBL8 MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	IT	INTEREST RECEIVED	12/10/2024	1,856.25	
		IT	INTEREST RECEIVED	05/17/2024	10,290.00	
FINF30140002	58933YBM6 MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23	IT	INTEREST RECEIVED	11/18/2024	10,290.00	
		IS	INTEREST SOLD	02/02/2024	1,041.67	
FINF30140002	58933YBN4 MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	IS	INTEREST SOLD	03/22/2024	3,211.81	
		IT	INTEREST RECEIVED	05/17/2024	4,635.00	
FINF30140002	59156RAY4 METLIFE INC 5.875% 02/06/2041 DD 08/06/10	IT	INTEREST RECEIVED	11/18/2024	4,635.00	
		IT	INTEREST RECEIVED	02/06/2024	6,609.38	
FINF30140002	59156RBD9 METLIFE INC 4.125% 08/13/2042 DD 08/13/12	IT	INTEREST RECEIVED	08/06/2024	6,609.38	
		IS	INTEREST SOLD	08/09/2024	24.48	
FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	IT	INTEREST RECEIVED	02/13/2024	1,650.00	
		IB	INTEREST BOUGHT	08/09/2024	(1,008.33)	
FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	IT	INTEREST RECEIVED	08/13/2024	2,681.25	
		IT	INTEREST RECEIVED	03/15/2024	1,711.36	
FINF30140002	59156RBN7 METLIFE INC 4.050% 03/01/2045 DD 03/05/15	IT	INTEREST RECEIVED	06/17/2024	1,711.36	
		IT	INTEREST RECEIVED	09/16/2024	1,711.36	
FINF30140002	59156RCC0 METLIFE INC 5.000% 07/15/2052 DD 07/11/22	IT	INTEREST RECEIVED	12/16/2024	1,711.36	
		IT	INTEREST RECEIVED	03/01/2024	2,025.00	
FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	IT	INTEREST RECEIVED	09/03/2024	2,025.00	
		IT	INTEREST RECEIVED	01/16/2024	1,250.00	
FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	IT	INTEREST RECEIVED	07/15/2024	1,250.00	
		IS	INTEREST SOLD	12/06/2024	979.17	
FINF30140002	594918BS2 MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	IT	INTEREST RECEIVED	01/16/2024	15,618.75	
		IB	INTEREST BOUGHT	04/11/2024	(438.96)	
FINF30140002	594918BS2 MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	IT	INTEREST RECEIVED	07/15/2024	16,537.50	
		IT	INTEREST RECEIVED	02/08/2024	4,398.75	
FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	IS	INTEREST SOLD	04/08/2024	667.00	
		IT	INTEREST RECEIVED	08/08/2024	2,397.75	
FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	IS	INTEREST SOLD	11/01/2024	1,105.63	
		IB	INTEREST BOUGHT	05/31/2024	(820.62)	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	IT	INTEREST RECEIVED	06/03/2024	7,019.50	
		IT	INTEREST RECEIVED	12/02/2024	7,019.50	
		IS	INTEREST SOLD	01/23/2024	562.29	
		IS	INTEREST SOLD	01/24/2024	412.19	
		IT	INTEREST RECEIVED	03/18/2024	4,585.97	
FINF30140002	595620AY1 MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	IS	INTEREST SOLD	05/31/2024	390.28	
		IT	INTEREST RECEIVED	09/17/2024	3,636.65	
		IS	INTEREST SOLD	02/09/2024	2,346.50	
		IS	INTEREST SOLD	03/01/2024	848.25	
		IT	INTEREST RECEIVED	02/15/2024	1,305.00	
FINF30140002	59562EAH8 MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	IT	INTEREST RECEIVED	08/15/2024	1,305.00	
		IT	INTEREST RECEIVED	01/26/2024	10,237.50	
		IS	INTEREST SOLD	07/09/2024	1,120.62	
		IT	INTEREST RECEIVED	07/26/2024	9,000.00	
		IS	INTEREST SOLD	08/20/2024	105.00	
FINF30140002	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	IS	INTEREST SOLD	09/26/2024	300.00	
		IT	INTEREST RECEIVED	06/17/2024	4,455.00	
		IT	INTEREST RECEIVED	12/16/2024	4,455.00	
		IT	INTEREST RECEIVED	01/22/2024	5,956.50	
		IT	INTEREST RECEIVED	07/22/2024	5,956.50	
FINF30140002	610202BP7 MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	IT	INTEREST RECEIVED	01/22/2024	656.25	
		IT	INTEREST RECEIVED	07/22/2024	656.25	
		IT	INTEREST RECEIVED	01/22/2024	656.25	
		IT	INTEREST RECEIVED	01/29/2024	4,622.50	
		IT	INTEREST RECEIVED	07/22/2024	656.25	
FINF30140002	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	IT	INTEREST RECEIVED	01/19/2024	2,379.20	
		IT	INTEREST RECEIVED	07/29/2024	4,622.50	
		IT	INTEREST RECEIVED	01/19/2024	2,379.20	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
FINF30140002	61746BEG7 MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	IB	INTEREST BOUGHT	03/14/2024	(297.59)	
		IS	INTEREST SOLD	07/09/2024	1,947.26	
		IT	INTEREST RECEIVED	07/18/2024	1,913.10	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
FINF30140002	61747YDY8 MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
FINF30140002	61747YFB6 MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
FINF30140002	61747YFL4 MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24	IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	61747YFR1	MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24	IS	INTEREST SOLD	11/01/2024	1,094.72
			IS	INTEREST SOLD	04/22/2024	29.16
FINF30140002	61747YFT7	MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	IS	INTEREST SOLD	04/22/2024	36.44
			IS	INTEREST SOLD	08/20/2024	229.06
FINF30140002	63111XAK7	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	IS	INTEREST SOLD	09/26/2024	544.56
			IT	INTEREST RECEIVED	02/15/2024	750.36
FINF30140002	63111XAL5	NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	IB	INTEREST BOUGHT	03/14/2024	(95.86)
			IS	INTEREST SOLD	04/11/2024	185.11
			IT	INTEREST RECEIVED	08/15/2024	595.00
			IT	INTEREST RECEIVED	06/28/2024	3,507.50
FINF30140002	63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	IT	INTEREST RECEIVED	12/30/2024	3,507.50
			IT	INTEREST RECEIVED	01/16/2024	1,023.50
FINF30140002	64105MAD3	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24	IT	INTEREST RECEIVED	07/15/2024	1,023.50
			IS	INTEREST SOLD	03/22/2024	77.92
FINF30140002	641062AL8	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	IS	INTEREST SOLD	03/27/2024	85.00
			IS	INTEREST SOLD	03/28/2024	215.33
			IB	INTEREST BOUGHT	04/11/2024	(123.25)
			IS	INTEREST SOLD	05/20/2024	1,445.00
			IS	INTEREST SOLD	05/21/2024	684.25
			IT	INTEREST RECEIVED	03/25/2024	4,290.00
FINF30140002	641062AN4	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	IS	INTEREST SOLD	08/20/2024	3,479.67
			IT	INTEREST RECEIVED	03/25/2024	1,700.00
FINF30140002	641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	IS	INTEREST SOLD	08/15/2024	1,331.67
			IT	INTEREST RECEIVED	01/02/2024	675.00
FINF30140002	641423CA4	NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	IT	INTEREST RECEIVED	07/01/2024	675.00
			IT	INTEREST RECEIVED	05/15/2024	2,861.25
FINF30140002	641423CF3	NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	IT	INTEREST RECEIVED	11/15/2024	2,861.25
			IT	INTEREST RECEIVED	05/01/2024	3,392.50
			IT	INTEREST RECEIVED	11/01/2024	3,392.50

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	649322AH7	NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	IT	INTEREST RECEIVED	02/01/2024	733.20	
			IT	INTEREST RECEIVED	08/01/2024	733.20	
FINF30140002	649322AJ3	NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	IT	INTEREST RECEIVED	02/01/2024	586.35	
			IT	INTEREST RECEIVED	08/01/2024	586.35	
FINF30140002	65339KCQ1	NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	IS	INTEREST SOLD	01/05/2024	1,481.67	
FINF30140002	65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	IT	INTEREST RECEIVED	05/15/2024	6,671.88	
			IT	INTEREST RECEIVED	11/15/2024	6,671.88	
FINF30140002	655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	IT	INTEREST RECEIVED	05/01/2024	985.50	
			IT	INTEREST RECEIVED	11/01/2024	985.50	
FINF30140002	655844CU0	NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	IT	INTEREST RECEIVED	03/15/2024	1,400.73	
			IT	INTEREST RECEIVED	09/16/2024	2,231.25	
FINF30140002	665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	IT	INTEREST RECEIVED	02/15/2024	3,485.00	
			IT	INTEREST RECEIVED	08/15/2024	3,485.00	
FINF30140002	665772CR8	NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	IT	INTEREST RECEIVED	03/01/2024	2,682.50	
			IT	INTEREST RECEIVED	09/03/2024	2,682.50	
FINF30140002	665772CU1	NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	IT	INTEREST RECEIVED	04/01/2024	1,280.00	
			IT	INTEREST RECEIVED	10/01/2024	1,280.00	
FINF30140002	665772CV9	NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	IT	INTEREST RECEIVED	06/03/2024	2,700.00	
			IT	INTEREST RECEIVED	12/02/2024	2,700.00	
FINF30140002	665772CX5	NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	IT	INTEREST RECEIVED	05/15/2024	4,335.00	
			IT	INTEREST RECEIVED	11/15/2024	4,335.00	
FINF30140002	666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	IT	INTEREST RECEIVED	06/03/2024	10,568.75	
			IT	INTEREST RECEIVED	12/02/2024	10,568.75	
FINF30140002	666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	IB	INTEREST BOUGHT	03/14/2024	(333.59)	
			IS	INTEREST SOLD	04/11/2024	492.56	
			IT	INTEREST RECEIVED	04/15/2024	5,541.25	
			IS	INTEREST SOLD	09/26/2024	630.81	
			IT	INTEREST RECEIVED	10/15/2024	4,836.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	666807BT8	NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	IT	INTEREST RECEIVED	05/01/2024	1,673.75	
			IT	INTEREST RECEIVED	11/01/2024	1,673.75	
FINF30140002	666807CJ9	NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	IT	INTEREST RECEIVED	03/15/2024	1,980.00	
			IS	INTEREST SOLD	07/09/2024	627.00	
			IS	INTEREST SOLD	08/20/2024	639.37	
			IT	INTEREST RECEIVED	09/16/2024	247.50	
			IS	INTEREST SOLD	09/26/2024	15.12	
FINF30140002	666807CM2	NORTHROP GRUMMAN CORP 5.200% 06/01/2054 DD 01/31/24	IB	INTEREST BOUGHT	03/14/2024	(127.11)	
			IS	INTEREST SOLD	04/11/2024	205.11	
FINF30140002	667274AC8	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	IT	INTEREST RECEIVED	05/01/2024	1,917.00	
			IT	INTEREST RECEIVED	11/01/2024	1,917.00	
FINF30140002	66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	IB	INTEREST BOUGHT	04/11/2024	(757.78)	
			IT	INTEREST RECEIVED	05/06/2024	12,760.00	
			IS	INTEREST SOLD	10/31/2024	1,925.00	
			IS	INTEREST SOLD	11/04/2024	2,066.78	
			IT	INTEREST RECEIVED	11/06/2024	8,690.00	
			IS	INTEREST SOLD	11/14/2024	141.78	
FINF30140002	67021CAT4	NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	IT	INTEREST RECEIVED	03/15/2024	4,207.50	
			IT	INTEREST RECEIVED	09/16/2024	4,207.50	
FINF30140002	67066GAG9	NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	IT	INTEREST RECEIVED	04/01/2024	3,325.00	
			IT	INTEREST RECEIVED	10/01/2024	3,325.00	
FINF30140002	674599CJ2	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	IT	INTEREST RECEIVED	04/15/2024	1,870.00	
			IS	INTEREST SOLD	08/02/2024	588.50	
			IT	INTEREST RECEIVED	10/15/2024	880.00	
FINF30140002	674599DH5	OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	IT	INTEREST RECEIVED	06/17/2024	596.25	
			IT	INTEREST RECEIVED	12/16/2024	596.25	
FINF30140002	674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	IT	INTEREST RECEIVED	03/15/2024	3,875.00	
			IT	INTEREST RECEIVED	09/16/2024	3,875.00	
FINF30140002	674599DL6	OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	IT	INTEREST RECEIVED	03/15/2024	825.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	674599EM3 OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	IT	INTEREST RECEIVED	09/16/2024	825.00	
		IB	INTEREST BOUGHT	09/18/2024	(830.19)	
		IS	INTEREST SOLD	09/26/2024	302.50	
		IS	INTEREST SOLD	09/27/2024	51.26	
		IS	INTEREST SOLD	09/27/2024	615.08	
FINF30140002	677050AN6 OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	IB	INTEREST BOUGHT	10/07/2024	(1,252.86)	
		IB	INTEREST BOUGHT	03/14/2024	(457.31)	
		IT	INTEREST RECEIVED	04/01/2024	11,867.50	
		IS	INTEREST SOLD	04/11/2024	28.06	
		IT	INTEREST RECEIVED	10/01/2024	11,362.50	
FINF30140002	677050AQ9 OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	IT	INTEREST RECEIVED	02/01/2024	3,281.25	
FINF30140002	677050AS5 OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	IT	INTEREST RECEIVED	08/01/2024	3,281.25	
		IT	INTEREST RECEIVED	04/01/2024	4,837.50	
FINF30140002	677050AU0 OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	IT	INTEREST RECEIVED	10/01/2024	4,837.50	
		IT	INTEREST RECEIVED	06/03/2024	2,879.56	
FINF30140002	677052AA0 OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	IT	INTEREST RECEIVED	12/02/2024	2,945.00	
		IT	INTEREST RECEIVED	05/01/2024	11,287.50	
FINF30140002	68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	IT	INTEREST RECEIVED	11/01/2024	11,287.50	
		IT	INTEREST RECEIVED	04/01/2024	17,005.00	
FINF30140002	68233JBV5 ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	IT	INTEREST RECEIVED	09/30/2024	17,005.00	
		IT	INTEREST RECEIVED	05/15/2024	3,422.50	
FINF30140002	68233JCM4 ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	IS	INTEREST SOLD	07/29/2024	684.50	
		IS	INTEREST SOLD	08/01/2024	351.50	
		IS	INTEREST SOLD	08/20/2024	341.74	
		IS	INTEREST SOLD	09/26/2024	201.96	
		IS	INTEREST SOLD	02/09/2024	1,485.00	
FINF30140002	68389XAV7 ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	IS	INTEREST SOLD	02/12/2024	1,111.69	
		IT	INTEREST RECEIVED	03/15/2024	866.25	
		IS	INTEREST SOLD	07/29/2024	644.88	
		IT	INTEREST RECEIVED	01/08/2024	9,847.00	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	IS	INTEREST SOLD	01/16/2024	105.11
			IS	INTEREST SOLD	01/22/2024	175.58
			IS	INTEREST SOLD	04/22/2024	1,527.93
			IT	INTEREST RECEIVED	05/15/2024	5,671.88
FINF30140002	68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	IT	INTEREST RECEIVED	11/15/2024	5,671.88
			IT	INTEREST RECEIVED	01/16/2024	1,251.25
FINF30140002	68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	IT	INTEREST RECEIVED	07/15/2024	1,251.25
			IT	INTEREST RECEIVED	01/16/2024	3,700.00
FINF30140002	68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	IT	INTEREST RECEIVED	07/15/2024	3,700.00
			IT	INTEREST RECEIVED	05/15/2024	5,320.00
FINF30140002	68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	IT	INTEREST RECEIVED	11/15/2024	5,320.00
			IT	INTEREST RECEIVED	05/15/2024	1,600.00
FINF30140002	68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	IT	INTEREST RECEIVED	11/15/2024	1,600.00
			IS	INTEREST SOLD	02/16/2024	675.00
FINF30140002	68389XBZ7	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	IB	INTEREST BOUGHT	09/12/2024	(1,529.50)
			IB	INTEREST BOUGHT	09/18/2024	(668.00)
			IT	INTEREST RECEIVED	10/01/2024	2,430.00
			IB	INTEREST BOUGHT	03/14/2024	(514.04)
FINF30140002	68389XCA1	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	IT	INTEREST RECEIVED	03/25/2024	9,125.00
			IS	INTEREST SOLD	04/11/2024	48.67
			IT	INTEREST RECEIVED	09/25/2024	8,577.50
			IS	INTEREST SOLD	02/16/2024	1,392.37
			IT	INTEREST RECEIVED	03/25/2024	3,357.50
			IB	INTEREST BOUGHT	04/22/2024	(251.81)
			IS	INTEREST SOLD	08/08/2024	1,386.34
			IS	INTEREST SOLD	08/20/2024	556.84
			IB	INTEREST BOUGHT	09/18/2024	(1,044.01)
			IT	INTEREST RECEIVED	09/25/2024	3,555.00
			IS	INTEREST SOLD	09/26/2024	3.84
			IB	INTEREST BOUGHT	11/06/2024	(427.37)
			IB	INTEREST BOUGHT	11/06/2024	(269.92)
			IB	INTEREST BOUGHT	12/13/2024	(385.12)



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	68389XCK9	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	IS	INTEREST SOLD	02/23/2024	3,289.00	
			IB	INTEREST BOUGHT	03/14/2024	(479.17)	
			IS	INTEREST SOLD	04/11/2024	582.67	
			IT	INTEREST RECEIVED	05/09/2024	30,360.00	
			IS	INTEREST SOLD	05/16/2024	120.75	
			IS	INTEREST SOLD	05/16/2024	120.75	
			IS	INTEREST SOLD	05/20/2024	253.00	
			IS	INTEREST SOLD	06/07/2024	697.67	
			IS	INTEREST SOLD	07/09/2024	460.00	
			IS	INTEREST SOLD	07/25/2024	1,529.50	
			IS	INTEREST SOLD	08/20/2024	483.96	
			IS	INTEREST SOLD	09/26/2024	656.46	
			IT	INTEREST RECEIVED	11/12/2024	8,797.50	
			IT	INTEREST RECEIVED	02/06/2024	5,133.75	
FINF30140002	68389XCQ6	ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	IS	INTEREST SOLD	02/16/2024	138.75	
			IS	INTEREST SOLD	02/21/2024	92.50	
			IS	INTEREST SOLD	02/21/2024	92.50	
			IS	INTEREST SOLD	02/22/2024	37.00	
			IB	INTEREST BOUGHT	03/14/2024	(117.17)	
			IS	INTEREST SOLD	04/11/2024	200.42	
			IB	INTEREST BOUGHT	10/07/2024	(126.91)	
FINF30140002	68389XCU7	ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	IS	INTEREST SOLD	10/07/2024	141.84	
			IB	INTEREST BOUGHT	10/07/2024	(141.84)	
			IB	INTEREST BOUGHT	11/06/2024	(407.60)	
			IB	INTEREST BOUGHT	11/06/2024	(145.57)	
			IB	INTEREST BOUGHT	10/07/2024	(129.86)	
FINF30140002	68389XCV5	ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	IS	INTEREST SOLD	10/07/2024	145.14	
			IS	INTEREST SOLD	10/07/2024	68.75	
			IB	INTEREST BOUGHT	10/07/2024	(68.75)	
			IB	INTEREST BOUGHT	10/07/2024	(145.14)	
			IB	INTEREST BOUGHT	10/07/2024	(68.75)	
FINF30140002	69047QAD4	OVINTIV INC 7.100% 07/15/2053 DD 05/31/23	IB	INTEREST BOUGHT	09/18/2024	(1,739.50)	
			IS	INTEREST SOLD	09/20/2024	128.19	
			IS	INTEREST SOLD	09/26/2024	70.01	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	693304BE6	PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	IS	INTEREST SOLD	09/26/2024	770.15
			IS	INTEREST SOLD	09/27/2024	355.00
			IS	INTEREST SOLD	10/01/2024	74.94
			IS	INTEREST SOLD	11/22/2024	1,001.89
			IT	INTEREST RECEIVED	02/15/2024	2,625.00
FINF30140002	693475BU8	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	IT	INTEREST RECEIVED	08/15/2024	2,625.00
			IS	INTEREST SOLD	02/13/2024	863.19
			IS	INTEREST SOLD	03/08/2024	1,317.71
			IS	INTEREST SOLD	03/11/2024	2,827.34
			IB	INTEREST BOUGHT	10/30/2024	(114.58)
FINF30140002	693475BW4	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24	IS	INTEREST SOLD	02/13/2024	480.10
			IS	INTEREST SOLD	02/21/2024	525.82
			IS	INTEREST SOLD	03/05/2024	677.97
			IB	INTEREST BOUGHT	03/14/2024	(286.95)
			IS	INTEREST SOLD	07/09/2024	921.56
FINF30140002	69352PAT0	PPL CAPITAL FUNDING INC 5.250% 09/01/2034 DD 08/09/24	IS	INTEREST SOLD	10/31/2024	1,554.58
FINF30140002	694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	IT	INTEREST RECEIVED	02/01/2024	3,547.50
FINF30140002	694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	IT	INTEREST RECEIVED	08/01/2024	3,547.50
			IT	INTEREST RECEIVED	02/01/2024	3,850.00
FINF30140002	694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	IB	INTEREST BOUGHT	03/13/2024	(102.08)
			IT	INTEREST RECEIVED	08/01/2024	4,287.50
			IT	INTEREST RECEIVED	01/02/2024	3,341.25
			IB	INTEREST BOUGHT	03/18/2024	(582.31)
			IB	INTEREST BOUGHT	03/18/2024	(52.94)
			IB	INTEREST BOUGHT	03/22/2024	(334.12)
			IB	INTEREST BOUGHT	03/25/2024	(57.75)
			IB	INTEREST BOUGHT	04/15/2024	(357.50)
			IB	INTEREST BOUGHT	04/15/2024	(429.00)
			IB	INTEREST BOUGHT	04/16/2024	(144.37)
			IB	INTEREST BOUGHT	04/17/2024	(189.48)
			IB	INTEREST BOUGHT	04/19/2024	(445.50)
			IB	INTEREST BOUGHT	04/19/2024	(772.20)
			IB	INTEREST BOUGHT	05/06/2024	(343.75)

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	IT	INTEREST RECEIVED	07/01/2024	10,147.50
			IB	INTEREST BOUGHT	12/06/2024	(959.06)
			IT	INTEREST RECEIVED	01/02/2024	8,280.00
FINF30140002	694308JU2	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	IT	INTEREST RECEIVED	07/01/2024	8,280.00
			IT	INTEREST RECEIVED	06/03/2024	3,885.00
FINF30140002	694308KD8	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	IT	INTEREST RECEIVED	12/02/2024	3,885.00
			IB	INTEREST BOUGHT	03/13/2024	(26.25)
FINF30140002	694308KH9	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	IT	INTEREST RECEIVED	09/03/2024	393.75
			IT	INTEREST RECEIVED	01/16/2024	17,077.50
FINF30140002	694308KK2	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	IB	INTEREST BOUGHT	03/13/2024	(271.88)
			IB	INTEREST BOUGHT	03/14/2024	(221.25)
			IB	INTEREST BOUGHT	03/26/2024	(465.94)
			IB	INTEREST BOUGHT	03/26/2024	(199.69)
			IB	INTEREST BOUGHT	03/28/2024	(410.62)
			IS	INTEREST SOLD	04/11/2024	322.50
			IB	INTEREST BOUGHT	04/15/2024	(506.25)
			IB	INTEREST BOUGHT	04/16/2024	(597.19)
			IB	INTEREST BOUGHT	04/17/2024	(517.50)
			IB	INTEREST BOUGHT	04/17/2024	(603.75)
			IB	INTEREST BOUGHT	04/19/2024	(528.75)
			IB	INTEREST BOUGHT	05/02/2024	(902.81)
			IB	INTEREST BOUGHT	05/03/2024	(1,822.50)
			IT	INTEREST RECEIVED	07/15/2024	30,577.50
			IB	INTEREST BOUGHT	10/07/2024	(845.63)
			IB	INTEREST BOUGHT	12/05/2024	(656.25)
			IT	INTEREST RECEIVED	04/01/2024	4,522.50
FINF30140002	695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	IT	INTEREST RECEIVED	10/01/2024	4,522.50
			IT	INTEREST RECEIVED	01/16/2024	11,700.00
FINF30140002	695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	IT	INTEREST RECEIVED	07/15/2024	11,700.00
			IT	INTEREST RECEIVED	03/15/2024	1,650.00
FINF30140002	695114DA3	PACIFICORP 5.500% 05/15/2054 DD 05/17/23	IT	INTEREST RECEIVED	09/16/2024	1,650.00
			IB	INTEREST BOUGHT	01/26/2024	(379.65)

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	695114DE5 PACIFICORP 5.800% 01/15/2055 DD 01/05/24	IT	INTEREST RECEIVED	05/15/2024	5,692.50	
		IT	INTEREST RECEIVED	11/15/2024	5,692.50	
		IB	INTEREST BOUGHT	01/26/2024	(115.03)	
		IB	INTEREST BOUGHT	01/26/2024	(118.42)	
		IB	INTEREST BOUGHT	03/14/2024	(222.33)	
		IS	INTEREST SOLD	07/09/2024	1,185.78	
		IT	INTEREST RECEIVED	07/15/2024	12,519.94	
		IS	INTEREST SOLD	08/20/2024	169.17	
FINF30140002	713448FF0 PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	IS	INTEREST SOLD	09/26/2024	343.17	
		IT	INTEREST RECEIVED	04/22/2024	485.63	
		IT	INTEREST RECEIVED	10/21/2024	485.63	
FINF30140002	713448FZ6 PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	IB	INTEREST BOUGHT	07/18/2024	(5.10)	
		IB	INTEREST BOUGHT	07/18/2024	(5.10)	
		IS	INTEREST SOLD	08/20/2024	120.31	
		IS	INTEREST SOLD	09/26/2024	301.88	
		IS	INTEREST SOLD	12/17/2024	2,078.13	
		IT	INTEREST RECEIVED	05/15/2024	510.00	
FINF30140002	71644EAJ1 SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	CD	PARTIAL INTEREST	10/07/2024	160.93	
		IT	INTEREST RECEIVED	11/15/2024	306.00	
		IB	INTEREST BOUGHT	01/19/2024	(340.67)	
FINF30140002	716973AF9 PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	IB	INTEREST BOUGHT	01/19/2024	(255.50)	
		IT	INTEREST RECEIVED	05/20/2024	25,933.25	
		IT	INTEREST RECEIVED	11/19/2024	25,933.25	
		IB	INTEREST BOUGHT	03/14/2024	(338.61)	
		IT	INTEREST RECEIVED	05/20/2024	13,568.00	
		IS	INTEREST SOLD	06/28/2024	258.38	
FINF30140002	716973AG7 PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	IS	INTEREST SOLD	07/01/2024	556.50	
		IS	INTEREST SOLD	07/09/2024	294.44	
		IS	INTEREST SOLD	07/18/2024	694.89	
		IS	INTEREST SOLD	07/19/2024	706.67	
		IS	INTEREST SOLD	07/19/2024	309.17	
		IS	INTEREST SOLD	07/24/2024	660.29	
		IS	INTEREST SOLD	07/25/2024	398.38	
		IS	INTEREST SOLD	07/25/2024	398.38	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	716973AH5 PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	IS	INTEREST SOLD	07/25/2024	310.93	
		IB	INTEREST BOUGHT	03/13/2024	(676.40)	
		IB	INTEREST BOUGHT	03/14/2024	(255.88)	
		IB	INTEREST BOUGHT	03/15/2024	(860.33)	
		IB	INTEREST BOUGHT	03/18/2024	(1,059.10)	
		IB	INTEREST BOUGHT	04/11/2024	(631.90)	
		IT	INTEREST RECEIVED	05/20/2024	29,289.90	
		IS	INTEREST SOLD	07/09/2024	296.67	
		IS	INTEREST SOLD	07/31/2024	865.08	
		IS	INTEREST SOLD	08/20/2024	337.46	
		IS	INTEREST SOLD	09/25/2024	1,027.95	
		IS	INTEREST SOLD	09/26/2024	941.92	
		IS	INTEREST SOLD	10/11/2024	2,316.97	
		IS	INTEREST SOLD	10/11/2024	1,158.48	
		IS	INTEREST SOLD	10/18/2024	2,983.72	
		IS	INTEREST SOLD	10/21/2024	2,705.60	
		IS	INTEREST SOLD	10/31/2024	2,282.85	
		IT	INTEREST RECEIVED	11/19/2024	8,837.70	
		IS	INTEREST SOLD	11/21/2024	29.67	
		IS	INTEREST SOLD	11/22/2024	42.28	
FINF30140002	717081EC3 PFIZER INC 4.000% 12/15/2036 DD 11/21/16	IS	INTEREST SOLD	01/19/2024	207.78	
		IS	INTEREST SOLD	01/19/2024	151.11	
		IS	INTEREST SOLD	01/23/2024	337.78	
FINF30140002	717081EZ2 PFIZER INC 2.550% 05/28/2040 DD 05/28/20	IS	INTEREST SOLD	04/02/2024	891.67	
		IT	INTEREST RECEIVED	05/28/2024	2,358.75	
		IS	INTEREST SOLD	11/21/2024	673.98	
FINF30140002	718172AU3 PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	IT	INTEREST RECEIVED	11/29/2024	1,657.50	
		IT	INTEREST RECEIVED	02/21/2024	3,196.88	
FINF30140002	718172AW9 PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	IT	INTEREST RECEIVED	08/21/2024	3,196.88	
		IT	INTEREST RECEIVED	03/04/2024	1,031.25	
FINF30140002	718172BD0 PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	IT	INTEREST RECEIVED	09/04/2024	1,031.25	
		IT	INTEREST RECEIVED	05/15/2024	1,170.00	
		IT	INTEREST RECEIVED	11/15/2024	1,170.00	

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	718546AK0	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	IS	INTEREST SOLD	01/22/2024	173.08	
			IS	INTEREST SOLD	01/24/2024	222.81	
			IS	INTEREST SOLD	01/25/2024	452.08	
FINF30140002	718546BA1	PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21	IT	INTEREST RECEIVED	03/15/2024	3,547.50	
			IS	INTEREST SOLD	07/09/2024	574.75	
			IS	INTEREST SOLD	07/12/2024	321.75	
			IS	INTEREST SOLD	07/19/2024	795.67	
			IS	INTEREST SOLD	07/25/2024	715.00	
FINF30140002	718547AP7	PHILLIPS 66 CO 4.900% 10/01/2046 DD 04/01/23	IT	INTEREST RECEIVED	04/01/2024	4,287.50	
			IS	INTEREST SOLD	07/29/2024	2,810.69	
FINF30140002	737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	IT	INTEREST RECEIVED	05/15/2024	2,600.00	
			IT	INTEREST RECEIVED	11/15/2024	2,600.00	
FINF30140002	737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	IT	INTEREST RECEIVED	03/15/2024	4,980.00	
			IT	INTEREST RECEIVED	09/16/2024	4,980.00	
FINF30140002	74340XCF6	PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	IS	INTEREST SOLD	01/29/2024	128.33	
			IT	INTEREST RECEIVED	06/17/2024	4,200.00	
			IS	INTEREST SOLD	09/26/2024	441.88	
			IT	INTEREST RECEIVED	12/16/2024	3,412.50	
FINF30140002	74340XCK5	PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	IB	INTEREST BOUGHT	01/29/2024	(11.67)	
			IB	INTEREST BOUGHT	04/11/2024	(387.92)	
			IB	INTEREST BOUGHT	07/23/2024	(4,932.08)	
			IT	INTEREST RECEIVED	09/16/2024	10,397.92	
			IS	INTEREST SOLD	09/26/2024	48.13	
			IB	INTEREST BOUGHT	11/08/2024	(270.52)	
			IB	INTEREST BOUGHT	11/08/2024	(386.46)	
FINF30140002	744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	IT	INTEREST RECEIVED	06/07/2024	1,073.88	
			IT	INTEREST RECEIVED	12/09/2024	1,073.88	
FINF30140002	744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	IT	INTEREST RECEIVED	06/07/2024	1,377.25	
			IT	INTEREST RECEIVED	12/09/2024	1,377.25	
FINF30140002	744320BP6	PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	IS	INTEREST SOLD	07/09/2024	1,704.44	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	744448BZ3	PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	IT	INTEREST RECEIVED	09/16/2024	6,146.11
			IS	INTEREST SOLD	10/08/2024	103.82
			IS	INTEREST SOLD	10/09/2024	216.67
			IT	INTEREST RECEIVED	03/01/2024	6,718.75
FINF30140002	744448CJ8	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	IT	INTEREST RECEIVED	09/03/2024	6,718.75
			IT	INTEREST RECEIVED	03/15/2024	5,233.75
FINF30140002	744533BR0	PUBLIC SERVICE CO OF OKLAHOMA 5.200% 01/15/2035 DD 12/05/24	IT	INTEREST RECEIVED	09/16/2024	5,233.75
			IS	INTEREST SOLD	12/06/2024	6.50
FINF30140002	74460WAH0	PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	IB	INTEREST BOUGHT	04/16/2024	(1,783.33)
			IS	INTEREST SOLD	07/19/2024	499.33
			IS	INTEREST SOLD	07/19/2024	124.83
			IS	INTEREST SOLD	07/25/2024	387.88
			IT	INTEREST RECEIVED	08/01/2024	3,210.00
			IS	INTEREST SOLD	09/26/2024	245.21
FINF30140002	75513EAC5	RTX CORP 3.125% 07/01/2050 DD 05/18/20	IB	INTEREST BOUGHT	09/18/2024	(401.04)
FINF30140002	75513ECP4	RTX CORP 3.030% 03/15/2052 DD 11/16/21	IT	INTEREST RECEIVED	03/15/2024	1,439.25
			IT	INTEREST RECEIVED	09/16/2024	1,439.25
FINF30140002	75513ECS8	RTX CORP 5.375% 02/27/2053 DD 02/27/23	IB	INTEREST BOUGHT	05/02/2024	(485.24)
FINF30140002	75513ECX7	RTX CORP 6.400% 03/15/2054 DD 11/08/23	IT	INTEREST RECEIVED	08/27/2024	1,343.75
			IB	INTEREST BOUGHT	03/14/2024	(336.00)
FINF30140002	756109CD4	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23	IT	INTEREST RECEIVED	03/15/2024	6,389.51
			IS	INTEREST SOLD	04/11/2024	69.33
			IS	INTEREST SOLD	05/02/2024	376.00
			IS	INTEREST SOLD	07/09/2024	709.33
			IS	INTEREST SOLD	08/20/2024	688.89
			IT	INTEREST RECEIVED	09/16/2024	5,216.00
			IS	INTEREST SOLD	09/18/2024	21.33
			IS	INTEREST SOLD	09/26/2024	48.89
			IT	INTEREST RECEIVED	02/15/2024	8,960.00
			IS	INTEREST SOLD	02/22/2024	31.11
			IS	INTEREST SOLD	04/15/2024	133.33



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	IS	INTEREST SOLD	05/02/2024	2,361.33
			IS	INTEREST SOLD	05/14/2024	1,107.56
			IT	INTEREST RECEIVED	02/01/2024	660.00
FINF30140002	75884RAY9	REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	IT	INTEREST RECEIVED	08/01/2024	660.00
			IB	INTEREST BOUGHT	01/09/2024	(294.50)
FINF30140002	761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	IT	INTEREST RECEIVED	03/15/2024	7,440.00
			IT	INTEREST RECEIVED	09/16/2024	7,440.00
			IT	INTEREST RECEIVED	03/15/2024	5,688.75
FINF30140002	761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	IT	INTEREST RECEIVED	09/16/2024	5,688.75
			IT	INTEREST RECEIVED	02/15/2024	12,577.50
FINF30140002	76720AAP1	RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	IT	INTEREST RECEIVED	08/15/2024	12,577.50
			IB	INTEREST BOUGHT	04/11/2024	(159.44)
FINF30140002	771196BY7	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	IT	INTEREST RECEIVED	09/09/2024	896.88
			IT	INTEREST RECEIVED	06/13/2024	7,364.78
FINF30140002	771196CM2	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24	IS	INTEREST SOLD	08/14/2024	552.18
			IS	INTEREST SOLD	08/15/2024	538.78
			IS	INTEREST SOLD	08/16/2024	228.11
			IS	INTEREST SOLD	08/20/2024	169.82
			IS	INTEREST SOLD	09/26/2024	298.36
			IT	INTEREST RECEIVED	12/13/2024	2,541.83
			IS	INTEREST SOLD	06/06/2024	892.86
FINF30140002	78016HZW3	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24	IS	INTEREST SOLD	07/17/2024	560.94
			IS	INTEREST SOLD	07/18/2024	1,130.57
			IS	INTEREST SOLD	01/24/2024	28.61
FINF30140002	78409VBL7	S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23	IS	INTEREST SOLD	01/24/2024	14.31
			IS	INTEREST SOLD	01/25/2024	17.17
			IS	INTEREST SOLD	01/26/2024	40.06
			IS	INTEREST SOLD	01/29/2024	78.68
			IT	INTEREST RECEIVED	03/01/2024	647.50
FINF30140002	78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	IS	INTEREST SOLD	04/29/2024	208.64
			IT	INTEREST RECEIVED	05/01/2024	7,140.05

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	78516FAC3 SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	IT	INTEREST RECEIVED	11/01/2024	7,140.05	
		IT	INTEREST RECEIVED	05/01/2024	5,436.00	
		IS	INTEREST SOLD	07/09/2024	456.36	
		IS	INTEREST SOLD	08/20/2024	512.06	
		IS	INTEREST SOLD	09/26/2024	681.18	
FINF30140002	79466LAK0 SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	IT	INTEREST RECEIVED	11/01/2024	2,536.80	
		IT	INTEREST RECEIVED	01/16/2024	6,412.50	
FINF30140002	79466LAL8 SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	IT	INTEREST RECEIVED	07/15/2024	6,412.50	
		IT	INTEREST RECEIVED	01/16/2024	3,407.50	
FINF30140002	79466LAM6 SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	IT	INTEREST RECEIVED	07/15/2024	3,407.50	
		IT	INTEREST RECEIVED	01/16/2024	2,516.25	
FINF30140002	797440BW3 SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	IT	INTEREST RECEIVED	07/15/2024	2,516.25	
		IT	INTEREST RECEIVED	05/15/2024	622.50	
FINF30140002	797440BX1 SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	IT	INTEREST RECEIVED	11/15/2024	622.50	
		IT	INTEREST RECEIVED	06/17/2024	3,382.50	
FINF30140002	797440BY9 SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	IT	INTEREST RECEIVED	12/16/2024	3,382.50	
		IT	INTEREST RECEIVED	04/15/2024	747.00	
FINF30140002	816851BH1 SEMPRA 3.800% 02/01/2038 DD 01/12/18	IT	INTEREST RECEIVED	10/15/2024	747.00	
		IT	INTEREST RECEIVED	02/01/2024	4,085.00	
FINF30140002	816851BJ7 SEMPRA 4.000% 02/01/2048 DD 01/12/18	IT	INTEREST RECEIVED	08/01/2024	4,085.00	
		IT	INTEREST RECEIVED	02/01/2024	460.00	
FINF30140002	817826AF7 7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21	IT	INTEREST RECEIVED	08/01/2024	460.00	
		IT	INTEREST RECEIVED	02/12/2024	2,937.50	
FINF30140002	817826AG5 7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21	IT	INTEREST RECEIVED	08/12/2024	2,937.50	
		IS	INTEREST SOLD	09/11/2024	118.40	
		IS	INTEREST SOLD	09/26/2024	159.72	
		IS	INTEREST SOLD	10/09/2024	266.32	
		IS	INTEREST SOLD	10/10/2024	270.83	
		IT	INTEREST RECEIVED	02/12/2024	2,590.00	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	07/09/2024	695.33	
		IT	INTEREST RECEIVED	08/12/2024	1,750.00	
		IS	INTEREST SOLD	08/20/2024	81.67	
		IS	INTEREST SOLD	08/20/2024	11.67	
		IS	INTEREST SOLD	08/20/2024	3.89	
FINF30140002	822582AT9 SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	IT	INTEREST RECEIVED	02/21/2024	815.63	
		IT	INTEREST RECEIVED	08/21/2024	815.63	
FINF30140002	822582BE1 SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	IS	INTEREST SOLD	04/09/2024	508.75	
		IS	INTEREST SOLD	04/09/2024	1,102.29	
		IS	INTEREST SOLD	04/16/2024	3,640.89	
FINF30140002	822582BQ4 SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	IT	INTEREST RECEIVED	05/10/2024	4,800.00	
FINF30140002	822582BY7 SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	IT	INTEREST RECEIVED	03/12/2024	1,593.75	
		IT	INTEREST RECEIVED	09/12/2024	1,593.75	
FINF30140002	822582CH3 SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	IB	INTEREST BOUGHT	01/11/2024	(42.88)	
		IT	INTEREST RECEIVED	04/08/2024	81.25	
		IT	INTEREST RECEIVED	10/07/2024	81.25	
FINF30140002	822582CL4 SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	IT	INTEREST RECEIVED	05/28/2024	7,050.00	
		IT	INTEREST RECEIVED	11/26/2024	7,050.00	
FINF30140002	822905AE5 SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	IT	INTEREST RECEIVED	11/12/2024	4,800.00	
FINF30140002	828807CZ8 SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	IT	INTEREST RECEIVED	05/30/2024	637.50	
		IT	INTEREST RECEIVED	12/02/2024	637.50	
FINF30140002	828807DH7 SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	IT	INTEREST RECEIVED	03/13/2024	2,681.25	
		IT	INTEREST RECEIVED	09/13/2024	2,681.25	
FINF30140002	828807DJ3 SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	IT	INTEREST RECEIVED	01/16/2024	950.00	
		IT	INTEREST RECEIVED	07/15/2024	950.00	
FINF30140002	828807DV6 SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	IT	INTEREST RECEIVED	03/08/2024	8,921.25	
		IT	INTEREST RECEIVED	09/09/2024	8,921.25	
		IS	INTEREST SOLD	09/26/2024	87.75	
		IS	INTEREST SOLD	11/08/2024	390.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	828807DX2	SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	IB	INTEREST BOUGHT	04/11/2024	(842.33)	
			IT	INTEREST RECEIVED	07/15/2024	11,587.62	
			IS	INTEREST SOLD	11/08/2024	834.94	
FINF30140002	83007CAG7	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24	IS	INTEREST SOLD	09/04/2024	66.91	
FINF30140002	83444MAJ0	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	IB	INTEREST BOUGHT	08/07/2024	(1,835.56)	
			IB	INTEREST BOUGHT	08/07/2024	(1,442.22)	
			IS	INTEREST SOLD	08/12/2024	2,298.54	
			IB	INTEREST BOUGHT	08/21/2024	(3,279.42)	
			IB	INTEREST BOUGHT	08/22/2024	(1,577.43)	
			IB	INTEREST BOUGHT	09/03/2024	(1,981.42)	
			IB	INTEREST BOUGHT	09/05/2024	(1,078.39)	
			IB	INTEREST BOUGHT	09/05/2024	(1,386.50)	
			IB	INTEREST BOUGHT	09/09/2024	(472.00)	
			IB	INTEREST BOUGHT	09/09/2024	(3,618.67)	
			IB	INTEREST BOUGHT	09/13/2024	(2,087.94)	
			IB	INTEREST BOUGHT	09/18/2024	(1,647.08)	
			IB	INTEREST BOUGHT	09/30/2024	(2,443.58)	
			IB	INTEREST BOUGHT	09/30/2024	(1,570.87)	
			IB	INTEREST BOUGHT	09/30/2024	(5,061.71)	
			IT	INTEREST RECEIVED	10/30/2024	34,249.50	
FINF30140002	83444MAL5	SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	IB	INTEREST BOUGHT	08/07/2024	(1,600.00)	
			IB	INTEREST BOUGHT	08/07/2024	(1,466.67)	
			IB	INTEREST BOUGHT	08/12/2024	(2,200.00)	
			IB	INTEREST BOUGHT	08/23/2024	(1,320.00)	
			IB	INTEREST BOUGHT	08/30/2024	(915.00)	
			IB	INTEREST BOUGHT	09/03/2024	(930.00)	
			IB	INTEREST BOUGHT	10/07/2024	(1,466.67)	
			IT	INTEREST RECEIVED	11/15/2024	14,620.00	
FINF30140002	837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	IT	INTEREST RECEIVED	06/03/2024	765.00	
			IT	INTEREST RECEIVED	12/02/2024	765.00	
FINF30140002	842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	IT	INTEREST RECEIVED	04/01/2024	1,400.00	
			IT	INTEREST RECEIVED	10/01/2024	1,400.00	
FINF30140002	842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	IT	INTEREST RECEIVED	03/01/2024	6,290.63	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	842434CY6 SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	IT	INTEREST RECEIVED	09/03/2024	6,290.63	
		IT	INTEREST RECEIVED	06/03/2024	6,181.25	
FINF30140002	84346LAA8 SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	IT	INTEREST RECEIVED	12/02/2024	6,181.25	
		IT	INTEREST RECEIVED	03/15/2024	8,160.00	
FINF30140002	853254DC1 STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24	IT	INTEREST RECEIVED	09/16/2024	8,160.00	
		IS	INTEREST SOLD	06/06/2024	54.13	
		IS	INTEREST SOLD	07/19/2024	586.40	
FINF30140002	866677AE7 SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21	IS	INTEREST SOLD	08/02/2024	703.68	
		IS	INTEREST SOLD	08/20/2024	866.07	
		IT	INTEREST RECEIVED	01/16/2024	4,806.00	
		IS	INTEREST SOLD	01/18/2024	10.13	
		IS	INTEREST SOLD	01/22/2024	10.50	
		IS	INTEREST SOLD	01/26/2024	41.25	
		IS	INTEREST SOLD	01/26/2024	41.25	
		IS	INTEREST SOLD	01/29/2024	52.50	
		IS	INTEREST SOLD	04/03/2024	573.30	
		IS	INTEREST SOLD	04/04/2024	254.78	
FINF30140002	866677AH0 SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	IT	INTEREST RECEIVED	04/15/2024	7,560.00	
FINF30140002	866677AJ6 SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	IT	INTEREST RECEIVED	10/15/2024	7,560.00	
		IT	INTEREST RECEIVED	01/16/2024	2,850.00	
FINF30140002	867224AE7 SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	IT	INTEREST RECEIVED	07/15/2024	2,850.00	
		IT	INTEREST RECEIVED	03/04/2024	468.75	
FINF30140002	86765BAQ2 ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	IS	INTEREST SOLD	07/09/2024	325.52	
		IB	INTEREST BOUGHT	03/14/2024	(442.12)	
		IS	INTEREST SOLD	04/11/2024	542.43	
FINF30140002	86765BAV1 ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	IT	INTEREST RECEIVED	05/15/2024	14,980.00	
		IT	INTEREST RECEIVED	11/15/2024	14,980.00	
		IT	INTEREST RECEIVED	04/01/2024	6,750.00	
FINF30140002	86944BAJ2 SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	IT	INTEREST RECEIVED	10/01/2024	6,750.00	
		IT	INTEREST RECEIVED	02/15/2024	1,764.53	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	87264ABL8 T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	IT	INTEREST RECEIVED	08/15/2024	1,764.53	
		IT	INTEREST RECEIVED	02/15/2024	6,000.00	
		IB	INTEREST BOUGHT	03/14/2024	(72.50)	
		IS	INTEREST SOLD	04/11/2024	140.00	
		IT	INTEREST RECEIVED	08/15/2024	6,000.00	
FINF30140002	87264ABY0 T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	IS	INTEREST SOLD	09/26/2024	153.75	
		IB	INTEREST BOUGHT	04/18/2024	(918.00)	
		IT	INTEREST RECEIVED	05/15/2024	1,080.00	
		IS	INTEREST SOLD	06/27/2024	252.00	
		IT	INTEREST RECEIVED	03/15/2024	3,045.00	
FINF30140002	87264ACX1 T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	IS	INTEREST SOLD	04/18/2024	319.00	
		IS	INTEREST SOLD	06/27/2024	739.50	
		IT	INTEREST RECEIVED	06/17/2024	4,650.00	
		IS	INTEREST SOLD	07/25/2024	1,033.33	
		IB	INTEREST BOUGHT	03/14/2024	(189.44)	
FINF30140002	87264ADD4 T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	IS	INTEREST SOLD	04/11/2024	271.94	
		IT	INTEREST RECEIVED	01/16/2024	1,180.00	
		IB	INTEREST BOUGHT	05/28/2024	(272.47)	
		IT	INTEREST RECEIVED	07/15/2024	1,548.75	
		IT	INTEREST RECEIVED	01/16/2024	120.00	
FINF30140002	87612EBN5 TARGET CORP 2.950% 01/15/2052 DD 01/24/22	IS	INTEREST SOLD	01/22/2024	4.67	
		IB	INTEREST BOUGHT	03/14/2024	(157.33)	
		IS	INTEREST SOLD	05/28/2024	354.67	
		IT	INTEREST RECEIVED	01/16/2024	4,668.75	
		IT	INTEREST RECEIVED	07/15/2024	4,668.75	
FINF30140002	87612EBR6 TARGET CORP 4.800% 01/15/2053 DD 01/24/23	IS	INTEREST SOLD	03/01/2024	52.89	
		IS	INTEREST SOLD	03/08/2024	111.23	
		IS	INTEREST SOLD	04/11/2024	393.56	
		IT	INTEREST RECEIVED	04/15/2024	3,290.00	
		IT	INTEREST RECEIVED	10/15/2024	3,290.00	
FINF30140002	882384AE0 TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	IT	INTEREST RECEIVED	07/15/2024	4,668.75	
		IS	INTEREST SOLD	03/01/2024	52.89	
		IS	INTEREST SOLD	03/08/2024	111.23	
		IS	INTEREST SOLD	04/11/2024	393.56	
		IT	INTEREST RECEIVED	04/15/2024	3,290.00	
FINF30140002	88339WAA4 WILLIAMS COS INC/THE 3.500% 10/15/2051 DD 10/08/21	IT	INTEREST RECEIVED	10/15/2024	3,290.00	
		IS	INTEREST SOLD	03/08/2024	111.23	
		IS	INTEREST SOLD	04/11/2024	393.56	
		IT	INTEREST RECEIVED	04/15/2024	3,290.00	
		IT	INTEREST RECEIVED	10/15/2024	3,290.00	
FINF30140002	883556CM2 THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	IT	INTEREST RECEIVED	10/15/2024	3,290.00	
		IS	INTEREST SOLD	03/08/2024	111.23	
		IS	INTEREST SOLD	04/11/2024	393.56	
		IT	INTEREST RECEIVED	04/15/2024	3,290.00	
		IT	INTEREST RECEIVED	10/15/2024	3,290.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	IT	INTEREST RECEIVED	05/01/2024	2,128.75	
			IT	INTEREST RECEIVED	11/01/2024	2,128.75	
FINF30140002	88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	IT	INTEREST RECEIVED	01/02/2024	6,935.00	
			IT	INTEREST RECEIVED	07/01/2024	6,935.00	
FINF30140002	88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	IT	INTEREST RECEIVED	06/17/2024	9,618.75	
			IT	INTEREST RECEIVED	12/16/2024	9,618.75	
FINF30140002	88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	IT	INTEREST RECEIVED	05/15/2024	5,140.63	
			IT	INTEREST RECEIVED	11/15/2024	5,140.63	
FINF30140002	88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	IT	INTEREST RECEIVED	03/15/2024	6,075.00	
			IT	INTEREST RECEIVED	09/16/2024	6,075.00	
FINF30140002	89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	IB	INTEREST BOUGHT	04/11/2024	(27.44)	
			IS	INTEREST SOLD	04/12/2024	26.68	
			IS	INTEREST SOLD	05/01/2024	118.91	
			IS	INTEREST SOLD	05/07/2024	121.96	
			IS	INTEREST SOLD	05/29/2024	370.44	
			IS	INTEREST SOLD	09/26/2024	782.04	
			IT	INTEREST RECEIVED	10/07/2024	5,076.40	
FINF30140002	89157XAC5	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	IB	INTEREST BOUGHT	04/12/2024	(21.93)	
			IB	INTEREST BOUGHT	04/12/2024	(21.93)	
			IS	INTEREST SOLD	04/12/2024	21.93	
			IB	INTEREST BOUGHT	05/01/2024	(101.80)	
			IB	INTEREST BOUGHT	05/07/2024	(125.29)	
			IB	INTEREST BOUGHT	05/29/2024	(338.28)	
			IT	INTEREST RECEIVED	10/07/2024	13,954.05	
FINF30140002	89157XAE1	TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	IB	INTEREST BOUGHT	10/07/2024	(415.41)	
FINF30140002	89157XAF8	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	IS	INTEREST SOLD	09/26/2024	60.28	
			IB	INTEREST BOUGHT	10/07/2024	(183.09)	
FINF30140002	89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	IT	INTEREST RECEIVED	05/15/2024	3,918.75	
			IS	INTEREST SOLD	07/09/2024	427.50	
			IS	INTEREST SOLD	08/20/2024	501.39	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	IS	INTEREST SOLD	09/26/2024	777.81
			IT	INTEREST RECEIVED	10/15/2024	395.83
			IT	INTEREST RECEIVED	02/15/2024	14,580.00
FINF30140002	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	IS	INTEREST SOLD	03/11/2024	663.00
			IT	INTEREST RECEIVED	08/15/2024	9,990.00
			IT	INTEREST RECEIVED	02/01/2024	2,002.50
FINF30140002	89417EAS8	TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	IT	INTEREST RECEIVED	08/01/2024	2,002.50
			IB	INTEREST BOUGHT	04/11/2024	(617.67)
			IT	INTEREST RECEIVED	05/28/2024	7,630.00
FINF30140002	89788MAM4	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	IT	INTEREST RECEIVED	11/25/2024	7,630.00
			IT	INTEREST RECEIVED	01/26/2024	2,945.15
			IT	INTEREST RECEIVED	07/26/2024	2,945.15
FINF30140002	89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	IT	INTEREST RECEIVED	06/10/2024	8,067.13
			IT	INTEREST RECEIVED	12/09/2024	8,067.13
			IB	INTEREST BOUGHT	02/05/2024	(200.68)
FINF30140002	89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	IB	INTEREST BOUGHT	02/05/2024	(130.88)
			IB	INTEREST BOUGHT	03/14/2024	(277.62)
			IS	INTEREST SOLD	07/09/2024	1,963.16
FINF30140002	898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	IT	INTEREST RECEIVED	07/24/2024	14,991.38
			IB	INTEREST BOUGHT	11/15/2024	(1,320.67)
			IT	INTEREST RECEIVED	06/17/2024	700.00
FINF30140002	902613AT5	UBS GROUP AG 144A VAR RT 08/05/2033 DD 08/05/22	IT	INTEREST RECEIVED	12/16/2024	700.00
			IT	INTEREST RECEIVED	02/05/2024	523.74
			IT	INTEREST RECEIVED	08/05/2024	523.74
FINF30140002	90353TAQ3	UBER TECHNOLOGIES INC 5.350% 09/15/2054 DD 09/09/24	IS	INTEREST SOLD	10/08/2024	183.31
			IS	INTEREST SOLD	09/26/2024	240.01
			IT	INTEREST RECEIVED	03/15/2024	5,557.50
FINF30140002	906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	IT	INTEREST RECEIVED	09/16/2024	5,557.50
			IT	INTEREST RECEIVED	04/01/2024	5,147.65
			IT	INTEREST RECEIVED	04/01/2024	5,147.65
FINF30140002	907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	IT	INTEREST RECEIVED	04/01/2024	5,147.65
			IT	INTEREST RECEIVED	04/01/2024	5,147.65
			IT	INTEREST RECEIVED	04/01/2024	5,147.65

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	907818FD5 UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	IT	INTEREST RECEIVED	10/01/2024	5,147.65	
		IT	INTEREST RECEIVED	02/15/2024	1,153.75	
FINF30140002	907818FG8 UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	IT	INTEREST RECEIVED	08/15/2024	1,153.75	
		IT	INTEREST RECEIVED	03/20/2024	1,055.73	
FINF30140002	907818FN3 UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	IT	INTEREST RECEIVED	09/20/2024	1,055.73	
		IS	INTEREST SOLD	02/16/2024	495.50	
FINF30140002	907818FY9 UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	IT	INTEREST RECEIVED	03/18/2024	6,391.95	
		IT	INTEREST RECEIVED	09/16/2024	6,391.95	
		IT	INTEREST RECEIVED	02/14/2024	843.75	
FINF30140002	907818FZ6 UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	IT	INTEREST RECEIVED	08/14/2024	843.75	
		IT	INTEREST RECEIVED	02/14/2024	2,187.50	
FINF30140002	907818GF9 UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	IB	INTEREST BOUGHT	03/14/2024	(58.33)	
		IT	INTEREST RECEIVED	08/14/2024	2,537.50	
		IB	INTEREST BOUGHT	04/11/2024	(702.62)	
FINF30140002	91159HJB7 US BANCORP VAR RT 11/03/2036 DD 11/03/21	IT	INTEREST RECEIVED	05/15/2024	866.25	
		IT	INTEREST RECEIVED	11/15/2024	866.25	
		IT	INTEREST RECEIVED	05/03/2024	5,293.38	
FINF30140002	91159HJL5 US BANCORP VAR RT 02/01/2034 DD 02/01/23	IT	INTEREST RECEIVED	11/04/2024	5,293.38	
		IS	INTEREST SOLD	12/11/2024	65.73	
		IT	INTEREST RECEIVED	02/01/2024	1,088.78	
FINF30140002	91159HJN1 US BANCORP VAR RT 06/12/2034 DD 06/12/23	IS	INTEREST SOLD	05/02/2024	550.44	
		IS	INTEREST SOLD	05/02/2024	1,702.17	
FINF30140002	91159HJR2 US BANCORP VAR RT 01/23/2035 DD 01/23/24	IS	INTEREST SOLD	05/02/2024	1,588.69	
		IB	INTEREST BOUGHT	03/14/2024	(281.53)	
		IS	INTEREST SOLD	07/09/2024	1,963.64	
FINF30140002	913017BT5 RTX CORP 4.500% 06/01/2042 DD 06/01/12	IT	INTEREST RECEIVED	07/23/2024	3,974.60	
		IS	INTEREST SOLD	08/30/2024	175.07	
		IS	INTEREST SOLD	10/30/2024	917.94	
		IB	INTEREST BOUGHT	03/14/2024	(321.88)	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	913017CP2 RTX CORP 4.050% 05/04/2047 DD 05/04/17	IS	INTEREST SOLD	04/11/2024	406.25	
		IT	INTEREST RECEIVED	06/03/2024	17,775.00	
		IS	INTEREST SOLD	07/09/2024	261.25	
		IS	INTEREST SOLD	08/20/2024	345.63	
		IS	INTEREST SOLD	09/26/2024	575.00	
		IT	INTEREST RECEIVED	12/02/2024	14,850.00	
		IT	INTEREST RECEIVED	05/06/2024	3,442.50	
FINF30140002	913017CW7 RTX CORP 4.450% 11/16/2038 DD 08/16/18	IT	INTEREST RECEIVED	11/04/2024	3,442.50	
		IT	INTEREST RECEIVED	05/16/2024	2,558.75	
FINF30140002	91324PAR3 UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	IT	INTEREST RECEIVED	11/18/2024	2,558.75	
		IS	INTEREST SOLD	01/22/2024	920.75	
FINF30140002	91324PBN1 UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	IT	INTEREST RECEIVED	04/15/2024	1,567.50	
		IT	INTEREST RECEIVED	10/15/2024	1,567.50	
FINF30140002	91324PBQ4 UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	IT	INTEREST RECEIVED	02/15/2024	595.00	
		IT	INTEREST RECEIVED	08/15/2024	595.00	
FINF30140002	91324PCA8 UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	IT	INTEREST RECEIVED	04/15/2024	2,073.75	
		IT	INTEREST RECEIVED	10/15/2024	2,073.75	
FINF30140002	91324PCQ3 UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	IS	INTEREST SOLD	01/16/2024	26.34	
		IT	INTEREST RECEIVED	01/16/2024	4,740.63	
FINF30140002	91324PCR1 UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	IB	INTEREST BOUGHT	04/11/2024	(453.89)	
		IT	INTEREST RECEIVED	07/15/2024	950.00	
FINF30140002	91324PCZ3 UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	IT	INTEREST RECEIVED	04/15/2024	1,168.75	
		IT	INTEREST RECEIVED	10/15/2024	1,168.75	
FINF30140002	91324PDF6 UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	IT	INTEREST RECEIVED	04/15/2024	281.25	
		IT	INTEREST RECEIVED	10/15/2024	281.25	
FINF30140002	91324PDL3 UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	IT	INTEREST RECEIVED	06/17/2024	2,231.25	
		IT	INTEREST RECEIVED	12/16/2024	2,231.25	
FINF30140002	91324PDY5 UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	IT	INTEREST RECEIVED	05/15/2024	1,237.50	
		IT	INTEREST RECEIVED			



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	IT	INTEREST RECEIVED	11/15/2024	1,237.50
			IT	INTEREST RECEIVED	05/15/2024	1,740.00
FINF30140002	91324PEE8	UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	IT	INTEREST RECEIVED	11/15/2024	1,740.00
			IB	INTEREST BOUGHT	03/14/2024	(252.05)
FINF30140002	91324PEF5	UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	IT	INTEREST RECEIVED	05/15/2024	4,422.50
			IT	INTEREST RECEIVED	11/15/2024	4,422.50
			IT	INTEREST RECEIVED	05/15/2024	6,012.50
FINF30140002	91324PEK4	UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	IT	INTEREST RECEIVED	11/15/2024	6,012.50
			IT	INTEREST RECEIVED	05/15/2024	5,343.75
FINF30140002	91324PEL2	UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	IT	INTEREST RECEIVED	11/15/2024	5,343.75
			IT	INTEREST RECEIVED	05/15/2024	1,361.25
FINF30140002	91324PES7	UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	IT	INTEREST RECEIVED	11/15/2024	1,361.25
			IS	INTEREST SOLD	02/12/2024	3,610.68
FINF30140002	91324PET5	UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	IS	INTEREST SOLD	02/12/2024	3,321.82
			IT	INTEREST RECEIVED	02/15/2024	4,553.13
			IB	INTEREST BOUGHT	03/14/2024	(70.99)
			IS	INTEREST SOLD	07/23/2024	2,062.78
			IT	INTEREST RECEIVED	08/15/2024	2,643.75
			IT	INTEREST RECEIVED	02/15/2024	4,386.25
			IT	INTEREST RECEIVED	08/15/2024	4,386.25
FINF30140002	91324PEW8	UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	IB	INTEREST BOUGHT	01/16/2024	(829.74)
			IT	INTEREST RECEIVED	04/15/2024	2,525.00
FINF30140002	91324PEX6	UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	IT	INTEREST RECEIVED	10/15/2024	2,525.00
			IB	INTEREST BOUGHT	01/16/2024	(657.22)
			IB	INTEREST BOUGHT	03/14/2024	(322.83)
FINF30140002	91324PFC1	UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	IT	INTEREST RECEIVED	04/15/2024	3,640.00
			IT	INTEREST RECEIVED	10/15/2024	3,640.00
			IS	INTEREST SOLD	07/09/2024	645.00
			IS	INTEREST SOLD	07/18/2024	3,668.44
			IS	INTEREST SOLD	07/18/2024	1,659.53



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91324PFD9	UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	IT	INTEREST RECEIVED	10/15/2024	10,752.50	
			IS	INTEREST SOLD	12/06/2024	350.63	
FINF30140002	91324PFL1	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	IB	INTEREST BOUGHT	08/01/2024	(98.44)	
			IS	INTEREST SOLD	08/20/2024	97.66	
			IS	INTEREST SOLD	09/26/2024	285.94	
			IS	INTEREST SOLD	10/10/2024	1,347.66	
			IS	INTEREST SOLD	10/18/2024	1,102.34	
			IS	INTEREST SOLD	10/18/2024	1,037.50	
			IS	INTEREST SOLD	11/01/2024	975.00	
			IS	INTEREST SOLD	11/19/2024	2,850.00	
FINF30140002	91324PFM9	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	IS	INTEREST SOLD	09/26/2024	243.58	
			IS	INTEREST SOLD	10/18/2024	861.70	
			IS	INTEREST SOLD	12/06/2024	1,255.42	
FINF30140002	914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	IT	INTEREST RECEIVED	04/01/2024	11,156.25	
			IT	INTEREST RECEIVED	10/01/2024	11,156.25	
FINF30140002	92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	IT	INTEREST RECEIVED	01/16/2024	3,738.00	
			IT	INTEREST RECEIVED	07/15/2024	3,738.00	
FINF30140002	92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	IT	INTEREST RECEIVED	02/12/2024	16,537.50	
			IS	INTEREST SOLD	04/18/2024	935.00	
			IS	INTEREST SOLD	04/19/2024	5,390.63	
FINF30140002	92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	IB	INTEREST BOUGHT	03/14/2024	(277.96)	
			IS	INTEREST SOLD	04/11/2024	333.96	
			IT	INTEREST RECEIVED	04/30/2024	9,438.92	
			IT	INTEREST RECEIVED	10/30/2024	9,438.92	
FINF30140002	92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	IB	INTEREST BOUGHT	03/14/2024	(424.03)	
			IT	INTEREST RECEIVED	03/22/2024	16,507.50	
			IS	INTEREST SOLD	04/11/2024	46.84	
			IS	INTEREST SOLD	07/09/2024	527.57	
			IT	INTEREST RECEIVED	09/23/2024	15,176.25	
FINF30140002	92343VGK4	VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	IT	INTEREST RECEIVED	03/22/2024	8,585.00	
			IT	INTEREST RECEIVED	09/23/2024	8,585.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	925524AX8	PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06	IS	INTEREST SOLD	01/19/2024	603.47	
FINF30140002	92553PAP7	PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	IT	INTEREST RECEIVED	03/15/2024	2,187.50	
FINF30140002	92553PAU6	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	IS	INTEREST SOLD	07/10/2024	1,397.57	
			IS	INTEREST SOLD	01/12/2024	1,809.44	
			IS	INTEREST SOLD	01/26/2024	2,002.81	
			IS	INTEREST SOLD	01/29/2024	841.75	
			IS	INTEREST SOLD	01/29/2024	1,322.75	
			IS	INTEREST SOLD	01/30/2024	1,815.94	
			IT	INTEREST RECEIVED	03/01/2024	9,652.50	
			IS	INTEREST SOLD	07/18/2024	1,669.69	
			IS	INTEREST SOLD	08/12/2024	915.69	
			IS	INTEREST SOLD	08/14/2024	529.75	
			IS	INTEREST SOLD	08/20/2024	1,235.81	
			IS	INTEREST SOLD	08/28/2024	1,150.50	
			IT	INTEREST RECEIVED	09/03/2024	3,363.75	
			IS	INTEREST SOLD	09/26/2024	182.81	
			IS	INTEREST SOLD	10/17/2024	523.25	
FINF30140002	925650AE3	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	IT	INTEREST RECEIVED	05/15/2024	16,312.50	
			IB	INTEREST BOUGHT	05/31/2024	(62.50)	
			IS	INTEREST SOLD	07/09/2024	379.69	
			IS	INTEREST SOLD	08/20/2024	445.31	
			IS	INTEREST SOLD	09/26/2024	614.06	
			IB	INTEREST BOUGHT	10/07/2024	(554.69)	
			IB	INTEREST BOUGHT	10/07/2024	(554.69)	
			IS	INTEREST SOLD	10/07/2024	554.69	
			IT	INTEREST RECEIVED	11/15/2024	14,765.63	
			IS	INTEREST SOLD	12/12/2024	168.75	
			IS	INTEREST SOLD	12/19/2024	345.31	
FINF30140002	925650AG8	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24	IS	INTEREST SOLD	04/11/2024	78.26	
			IT	INTEREST RECEIVED	10/01/2024	4,925.52	
			IS	INTEREST SOLD	12/11/2024	595.49	
			IS	INTEREST SOLD	12/12/2024	905.99	
			IS	INTEREST SOLD	12/13/2024	306.25	
FINF30140002	927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	IT	INTEREST RECEIVED	06/17/2024	1,274.00	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	927804GL2 VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	IT	INTEREST RECEIVED	12/16/2024	1,274.00	
		IT	INTEREST RECEIVED	04/01/2024	7,166.75	
FINF30140002	92826CAF9 VISA INC 4.300% 12/14/2045 DD 12/14/15	IT	INTEREST RECEIVED	10/01/2024	7,166.75	
		IT	INTEREST RECEIVED	06/14/2024	7,955.00	
FINF30140002	92826CAK8 VISA INC 2.700% 04/15/2040 DD 04/02/20	IT	INTEREST RECEIVED	12/16/2024	7,955.00	
		IT	INTEREST RECEIVED	04/15/2024	270.00	
FINF30140002	92857WBU3 VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	IT	INTEREST RECEIVED	10/15/2024	270.00	
		IT	INTEREST RECEIVED	03/18/2024	3,506.25	
FINF30140002	92857WBY5 VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	IT	INTEREST RECEIVED	09/17/2024	3,506.25	
		IT	INTEREST RECEIVED	02/12/2024	4,078.13	
FINF30140002	92857WCA6 VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	IS	INTEREST SOLD	04/11/2024	190.63	
		IT	INTEREST RECEIVED	08/12/2024	3,515.63	
FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	07/09/2024	70.28	
		IB	INTEREST BOUGHT	08/06/2024	(424.86)	
FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	08/20/2024	249.17	
		IB	INTEREST BOUGHT	09/12/2024	(1,832.01)	
FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	09/26/2024	421.67	
		IS	INTEREST SOLD	11/15/2024	1,203.51	
FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IT	INTEREST RECEIVED	12/30/2024	24,868.75	
		IS	INTEREST SOLD	08/20/2024	212.15	
FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	09/26/2024	430.83	
		IB	INTEREST BOUGHT	10/07/2024	(1,130.94)	
FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IB	INTEREST BOUGHT	10/07/2024	(1,292.50)	
		IS	INTEREST SOLD	10/07/2024	1,292.50	
FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	11/15/2024	1,006.09	
		IT	INTEREST RECEIVED	12/30/2024	7,050.00	
FINF30140002	931142EU3 WALMART INC 2.500% 09/22/2041 DD 09/22/21	IT	INTEREST RECEIVED	03/22/2024	5,762.50	
		IT	INTEREST RECEIVED	09/23/2024	5,762.50	
FINF30140002	931142FE8 WALMART INC 4.500% 04/15/2053 DD 04/18/23	IS	INTEREST SOLD	02/09/2024	1,710.00	
		IS	INTEREST SOLD	02/13/2024	1,475.00	
FINF30140002	931142FE8 WALMART INC 4.500% 04/15/2053 DD 04/18/23	IT	INTEREST RECEIVED	04/15/2024	2,812.50	
		IT	INTEREST RECEIVED	04/15/2024	2,812.50	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	94973VBB2 ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	IS	INTEREST SOLD	05/10/2024	171.88	
		IS	INTEREST SOLD	05/13/2024	122.50	
		IS	INTEREST SOLD	05/15/2024	131.25	
		IT	INTEREST RECEIVED	01/16/2024	465.00	
FINF30140002	94973VBF3 ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	IT	INTEREST RECEIVED	07/15/2024	465.00	
		IT	INTEREST RECEIVED	01/16/2024	1,657.50	
FINF30140002	949746RF0 WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	IT	INTEREST RECEIVED	07/15/2024	1,657.50	
		IT	INTEREST RECEIVED	01/16/2024	2,662.85	
FINF30140002	94974BGE4 WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	IT	INTEREST RECEIVED	07/15/2024	2,662.85	
		IT	INTEREST RECEIVED	05/06/2024	6,277.50	
FINF30140002	94974BGQ7 WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	IT	INTEREST RECEIVED	11/04/2024	6,277.50	
		IT	INTEREST RECEIVED	05/17/2024	5,267.50	
FINF30140002	94974BGT1 WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	IT	INTEREST RECEIVED	11/18/2024	5,267.50	
		IT	INTEREST RECEIVED	06/14/2024	5,170.00	
FINF30140002	94974BGU8 WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	IT	INTEREST RECEIVED	12/16/2024	5,170.00	
		IT	INTEREST RECEIVED	06/07/2024	7,125.00	
FINF30140002	95000U2M4 WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	IT	INTEREST RECEIVED	12/09/2024	7,125.00	
		IB	INTEREST BOUGHT	09/12/2024	(1,320.09)	
FINF30140002	95000U2Q5 WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	IT	INTEREST RECEIVED	10/04/2024	1,503.90	
		IT	INTEREST RECEIVED	04/30/2024	997.10	
FINF30140002	95000U2U6 WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	IT	INTEREST RECEIVED	10/30/2024	997.10	
		IS	INTEREST SOLD	01/09/2024	1,654.53	
FINF30140002	95000U2Z5 WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	IT	INTEREST RECEIVED	04/25/2024	15,677.40	
		IB	INTEREST BOUGHT	05/31/2024	(345.82)	
FINF30140002	95000U3F8 WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	IB	INTEREST BOUGHT	06/04/2024	(799.24)	
		IB	INTEREST BOUGHT	06/14/2024	(1,004.17)	
		IB	INTEREST BOUGHT	08/01/2024	(1,598.48)	
		IT	INTEREST RECEIVED	10/25/2024	27,781.28	
		IT	INTEREST RECEIVED	01/25/2024	19,171.65	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID		Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	95000U3H4	WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	IS	INTEREST SOLD	05/31/2024	2,528.43	
			IS	INTEREST SOLD	06/04/2024	5,376.40	
			IS	INTEREST SOLD	06/14/2024	6,222.30	
			IS	INTEREST SOLD	01/08/2024	1,555.14	
FINF30140002	95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	IT	INTEREST RECEIVED	04/23/2024	5,517.35	
			IS	INTEREST SOLD	08/01/2024	3,003.89	
			IB	INTEREST BOUGHT	03/14/2024	(272.66)	
			IS	INTEREST SOLD	07/09/2024	1,901.74	
FINF30140002	961214EX7	WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21	IT	INTEREST RECEIVED	07/23/2024	9,760.73	
			IS	INTEREST SOLD	08/01/2024	67.21	
			IS	INTEREST SOLD	08/20/2024	206.21	
			IS	INTEREST SOLD	09/12/2024	636.20	
			IS	INTEREST SOLD	09/12/2024	187.12	
			IS	INTEREST SOLD	09/26/2024	529.28	
			IB	INTEREST BOUGHT	10/07/2024	(960.80)	
			IT	INTEREST RECEIVED	05/20/2024	1,887.50	
FINF30140002	961214EY5	WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	IS	INTEREST SOLD	06/28/2024	419.44	
			IT	INTEREST RECEIVED	05/20/2024	2,976.35	
FINF30140002	961214FG3	WESTPAC BANKING CORP VAR RT 08/10/2033 DD 08/10/22	IT	INTEREST RECEIVED	11/18/2024	2,976.35	
			IT	INTEREST RECEIVED	02/12/2024	1,756.63	
FINF30140002	969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	IS	INTEREST SOLD	03/04/2024	234.22	
			IT	INTEREST RECEIVED	06/24/2024	2,012.50	
FINF30140002	96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	IT	INTEREST RECEIVED	12/24/2024	2,012.50	
			IT	INTEREST RECEIVED	04/15/2024	3,307.50	
FINF30140002	96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	IT	INTEREST RECEIVED	10/15/2024	3,307.50	
			IB	INTEREST BOUGHT	03/27/2024	(1,595.00)	
			IT	INTEREST RECEIVED	05/15/2024	2,175.00	
			IT	INTEREST RECEIVED	11/15/2024	2,175.00	
TOTAL RECEIVED						6,139,910.74	
LESS RECEIVABLE BOP						1,472,406.96	
PLUS RECEIVABLE EOP						1,586,513.03	
TOTAL CORPORATE DEBT INSTRUMENTS						6,254,016.81	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
OTHER INTEREST						
FINF30140002	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	IT	INTEREST RECEIVED	04/01/2024	6,106.43
			IT	INTEREST RECEIVED	10/01/2024	6,106.43
FINF30140002	13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	IT	INTEREST RECEIVED	04/01/2024	16,987.50
			IT	INTEREST RECEIVED	10/01/2024	16,987.50
FINF30140002	13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	IT	INTEREST RECEIVED	05/01/2024	18,810.00
			IT	INTEREST RECEIVED	11/01/2024	18,810.00
FINF30140002	168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	IB	INTEREST BOUGHT	01/25/2024	(182.28)
			IT	INTEREST RECEIVED	06/21/2024	965.00
FINF30140002	168863DQ8	CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	IT	INTEREST RECEIVED	12/23/2024	965.00
			IB	INTEREST BOUGHT	02/02/2024	(34.45)
FINF30140002	168863EA2	CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	IT	INTEREST RECEIVED	07/22/2024	620.00
			IB	INTEREST BOUGHT	01/22/2024	(100.68)
FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	IB	INTEREST BOUGHT	01/25/2024	(118.44)
			IB	INTEREST BOUGHT	01/25/2024	(59.22)
FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	IB	INTEREST BOUGHT	01/29/2024	(142.13)
			IB	INTEREST BOUGHT	01/29/2024	(159.90)
FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	IB	INTEREST BOUGHT	01/30/2024	(74.03)
			IB	INTEREST BOUGHT	02/05/2024	(177.67)
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	IB	INTEREST BOUGHT	03/14/2024	(204.32)
			IB	INTEREST BOUGHT	04/30/2024	(1,617.51)
FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	IT	INTEREST RECEIVED	07/05/2024	9,594.00
			IT	INTEREST RECEIVED	02/15/2024	16,300.90
FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	IB	INTEREST BOUGHT	07/23/2024	(1,726.90)
			IT	INTEREST RECEIVED	08/15/2024	18,268.25
FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	IT	INTEREST RECEIVED	06/03/2024	1,762.20
			IT	INTEREST RECEIVED	12/02/2024	1,762.20
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	IT	INTEREST RECEIVED	04/01/2024	15,940.80
			IT	INTEREST RECEIVED	10/01/2024	15,940.80
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	IT	INTEREST RECEIVED	01/11/2024	1,022.25
			IT	INTEREST RECEIVED	01/11/2024	1,022.25

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	IT	INTEREST RECEIVED	07/11/2024	1,022.25
			IT	INTEREST RECEIVED	04/30/2024	721.50
FINF30140002	455780DP8	INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	IT	INTEREST RECEIVED	10/30/2024	721.50
			IT	INTEREST RECEIVED	03/20/2024	4,223.75
FINF30140002	455780DV5	INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	IT	INTEREST RECEIVED	09/20/2024	4,223.75
			IT	INTEREST RECEIVED	08/12/2024	12,495.00
FINF30140002	46513JB42	ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	IT	INTEREST RECEIVED	01/03/2024	4,514.38
			IT	INTEREST RECEIVED	07/03/2024	4,514.38
FINF30140002	46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	IT	INTEREST RECEIVED	01/16/2024	641.25
			IT	INTEREST RECEIVED	07/15/2024	641.25
FINF30140002	54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	IT	INTEREST RECEIVED	02/01/2024	10,631.25
			IB	INTEREST BOUGHT	04/22/2024	(2,505.94)
FINF30140002	544495UG7	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	IT	INTEREST RECEIVED	08/01/2024	16,200.00
			IT	INTEREST RECEIVED	01/02/2024	5,001.50
FINF30140002	544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	IT	INTEREST RECEIVED	04/18/2024	2,973.11
			IT	INTEREST RECEIVED	01/02/2024	11,504.50
FINF30140002	646139X83	NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	IT	INTEREST RECEIVED	07/01/2024	11,504.50
			IT	INTEREST RECEIVED	01/02/2024	5,681.60
FINF30140002	64972FK88	NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	IT	INTEREST RECEIVED	07/01/2024	5,681.60
			IT	INTEREST RECEIVED	06/17/2024	1,339.20
FINF30140002	698299BL7	PANAMA GOVERNMENT INTERNATIONAL 3.870% 07/23/2060 DD 07/23/19	IT	INTEREST RECEIVED	12/16/2024	1,339.20
			IS	INTEREST SOLD	01/18/2024	752.50
FINF30140002	698299BV5	PANAMA GOVERNMENT INTERNATIONAL 6.853% 03/28/2054 DD 03/28/23	IT	INTEREST RECEIVED	01/23/2024	870.75
			IS	INTEREST SOLD	02/14/2024	101.59
FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	IS	INTEREST SOLD	01/17/2024	1,037.47
			IS	INTEREST SOLD	03/14/2024	2,844.00
FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	IT	INTEREST RECEIVED	06/10/2024	1,242.50
			IT	INTEREST RECEIVED	12/09/2024	1,242.50



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	IT	INTEREST RECEIVED	02/02/2024	1,480.00	
			IT	INTEREST RECEIVED	08/02/2024	1,480.00	
FINF30140002	718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	IT	INTEREST RECEIVED	05/06/2024	1,032.50	
			IT	INTEREST RECEIVED	11/05/2024	1,032.50	
FINF30140002	718286CP0	PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	IS	INTEREST SOLD	01/08/2024	8.00	
			IS	INTEREST SOLD	01/08/2024	4.44	
			IT	INTEREST RECEIVED	01/08/2024	7,920.00	
			IS	INTEREST SOLD	01/12/2024	24.00	
			IT	INTEREST RECEIVED	07/08/2024	6,080.00	
FINF30140002	718286CU9	PHILIPPINE GOVERNMENT INTERNAT 5.950% 10/13/2047 DD 10/13/22	IS	INTEREST SOLD	03/15/2024	3,893.94	
FINF30140002	718286CX3	PHILIPPINE GOVERNMENT INTERNAT 5.500% 01/17/2048 DD 01/17/23	IS	INTEREST SOLD	01/08/2024	1,045.00	
FINF30140002	731011AW2	REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	IS	INTEREST SOLD	03/05/2024	922.78	
			IS	INTEREST SOLD	03/05/2024	1,960.90	
			IT	INTEREST RECEIVED	04/04/2024	3,300.00	
			IT	INTEREST RECEIVED	10/04/2024	3,300.00	
FINF30140002	73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	IT	INTEREST RECEIVED	04/01/2024	9,406.38	
			IT	INTEREST RECEIVED	10/01/2024	9,406.38	
FINF30140002	760942BA9	URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	IT	INTEREST RECEIVED	06/18/2024	10,327.50	
			IT	INTEREST RECEIVED	12/18/2024	10,327.50	
FINF30140002	79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	IT	INTEREST RECEIVED	05/01/2024	3,375.90	
			IT	INTEREST RECEIVED	11/01/2024	3,375.90	
FINF30140002	79765RSV2	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	IT	INTEREST RECEIVED	05/01/2024	6,000.00	
			IT	INTEREST RECEIVED	11/01/2024	6,000.00	
FINF30140002	79765RTL3	SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	IT	INTEREST RECEIVED	05/01/2024	12,336.25	
			IT	INTEREST RECEIVED	11/01/2024	12,336.25	
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	IT	INTEREST RECEIVED	01/02/2024	1,862.95	
			IT	INTEREST RECEIVED	07/01/2024	1,862.95	
			IT	INTEREST RECEIVED	12/31/2024	1,862.95	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	IT	INTEREST RECEIVED	04/01/2024	5,930.78	
			IT	INTEREST RECEIVED	10/01/2024	5,930.78	
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	IT	INTEREST RECEIVED	04/01/2024	5,617.20	
			IT	INTEREST RECEIVED	10/01/2024	5,617.20	
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	IT	INTEREST RECEIVED	04/12/2024	12,362.50	
			IT	INTEREST RECEIVED	10/15/2024	12,362.50	
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	IT	INTEREST RECEIVED	04/29/2024	2,125.00	
			IT	INTEREST RECEIVED	10/28/2024	2,125.00	
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	IT	INTEREST RECEIVED	02/14/2024	4,344.20	
			IT	INTEREST RECEIVED	08/14/2024	4,344.20	
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	IT	INTEREST RECEIVED	02/09/2024	6,826.25	
			IT	INTEREST RECEIVED	08/09/2024	6,826.25	
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	IT	INTEREST RECEIVED	05/06/2024	20,915.40	
			IT	INTEREST RECEIVED	11/04/2024	20,915.40	
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	IT	INTEREST RECEIVED	05/07/2024	9,308.44	
			IT	INTEREST RECEIVED	11/07/2024	14,080.00	
FINF30140002	913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	IT	INTEREST RECEIVED	05/15/2024	3,274.00	
			IT	INTEREST RECEIVED	11/15/2024	3,274.00	
FINF30140002	91412GDZ5	UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10	IT	INTEREST RECEIVED	03/27/2024	9,265.85	
FINF30140002	915217RY1	UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	IT	INTEREST RECEIVED	03/01/2024	11,625.00	
			IT	INTEREST RECEIVED	09/03/2024	11,625.00	
TOTAL RECEIVED						574,172.49	
LESS RECEIVABLE BOP						151,421.73	
PLUS RECEIVABLE EOP						166,093.21	
TOTAL OTHER INTEREST						588,843.97	
COMMON/COLLECTIVE TRUSTS							
FINF30110002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	IT	INTEREST RECEIVED	02/02/2024	2.94	
			IT	INTEREST RECEIVED	03/04/2024	6.09	



5500 Interest Earned

Report ID: M2520E

FINAL Status:
LIABILITY HEDGING POOL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

Security ID		Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30130002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	IT	INTEREST RECEIVED	04/02/2024	2.52	
			IT	INTEREST RECEIVED	02/02/2024	0.28	
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	IT	INTEREST RECEIVED	03/04/2024	0.58	
			IT	INTEREST RECEIVED	04/02/2024	0.24	
			IT	INTEREST RECEIVED	01/03/2024	3,262.69	
			IT	INTEREST RECEIVED	02/02/2024	4,594.79	
			IT	INTEREST RECEIVED	03/04/2024	1,947.29	
			IT	INTEREST RECEIVED	04/02/2024	1,778.06	
			IT	INTEREST RECEIVED	05/02/2024	2,141.42	
			IT	INTEREST RECEIVED	06/04/2024	3,268.20	
			IT	INTEREST RECEIVED	07/02/2024	3,164.66	
			IT	INTEREST RECEIVED	08/02/2024	4,511.21	
			IT	INTEREST RECEIVED	09/04/2024	5,671.13	
			IT	INTEREST RECEIVED	10/02/2024	5,198.00	
FINF30120002	99VVAXD45	BGI MONEY MARKET	IT	INTEREST RECEIVED	11/04/2024	2,474.55	
			IT	INTEREST RECEIVED	12/03/2024	3,401.40	
			CD	INTEREST INCOME	01/02/2024	1.40	
			CD	MISC INTEREST	01/12/2024	3,482.46	
			CD	INTEREST INCOME	02/01/2024	12.13	
			CD	INTEREST INCOME	03/01/2024	16.89	
			CD	INTEREST INCOME	04/01/2024	18.12	
			CD	MISC INTEREST	04/22/2024	2,718.06	
			CD	INTEREST INCOME	05/01/2024	21.43	
			CD	INTEREST INCOME	06/03/2024	31.27	
			CD	INTEREST INCOME	07/01/2024	30.39	
			CD	INTEREST INCOME	08/01/2024	31.54	
			CD	INTEREST INCOME	09/03/2024	31.60	
			CD	INTEREST INCOME	10/01/2024	29.96	
			CD	INTEREST INCOME	11/01/2024	29.37	
			CD	INTEREST INCOME	12/02/2024	27.41	
			TOTAL RECEIVED			47,908.08	
			LESS RECEIVABLE BOP			3,262.69	
			PLUS RECEIVABLE EOP			4,534.22	
			TOTAL COMMON/COLLECTIVE TRUSTS			49,179.61	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
GRAND TOTAL RECEIVED					7,021,885.05	
LESS RECEIVABLE BOP					1,733,372.91	
PLUS RECEIVABLE EOP					1,867,523.71	
LESS CURRENCY GAIN/LOSS					0.00	
GRAND TOTAL INTEREST EARNED					7,156,035.85	



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00135TAE4	AIB GROUP PLC 144A VAR RT 03/28/2035 DD 03/28/24	115,000.000	(115,000.00)	120,589.65
05523RAM9	BAE SYSTEMS PLC 144A 5.500% 03/26/2054 DD 03/26/24	65,000.000	(63,921.65)	64,838.35
097023DM4	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24	55,000.000	(55,000.00)	55,667.40
097023DN2	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24	190,000.000	(197,862.96)	202,846.00
14448CBD5	CARRIER GLOBAL CORP 6.200% 03/15/2054 DD 11/30/23	80,000.000	(79,868.00)	88,855.67
172967PA3	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22	115,000.000	(125,103.80)	123,901.19
17325FBG2	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24	150,000.000	(150,000.00)	154,461.00
20030NEK3	COMCAST CORP 5.650% 06/01/2054 DD 05/22/24	300,000.000	(300,380.85)	304,857.00
212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	45,000.000	(39,243.30)	39,430.20
224044CT2	COX COMMUNICATIONS INC 144A 5.800% 12/15/2053 DD 01/19/24	60,000.000	(55,783.20)	56,064.60
224044CV7	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24	285,000.000	(280,350.30)	277,503.65
25278XAT6	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	25,000.000	(20,716.50)	19,575.00
25278XBA6	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	155,000.000	(154,933.35)	157,864.05
25278XBB4	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	100,000.000	(99,954.00)	100,506.65
25470DBL2	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	115,000.000	(75,253.70)	73,097.45
26874RAP3	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24	215,000.000	(212,480.20)	213,299.10
38141GA53	GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2034 DD 10/24/23	30,000.000	(32,851.50)	32,597.70
38239EAC6	GOODMAN US FINANCE SIX LL 144A 5.125% 10/07/2034 DD 10/07/24	30,000.000	(29,865.60)	30,074.40
446150BD5	HUNTINGTON BANCSHARES INC/OH VAR RT 02/02/2035 DD 02/02/24	55,000.000	(53,903.40)	54,761.30
458140CM0	INTEL CORP 5.600% 02/21/2054 DD 02/21/24	35,000.000	(34,876.45)	33,729.15
46647PEC6	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24	260,000.000	(260,306.25)	265,230.60
46647PEH5	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24	385,000.000	(385,000.00)	403,546.25
50222CAB6	LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24	90,000.000	(90,000.00)	89,419.50
61747YFL4	MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24	335,000.000	(335,482.65)	336,815.70
61747YFR1	MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24	405,000.000	(405,000.00)	406,074.90
64105MAD3	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24	410,000.000	(408,048.50)	398,556.10
64110LBA3	NETFLIX INC 5.400% 08/15/2054 DD 08/01/24	85,000.000	(84,821.50)	85,285.90
693475BW4	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24	395,000.000	(396,172.00)	397,635.19
744533BR0	PUBLIC SERVICE CO OF OKLAHOMA 5.200% 01/15/2035 DD 12/05/24	145,000.000	(144,975.35)	145,469.45
745332CN4	PUGET SOUND ENERGY INC 5.685% 06/15/2054 DD 06/11/24	65,000.000	(64,999.35)	65,221.20
756109CD4	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23	560,000.000	(529,873.96)	483,472.95
771196CM2	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24	160,000.000	(160,000.00)	160,697.30
78016HZW3	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24	175,000.000	(174,643.00)	173,483.80
83007CAG7	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24	95,000.000	(94,990.50)	95,507.95
83368RBY7	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24	235,000.000	(235,000.00)	235,735.95
853254DC1	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24	180,000.000	(180,000.00)	184,253.35
87264ABY0	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	60,000.000	(38,936.40)	41,039.40
87264ADG7	T-MOBILE USA INC 5.500% 01/15/2055 DD 01/12/24	20,000.000	(19,945.20)	19,657.20



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :	8,902,570.31								

*** NO ACTIVITY FOR THIS PERIOD ***



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		8,902,570.31					
41	912810TT5	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	2,740,000.000	2,657,547.43	0.00	0.00	0.00
63	912810TT5	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	9,310,000.000	0.00	8,976,550.30	8,670,225.68	306,324.62
139	912810TV0	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	13,165,000.000	0.00	13,660,052.55	13,807,093.43	(147,040.88)
142	912810TV0	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	13,165,000.000	13,807,093.43	0.00	0.00	0.00
149	912810TX6	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	14,485,000.000	13,918,020.40	0.00	0.00	0.00
99	912810TX6	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	14,485,000.000	0.00	14,261,278.86	13,918,020.40	343,258.46
117	912810UA4	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	12,725,000.000	0.00	13,294,488.75	13,582,183.96	(287,695.21)
92	912810UA4	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	12,725,000.000	13,582,183.96	0.00	0.00	0.00
1	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	755,000.000	691,256.78	0.00	0.00	0.00
53	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	9,130,000.000	8,724,212.57	0.00	0.00	0.00
54	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	3,690,000.000	0.00	3,561,278.29	3,521,549.60	39,728.69
17	91282CKQ3	U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	4,390,000.000	4,431,774.57	0.00	0.00	0.00
15	91282CKQ3	U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	4,390,000.000	0.00	4,484,471.57	4,431,774.57	52,697.00
21	91282CLF6	U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	4,970,000.000	4,943,239.28	0.00	0.00	0.00
32	91282CLF6	U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	4,970,000.000	0.00	4,956,243.03	4,943,239.28	13,003.75
143	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	32,713,223.690	32,713,223.69	0.00	0.00	0.00
115	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	32,390,276.050	0.00	32,390,276.05	32,390,276.05	0.00



Assets and Liabilities for 5500 Schedule H

Report ID: NA100E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ASSETS		
A. NON-INTEREST BEARING CASH	0.00	0.00
B. RECEIVABLES		
(1) EMPLOYER CONTRIBUTIONS	0.00	0.00
(2) PARTICIPANT CONTRIBUTIONS	0.00	0.00
(3) OTHER	1,733,372.91	1,867,523.71
C. GENERAL INVESTMENTS		
(1) INTEREST BEARING CASH	4.99	0.00
(2) U.S. GOVERNMENT SECURITIES	7,306,982.90	7,722,201.00
(3) CORPORATE DEBT INSTRUMENTS		
(A) PREFERRED	61,727,455.87	62,753,619.05
(B) ALL OTHER	58,151,063.00	54,481,475.21
(4) CORPORATE STOCKS		
(A) PREFERRED	0.00	0.00
(B) COMMON	0.00	0.00
(5) PARTNERSHIP/JOINT VENTURE INTERESTS	0.00	0.00
(6) REAL ESTATE	0.00	0.00
(7) LOANS OTHER THAN PARTICIPANT	0.00	0.00
(8) PARTICIPANT LOANS	0.00	0.00
VALUE OF INTEREST IN:		
(9) COMMON/COLLECTIVE TRUSTS	39,112,701.03	37,086,359.15
(10) POOLED SEPARATE ACCOUNTS	0.00	0.00
(11) MASTER TRUST INVESTMENT ACCTS	0.00	0.00
(12) 103-12 INVESTMENT ENTITIES	0.00	0.00
(13) REGISTERED INVESTMENT COMPANIES	0.00	0.00
(14) VALUE OF FUNDS IN INSURANCE CO ACCT	0.00	0.00
(15) OTHER	10,277,731.76	9,938,417.19
D. EMPLOYER RELATED INVESTMENTS		
(1) EMPLOYER SECURITIES	0.00	0.00
(2) EMPLOYER REAL PROPERTY	0.00	0.00
E. BUILDINGS/OTHER PROPERTY USED BY PLAN	0.00	0.00
F. TOTAL ASSETS	178,309,312.46	173,849,595.31
LIABILITIES		
G. BENEFIT CLAIMS PAYABLE	0.00	0.00
H. OPERATING PAYABLES	0.00	0.00
I. ACQUISITION INDEBTEDNESS	0.00	0.00
J. OTHER LIABILITIES	257,906.34	703,268.14
K. TOTAL LIABILITIES	257,906.34	703,268.14
L. TOTAL NET ASSETS	178,051,406.12	173,146,327.17



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ASSETS		
A. NON-INTEREST BEARING CASH	0.00	0.00
B. RECEIVABLES		
(1) EMPLOYER CONTRIBUTIONS	0.00	0.00
(2) PARTICIPANT CONTRIBUTIONS	0.00	0.00
(3) OTHER		
120030 INTEREST RECEIVABLE	1,733,372.91	1,867,523.71
C. GENERAL INVESTMENTS		
(1) INTEREST BEARING CASH		
AUD CURRENCY AT BROKER	(0.08)	0.00
GBP CURRENCY AT BROKER 0.000%	3.42	0.00
JPY CURRENCY AT BROKER	0.40	0.00
110110 CASH - BROKER	1.25	0.00
TOTAL INTEREST BEARING CASH	4.99	0.00
(2) U.S. GOVERNMENT SECURITIES		
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	6,672,689.10	0.00
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	0.00	5,667,433.80
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	30,735.90	0.00
U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	0.00	1,543,301.70
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	172,225.60	0.00
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	0.00	511,465.50
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	431,332.30	0.00
TOTAL U.S. GOVERNMENT SECURITIES	7,306,982.90	7,722,201.00
(3) CORPORATE DEBT INSTRUMENTS		
(A) PREFERRED		
ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	175,391.28	159,787.53
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	457,696.65	350,677.10
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	783,284.16	114,810.66
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	138,195.00	127,671.00
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	49,120.50	0.00
ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	355,739.88	328,658.28
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	180,713.55	167,924.50
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	44,022.15	40,464.45
ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	0.00	121,992.50
ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	0.00	239,242.50
AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	32,553.00	30,294.45
AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	144,044.70	0.00
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	0.00	191,379.70
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	0.00	36,173.00
AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	254,777.60	237,638.40
ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	86,178.40	83,491.20



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	93,945.15	0.00
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	226,895.60	259,969.05
AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	137,952.50	128,588.25
AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	212,812.35	222,908.40
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	186,012.00	176,696.00
AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	496,623.70	296,197.50
AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	12,212.85	11,309.40
AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	362,843.05	333,933.00
AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	0.00	92,376.00
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	350,054.40	0.00
AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	0.00	390,694.50
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	74,487.00	0.00
AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	38,337.50	0.00
ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	175,528.55	166,443.45
ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	158,312.00	139,966.20
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	780,475.80	739,416.60
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,478,050.53	1,286,937.96
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	0.00	46,630.65
ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	1,106,192.16	470,083.32
APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	0.00	376,965.00
APPLE INC 2.375% 02/08/2041 DD 02/08/21	212,465.60	199,708.50
APPLE INC 2.650% 02/08/2051 DD 02/08/21	316,544.40	191,502.50
APPLE INC 2.950% 09/11/2049 DD 09/11/19	51,615.90	0.00
APPLE INC 3.450% 02/09/2045 DD 02/09/15	279,939.40	257,008.65
APPLE INC 3.750% 09/12/2047 DD 09/12/17	85,706.00	78,760.00
APPLE INC 3.850% 05/04/2043 DD 05/03/13	366,277.60	290,314.50
APPLE INC 3.850% 08/04/2046 DD 08/04/16	457,836.75	423,822.00
BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	234,342.40	211,811.20
BANCO SANTANDER SA 6.938% 11/07/2033 DD 11/07/23	339,022.75	0.00
BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	0.00	435,587.25
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	148,886.50	0.00
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	188,666.40	179,642.40
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	613,039.00	595,574.00
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	0.00	639,703.60
BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	0.00	590,467.90
BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	383,034.65	251,600.30
BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	186,905.25	0.00
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	347,968.00	0.00
BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	121,455.25	111,401.50
BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	42,580.00	39,533.50
BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	153,905.50	144,571.00
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	35,169.00	31,433.50



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	0.00	30,309.20
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	115,510.00	103,578.75
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	267,543.75	246,824.25
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	0.00	227,085.60
BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	0.00	215,201.25
BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	275,587.20	252,945.60
BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	144,464.95	129,180.60
BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	100,908.40	89,926.10
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	10,665.00	6,368.30
BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	630,429.05	559,625.60
BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	0.00	382,750.10
BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21	74,955.16	0.00
BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	31,566.15	0.00
BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	28,021.40	0.00
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	184,664.25	0.00
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	44,316.50	0.00
BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	103,606.62	0.00
BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	126,406.50	0.00
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	116,356.00	0.00
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	56,804.30	0.00
BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	0.00	116,399.55
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	0.00	137,150.20
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	258,436.40	238,690.30
BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	106,171.45	99,619.90
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	79,554.90	74,130.20
BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	80,248.00	75,724.00
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	0.00	28,295.10
BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	0.00	187,224.10
BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	438,941.10	416,863.20
CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	0.00	95,578.55
CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	111,712.15	99,158.75
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	0.00	71,565.00
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	124,059.25	0.00
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	0.00	208,417.20
CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	0.00	282,103.30
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	246,496.50	237,744.15
CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	0.00	243,035.10
CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21	20,645.50	0.00
CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	169,660.60	164,765.55
COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	0.00	408,912.80
COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	0.00	163,880.00
COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	0.00	30,869.10



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	224,052.50	210,380.00
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	444,834.72	400,403.52
COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	292,229.65	0.00
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	0.00	42,039.45
COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	11,868.75	11,212.35
COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	70,499.85	67,130.45
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	460,666.50	440,679.75
CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	258,914.50	240,565.70
CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	174,470.35	157,212.30
CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	0.00	60,199.75
CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	0.00	632,494.80
CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	207,815.40	130,257.45
CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	0.00	127,678.95
CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	168,565.60	148,869.75
CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	0.00	336,626.50
CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	176,114.10	183,624.00
CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	66,925.60	61,953.10
CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	61,846.40	56,483.00
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	188,865.63	0.00
DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	30,296.70	26,815.95
DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	330,908.75	268,712.55
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	0.00	175,524.75
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	67,394.80	24,802.75
DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	50,799.65	0.00
DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	28,372.80	26,870.70
DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	69,215.40	0.00
DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	57,547.75	55,159.65
DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	226,345.26	90,464.66
DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	466,884.60	446,657.40
DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	89,705.60	86,158.40
DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	249,857.40	236,264.60
DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	250,512.75	241,440.75
DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	72,736.95	70,222.10
DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	0.00	84,437.85
DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	94,642.20	88,216.20
DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	237,831.00	226,278.25
EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	156,172.80	64,386.00
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	176,274.56	0.00
ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	0.00	236,447.05
ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	41,179.05	35,277.30
ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	318,292.02	295,727.64
ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	327,883.50	283,093.65



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	0.00	188,522.10
ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	0.00	134,551.30
ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	0.00	457,820.00
ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	0.00	167,787.00
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	367,790.85	0.00
ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	53,595.20	49,266.40
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	0.00	301,669.20
ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	64,588.30	60,395.30
ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	0.00	207,692.10
ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	0.00	130,277.00
ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	179,330.20	175,670.10
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	51,924.60	46,696.00
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	30,460.50	0.00
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	229,242.00	208,886.60
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	245,817.45	228,242.85
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	0.00	58,003.40
ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	0.00	26,240.40
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	0.00	13,838.10
ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	0.00	57,815.40
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	89,697.10	84,994.90
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	0.00	48,471.30
ESTEE LAUDER COS INC/THE 3.125% 12/01/2049 DD 11/21/19	3,651.90	0.00
EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	74,516.00	66,731.00
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	157,634.00	189,556.20
EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	470,458.00	377,595.90
EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	63,942.20	57,644.30
FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	269,610.85	251,618.90
FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	35,639.80	34,081.60
FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03	48,271.50	0.00
FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	49,360.05	47,110.50
FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03	54,017.00	0.00
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	0.00	60,650.05
GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	46,776.50	43,681.00
GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	0.00	28,941.15
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	0.00	22,060.80
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	212,932.80	204,268.80
GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16	92,207.00	0.00
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	30,571.45	28,088.20
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	74,222.40	68,640.80
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	168,339.10	0.00
GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	210,370.60	132,291.00
GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	0.00	677,270.55



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	0.00	87,002.10
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	203,749.05	190,219.10
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22	8,596.60	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	227,310.70	216,018.10
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	149,822.40	142,281.75
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	104,384.35	101,473.70
GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	0.00	205,896.90
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	0.00	258,365.50
GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	0.00	1,014,951.00
HESS CORP 5.800% 04/01/2047 DD 09/28/16	432,588.00	295,657.85
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	38,135.40	34,017.60
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	190,569.15	201,171.00
HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	140,885.80	132,569.40
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	0.00	118,714.40
HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	432,957.56	382,438.63
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	0.00	203,551.40
HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	0.00	33,392.00
HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	28,412.40	25,657.20
HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	287,912.00	265,500.80
HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	182,633.40	0.00
HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	0.00	153,470.40
HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	0.00	86,406.30
HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	0.00	178,244.70
HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	0.00	150,300.80
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	272,435.50	261,905.15
IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	0.00	18,966.20
IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	0.00	107,283.15
IDAHO POWER CO 5.500% 03/15/2053 DD 03/14/23	23,854.68	0.00
INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	218,238.80	205,251.80
INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	358,152.60	287,858.05
INTEL CORP 4.750% 03/25/2050 DD 03/25/20	123,264.70	0.00
INTEL CORP 4.900% 08/05/2052 DD 08/05/22	535,724.10	0.00
INTEL CORP 5.625% 02/10/2043 DD 02/10/23	58,990.25	0.00
INTEL CORP 5.700% 02/10/2053 DD 02/10/23	249,573.00	0.00
INTUIT INC 5.500% 09/15/2053 DD 09/15/23	76,551.30	98,073.00
JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23	347,724.80	0.00
JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	0.00	31,641.20
JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	97,679.16	92,840.04
JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	88,707.70	84,636.20
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	0.00	37,288.80
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	262,592.20	252,283.40
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	116,238.00	110,245.50



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	14,435.00	13,268.40
JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	161,449.95	147,541.60
JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	0.00	474,878.40
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	79,984.80	76,847.40
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	226,469.00	209,225.45
JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	0.00	149,314.60
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	173,769.60	0.00
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	46,235.15	44,077.15
KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	230,149.95	216,071.15
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	307,686.50	279,680.60
KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	143,442.40	131,892.30
KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	146,317.05	134,719.20
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	104,932.94	0.00
KENVUE INC 5.100% 03/22/2043 DD 09/22/23	20,815.60	57,611.40
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	55,914.95	0.00
KLA CORP 4.950% 07/15/2052 DD 06/23/22	202,714.00	182,048.00
LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	0.00	43,561.10
LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	64,465.05	0.00
LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	0.00	157,095.30
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	115,955.40	61,263.80
MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	4,319.35	0.00
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	76,527.20	71,020.90
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	0.00	85,150.40
MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	0.00	33,844.65
MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	32,613.00	30,113.40
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	0.00	81,963.90
MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	426,073.20	388,193.40
MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23	294,216.90	0.00
MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	188,542.80	164,930.40
META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	258,193.60	253,272.00
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	0.00	222,876.90
META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	0.00	455,244.30
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	1,306,908.00	1,187,050.05
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	0.00	70,804.30
METLIFE INC 4.050% 03/01/2045 DD 03/05/15	86,509.00	80,141.00
METLIFE INC 4.125% 08/13/2042 DD 08/13/12	71,122.40	107,933.80
METLIFE INC 5.000% 07/15/2052 DD 07/11/22	49,811.50	0.00
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	0.00	590,719.50
METLIFE INC 5.875% 02/06/2041 DD 08/06/10	245,742.75	178,797.50
METLIFE INC VAR RT 12/15/2044 DD 09/15/14	137,319.35	128,143.75
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	336,909.47	343,196.56
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	303,338.94	165,062.10



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	235,132.95	0.00
MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	48,231.00	46,518.75
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	138,802.50	0.00
MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	161,784.15	155,981.10
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	194,579.30	177,372.85
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	27,112.80	25,081.20
MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	0.00	201,713.85
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	262,983.00	255,246.00
MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	0.00	424,969.60
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	42,100.58	39,216.38
NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	202,318.60	0.00
NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	76,211.85	0.00
NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	104,567.40	101,468.85
NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	123,526.10	115,545.10
NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	0.00	21,942.20
NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	0.00	42,930.55
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	78,902.40	0.00
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	84,063.00	0.00
NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	0.00	118,559.10
NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	163,270.20	155,797.95
NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	110,928.00	100,876.80
NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	172,012.80	157,518.60
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	240,660.00	0.00
NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	76,508.10	72,030.60
NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	518,594.40	219,495.00
NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	0.00	152,573.30
NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	165,224.00	157,236.40
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	69,198.50	0.00
ONCOR ELECTRIC DELIVERY C 144A 4.950% 09/15/2052 DD 03/15/23	69,113.10	0.00
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	150,038.70	0.00
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	723,786.50	679,349.75
ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	93,796.35	0.00
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	37,196.50	0.00
ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	428,829.98	0.00
ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	0.00	165,886.20
ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	0.00	119,165.80
PACIFICORP 5.500% 05/15/2054 DD 05/17/23	169,266.92	193,551.21
PACIFICORP 6.000% 01/15/2039 DD 01/08/09	408,224.70	397,959.90
PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	108,418.80	99,220.80
PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	27,972.74	25,703.53
PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	0.00	348,818.40
PFIZER INC 2.550% 05/28/2040 DD 05/28/20	136,217.35	90,117.30



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PFIZER INC 4.000% 12/15/2036 DD 11/21/16	236,360.00	0.00
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	944,574.75	954,181.20
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	504,260.64	0.00
PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	914,889.58	125,043.84
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	135,524.40	130,627.20
PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	42,409.00	40,665.00
PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	45,275.52	43,029.12
PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21	154,600.05	0.00
PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	92,534.75	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	0.00	268,201.80
PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	216,882.90	65,611.80
POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	214,370.40	198,588.00
POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	92,040.00	87,661.60
PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	0.00	340,983.00
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	0.00	121,507.10
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	45,086.80	41,961.70
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	57,831.90	52,850.00
PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	209,516.95	206,270.70
PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	233,739.40	227,186.20
REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	0.00	161,632.60
REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	0.00	24,720.30
REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	0.00	270,969.60
RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	0.00	32,435.90
ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	382,380.70	116,223.90
RTX CORP 4.500% 06/01/2042 DD 06/01/12	719,697.90	0.00
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	364,054.25	335,483.00
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	168,833.40	150,461.10
SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	116,376.15	101,979.90
SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	32,162.40	30,435.75
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	0.00	129,430.95
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	25,672.80	23,858.10
SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	0.00	3,368.65
SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	0.00	63,929.35
SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	0.00	188,164.80
SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	336,299.10	297,994.10
SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	38,155.50	35,069.40
SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	70,915.50	0.00
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	208,968.00	0.00
SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	286,095.00	0.00
SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	119,634.90	111,013.65
SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	39,651.50	36,860.50
SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	325,075.10	237,129.10



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	266,051.25	239,641.15
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	57,290.80	53,932.20
SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	257,115.00	237,710.90
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	226,913.15	213,942.20
SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	285,749.60	0.00
SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	101,403.00	0.00
SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	78,270.15	73,920.00
T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	170,681.35	0.00
TARGET CORP 2.950% 01/15/2052 DD 01/24/22	0.00	67,012.05
TARGET CORP 4.800% 01/15/2053 DD 01/24/23	4,983.70	0.00
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	185,285.25	0.00
THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	179,048.85	165,465.85
TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	0.00	97,232.10
TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	0.00	199,623.20
TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	0.00	177,614.80
TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	0.00	474,254.55
TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	535,933.80	0.00
TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	270,690.00	272,843.20
TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	111,790.35	0.00
TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	0.00	32,917.60
UBS GROUP AG 144A VAR RT 08/05/2033 DD 08/05/22	20,330.73	0.00
UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	238,810.05	228,105.45
UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	316,906.90	247,890.70
UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	0.00	38,064.00
UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	99,452.50	102,333.75
UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	55,901.30	52,774.15
UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	227,507.21	202,469.52
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	45,073.05	39,325.55
UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	0.00	32,024.30
UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	68,121.00	63,681.30
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	84,349.20	74,612.40
UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	207,778.55	209,820.80
UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	279,801.40	244,651.40
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	12,404.85	11,193.45
UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	92,179.50	84,357.00
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	49,248.10	44,618.75
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	94,193.40	84,365.40
UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	206,400.15	0.00
UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	217,212.75	193,115.25
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	0.00	35,273.20
UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	54,468.70	47,476.55
UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	35,505.75	90,193.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	76,896.75	126,155.40
UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	0.00	280,791.00
UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	0.00	481,055.85
UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	59,194.85	55,035.75
UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	49,271.40	0.00
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	0.00	90,369.90
UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	21,878.00	20,506.80
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	0.00	148,258.15
UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	438,723.25	392,168.75
US BANCORP VAR RT 01/23/2035 DD 01/23/24	0.00	50,456.50
US BANCORP VAR RT 02/01/2034 DD 02/01/23	43,181.10	0.00
US BANCORP VAR RT 06/12/2034 DD 06/12/23	149,860.40	0.00
US BANCORP VAR RT 11/03/2036 DD 11/03/21	0.00	324,012.00
VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	64,159.68	58,594.64
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	271,923.59	250,670.56
VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	0.00	62,927.15
VISA INC 2.700% 04/15/2040 DD 04/02/20	15,479.60	14,589.40
VISA INC 4.300% 12/14/2045 DD 12/14/15	346,116.50	316,860.60
WALMART INC 2.500% 09/22/2041 DD 09/22/21	342,532.22	317,582.90
WALMART INC 4.500% 04/15/2053 DD 04/18/23	336,775.20	0.00
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	0.00	193,725.20
WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	232,160.50	325,032.75
WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	286,559.55	81,032.60
WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	117,246.00	0.00
WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	103,425.00	96,108.60
WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	110,355.00	63,895.65
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	198,100.30	188,918.85
WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	237,799.80	226,910.70
WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	266,040.00	253,611.00
WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	94,923.05	90,986.25
WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	0.00	169,515.50
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	122,631.60	0.00
WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	0.00	53,335.20
WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	614,692.80	1,009,079.05
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	49,294.05	47,355.75
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	703,979.40	0.00
WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	310,661.40	0.00
WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	0.00	136,402.90
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21	101,698.75	0.00
WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	0.00	221,190.75
TOTAL PREFERRED	61,727,455.87	62,753,619.05



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
(B) ALL OTHER		
7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21	162,716.35	0.00
7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21	119,458.20	0.00
ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	646,984.80	0.00
AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	0.00	136,800.00
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	208,628.90	0.00
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	39,551.00	0.00
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	196,049.25	0.00
AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	227,547.55	42,596.00
AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	549,399.20	1,121,005.60
AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	0.00	238,312.50
AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	0.00	196,244.00
AGREE LP 2.600% 06/15/2033 DD 05/14/21	91,313.45	92,470.35
ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22	300,788.30	0.00
ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23	217,946.25	0.00
AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	101,079.00	0.00
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	0.00	328,496.00
AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	0.00	263,791.60
AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	14,289.80	12,864.80
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	28,315.20	0.00
AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	0.00	34,569.50
AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	24,588.60	22,260.60
AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	99,348.50	90,852.30
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	258,266.06	246,902.83
AMGEN INC 4.400% 05/01/2045 DD 05/01/15	209,246.35	269,782.50
AMGEN INC 5.600% 03/02/2043 DD 03/02/23	305,755.70	385,417.30
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	52,840.00	405,144.60
AMGEN INC 5.750% 03/02/2063 DD 03/02/23	31,626.00	235,756.15
ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	0.00	307,627.05
ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	0.00	187,953.75
ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	0.00	523,777.80
ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	256,737.60	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	56,801.40	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	35,116.90	32,563.30
APACHE CORP 5.350% 07/01/2049 DD 06/19/19	153,886.70	0.00
ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	0.00	84,066.70
ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	0.00	506,730.00
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	188,603.80	245,772.50
ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	0.00	79,216.00
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	333,036.75	266,193.60
AT&T INC 3.500% 06/01/2041 DD 05/28/20	31,869.60	30,680.00
AT&T INC 3.500% 09/15/2053 DD 03/15/21	206,304.17	251,297.56



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
AT&T INC 3.550% 09/15/2055 DD 03/15/21	1,075,071.26	1,064,017.67
AT&T INC 3.650% 06/01/2051 DD 05/28/20	200,477.80	187,365.60
AT&T INC 3.650% 09/15/2059 DD 03/15/21	544,881.03	638,883.44
AT&T INC 3.800% 12/01/2057 DD 06/01/21	468,174.63	450,753.68
AT&T INC 4.500% 05/15/2035 DD 05/04/15	594,186.68	153,550.00
ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	0.00	432,568.35
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	661,093.60	0.00
BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	0.00	509,192.20
BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	92,152.50	0.00
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	642,577.05	660,654.00
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	132,488.16	0.00
BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	196,962.10	200,073.80
BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	69,086.00	0.00
BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	41,616.00	38,316.50
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	0.00	19,504.50
BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	0.00	61,031.40
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	0.00	459,459.00
BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	80,408.70	74,792.70
BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	168,229.80	41,857.00
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	0.00	229,314.20
BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	1,489,199.95	1,390,285.00
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,211,262.15	1,127,823.75
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	181,987.75	162,181.25
BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	0.00	170,387.20
BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	0.00	233,857.80
BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	158,447.00	0.00
BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	314,344.80	0.00
BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	0.00	332,956.05
BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21	144,436.25	0.00
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	214,776.90	210,940.20
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	154,497.20	0.00
CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	58,219.20	47,236.80
CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	224,985.60	110,710.80
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	341,618.30	210,472.50
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	309,921.15	297,635.80
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	78,292.00	0.00
CARRIER GLOBAL CORP 144A 6.200% 03/15/2054 DD 11/30/23	92,931.20	0.00
CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	0.00	264,799.65
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	79,684.00	0.00
CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	26,211.50	24,922.45
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	0.00	120,030.75
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	0.00	78,203.75



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	108,230.40	253,996.85
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	0.00	80,052.00
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	341,026.40	79,039.80
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	0.00	73,950.30
CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	0.00	187,311.45
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	164,757.30	325,139.40
CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	523,842.55	0.00
CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	0.00	187,556.00
CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	47,170.34	46,175.15
CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	0.00	398,616.00
CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	0.00	200,266.50
COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	0.00	19,325.20
COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	229,645.80	106,102.70
COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23	80,573.25	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	303,875.07	178,972.20
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	678,339.90	663,594.40
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	150,387.04	162,246.84
COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	241,692.75	229,734.00
CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	0.00	20,292.80
CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	149,360.75	50,477.05
CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	93,836.40	86,822.40
CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	87,396.32	80,457.52
CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12	490,450.80	0.00
CONSTELLATION ENERGY GENERATIO 5.750% 10/01/2041 DD 09/30/10	200,062.00	0.00
CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	241,119.00	57,384.80
CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	85,962.80	77,257.60
COREBRIDGE FINANCIAL INC 4.350% 04/05/2042 DD 04/05/23	55,263.65	0.00
COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23	214,585.05	0.00
CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	325,507.00	0.00
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	318,206.45	181,610.10
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	0.00	597,914.75
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	668,166.40	626,373.60
CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23	96,694.80	0.00
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	172,072.58	55,045.20
CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	0.00	170,344.80
CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23	280,031.88	0.00
CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	0.00	249,282.85
DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	0.00	175,500.25
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	187,242.75	0.00
DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	255,799.30	246,921.80
DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	0.00	47,297.25
DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	40,595.50	37,169.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	15,469.60	14,741.20
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	4,687.10	4,370.30
DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	160,345.05	148,351.50
DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	89,723.55	0.00
EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	0.00	85,015.80
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	0.00	156,199.68
ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	0.00	46,365.80
ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	18,523.20	17,378.80
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	63,605.10	59,136.35
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	350,679.00	0.00
EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	69,342.84	0.00
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	0.00	239,089.40
ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	228,950.40	226,053.60
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	0.00	97,698.25
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	26,760.00	26,481.00
ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	170,190.75	0.00
ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	308,159.80	345,419.10
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	521,718.40	504,672.00
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	233,842.50	224,765.00
ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	20,005.60	19,657.40
ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	231,999.05	228,229.65
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	222,189.00	182,798.50
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	31,773.60	31,093.50
ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	280,030.80	170,371.20
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	318,120.60	0.00
ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	140,069.05	0.00
ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	95,350.00	89,515.00
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	0.00	56,018.95
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	62,244.00	0.00
ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	218,274.75	0.00
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	14,771.85	0.00
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	51,026.40	0.00
EXELON CORP 4.950% 06/15/2035 DD 12/15/15	278,849.50	274,734.40
EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	0.00	183,198.10
FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	60,732.00	0.00
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	150,222.90	148,542.70
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	437,715.00	0.00
GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	81,643.10	0.00
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	65,418.55	0.00
GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	43,032.60	0.00
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	80,636.10	78,290.10
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	73,693.50	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	199,510.35	193,457.55
GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	96,548.40	94,496.40
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	23,753.10	0.00
GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	58,915.20	0.00
GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	163,032.00	0.00
GLENCORE FUNDING LLC 144A 6.500% 10/06/2033 DD 10/06/23	251,309.50	0.00
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	0.00	330,330.00
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	198,839.75	189,112.50
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	266,850.60	0.00
HCA INC 4.375% 03/15/2042 DD 03/15/23	42,372.50	40,846.00
HCA INC 4.625% 03/15/2052 DD 03/15/23	0.00	124,665.60
HCA INC 5.125% 06/15/2039 DD 06/12/19	181,529.80	0.00
HCA INC 5.500% 06/15/2047 DD 06/22/17	0.00	40,987.35
HCA INC 5.950% 09/15/2054 DD 08/12/24	0.00	309,598.25
HCA INC 6.000% 04/01/2054 DD 02/23/24	0.00	219,426.90
HCA INC 6.100% 04/01/2064 DD 02/23/24	0.00	38,212.00
HESS CORP 6.000% 01/15/2040 DD 12/14/09	38,167.50	36,467.55
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	93,664.80	0.00
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	224,213.60	0.00
HUMANA INC 5.500% 03/15/2053 DD 03/13/23	0.00	245,836.25
HUMANA INC 5.750% 04/15/2054 DD 03/13/24	0.00	264,528.45
HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	0.00	139,917.40
IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	114,843.15	0.00
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	71,711.20	58,099.36
INTEL CORP 4.750% 03/25/2050 DD 03/25/20	0.00	69,632.10
INTEL CORP 4.900% 08/05/2052 DD 08/05/22	0.00	142,331.40
INTEL CORP 5.050% 08/05/2062 DD 08/05/22	253,222.65	113,271.10
INTEL CORP 5.625% 02/10/2043 DD 02/10/23	0.00	50,520.25
INTEL CORP 5.900% 02/10/2063 DD 02/10/23	212,767.70	0.00
INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	452,409.30	478,493.90
INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	472,857.00	555,593.58
INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	85,042.00	85,920.00
JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	312,761.40	275,082.25
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	654,537.00	752,742.80
JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	0.00	457,251.15
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	39,943.80	0.00
KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	0.00	19,129.00
KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	0.00	29,771.40
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	0.00	54,667.60
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	61,008.35	59,361.25
KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	0.00	129,803.80
KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	159,008.30	158,493.70



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	115,510.50	0.00
KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	147,994.00	0.00
KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21	175,826.70	0.00
KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	183,495.50	174,068.00
KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	132,850.45	70,740.00
KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	148,831.00	0.00
KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	226,854.90	51,389.80
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	48,180.00	0.00
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	132,960.80	119,849.80
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	348,617.10	321,083.30
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	124,140.00	112,736.40
LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	163,869.80	0.00
LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	220,390.95	0.00
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	93,464.80	222,858.60
LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	160,029.40	46,554.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	815,741.75	0.00
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	42,530.80	38,728.40
M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	0.00	271,490.80
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	62,624.80	58,149.70
MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	53,832.50	51,837.00
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	92,222.20	0.00
MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	32,764.05	30,492.45
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	76,920.90	0.00
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	613,694.90	0.00
MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	367,134.95	246,688.00
MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	81,056.80	80,218.40
MPLX LP 4.500% 04/15/2038 DD 02/08/18	423,885.25	414,124.00
MPLX LP 4.950% 03/14/2052 DD 03/14/22	151,823.60	0.00
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	21,569.00	20,197.80
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	124,716.35	117,199.95
NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	22,714.80	0.00
NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	44,945.55	0.00
NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	26,919.00	24,417.90
NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	263,892.10	249,627.25
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	41,831.50	38,482.00
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	0.00	77,103.75
NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	130,130.85	0.00
NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	59,198.40	53,746.40
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	0.00	188,553.60
NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	427,551.55	399,151.65
NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	79,583.20	0.00
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	66,034.80	62,240.75



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	166,309.30	0.00
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	0.00	29,680.80
OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	0.00	99,622.95
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	129,062.50	123,207.50
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	27,068.50	25,256.75
OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	17,475.00	17,108.85
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	132,013.00	124,713.75
OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	183,072.50	176,340.85
OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	415,125.00	396,661.50
OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	404,875.80	397,559.40
OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	0.00	97,986.80
OGLETHORPE POWER CORP 144A 6.200% 12/01/2053 DD 12/05/23	102,609.03	0.00
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	0.00	94,664.70
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	375,069.40	366,867.90
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	238,557.20	233,976.40
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	56,744.35	55,705.65
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	204,466.60	255,751.95
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	148,826.95	142,524.00
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	63,380.00	61,032.00
ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	225,230.50	217,120.75
ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	185,801.05	0.00
ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	1,226,955.40	286,163.55
PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	157,861.60	161,073.70
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	152,420.40	168,160.65
PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	148,049.95	150,941.50
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	311,983.04	317,985.12
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	115,708.50	394,489.55
PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	0.00	13,458.60
PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	0.00	158,192.00
PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	146,932.65	146,307.60
PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	552,450.80	1,076,130.26
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	69,398.00	65,170.00
PACIFICORP 5.800% 01/15/2055 DD 01/05/24	0.00	339,814.32
PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	74,120.00	0.00
PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	601,266.40	0.00
PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06	40,690.40	0.00
PHILLIPS 66 CO 4.900% 10/01/2046 DD 04/01/23	163,924.25	0.00
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	187,738.20	0.00
PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	0.00	113,139.40
PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	0.00	85,698.00
REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	24,957.30	0.00
REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	258,045.00	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	403,606.60	410,052.30
REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	183,542.20	183,138.90
RTX CORP 3.030% 03/15/2052 DD 11/16/21	65,821.70	60,195.80
RTX CORP 3.125% 07/01/2050 DD 05/18/20	0.00	39,366.00
RTX CORP 4.050% 05/04/2047 DD 05/04/17	142,082.60	133,638.70
RTX CORP 4.450% 11/16/2038 DD 08/16/18	106,027.70	102,362.65
RTX CORP 4.500% 06/01/2042 DD 06/01/12	0.00	571,843.80
RTX CORP 5.375% 02/27/2053 DD 02/27/23	0.00	47,552.00
RTX CORP 6.400% 03/15/2054 DD 11/08/23	311,448.16	106,759.24
S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23	29,133.65	0.00
SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	285,727.05	268,964.25
SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	196,933.50	85,050.00
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	136,517.70	0.00
SEMPRA 3.800% 02/01/2038 DD 01/12/18	184,194.80	177,777.05
SEMPRA 4.000% 02/01/2048 DD 01/12/18	18,974.08	17,414.68
SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	25,313.10	24,498.30
SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	0.00	837,812.00
SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	0.00	332,186.80
SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	0.00	283,607.60
SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	495,129.60	0.00
SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21	297,252.88	0.00
SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	328,658.40	328,528.80
SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	0.00	99,683.00
SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	18,822.25	0.00
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	16,440.90	9,584.01
T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	300,424.00	253,516.15
T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	112,687.05	0.00
TARGET CORP 2.950% 01/15/2052 DD 01/24/22	57,567.20	0.00
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	0.00	173,430.00
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	212,592.60	202,170.60
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	158,905.25	156,619.75
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	64,177.10	62,823.80
TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	283,577.85	279,516.60
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	196,372.60	193,537.80
TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	153,242.10	0.00
TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	79,498.80	76,049.10
TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	0.00	349,246.70
TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	0.00	604,716.00
TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	0.00	111,768.50
TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	281,094.00	280,046.25
TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	27,668.55	26,425.00
UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	0.00	73,412.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	40,980.00	0.00
UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	0.00	121,895.00
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	449,032.05	0.00
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	167,918.70	0.00
US BANCORP VAR RT 11/03/2036 DD 11/03/21	330,271.75	0.00
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	419,742.80	375,603.92
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	403,454.60	382,345.60
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	698,415.65	605,177.55
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	165,184.25	157,435.25
VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	718,095.00	0.00
VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	557,101.60	390,768.00
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	137,405.40	128,317.20
VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	146,951.70	119,047.50
VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	0.00	835,088.30
VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	0.00	232,711.20
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	213,512.50	0.00
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	645,940.50	668,548.40
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	1,346,061.60	996,630.90
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	103,380.00	121,829.40
WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	196,092.90	186,555.50
WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	133,279.30	0.00
WESTPAC BANKING CORP VAR RT 08/10/2033 DD 08/10/22	64,746.50	0.00
WILLIAMS COS INC/THE 3.500% 10/15/2051 DD 10/08/21	25,643.80	0.00
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	70,751.80	67,883.90
WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	0.00	73,285.50
WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	112,318.50	109,434.15
TOTAL ALL OTHER	58,151,063.00	54,481,475.21
(4) CORPORATE STOCKS		
(A) PREFERRED	0.00	0.00
(B) COMMON	0.00	0.00
(5) PARTNERSHIP/JOINT VENTURE INTERESTS	0.00	0.00
(6) REAL ESTATE	0.00	0.00
(7) LOANS OTHER THAN PARTICIPANT	0.00	0.00
(8) PARTICIPANT LOANS	0.00	0.00
VALUE OF INTEREST IN:		
(9) COMMON/COLLECTIVE TRUSTS		
BGI MONEY MARKET	292.27	6,774.30
BLK MSCI EQUITY INDEX FUND- RUSSIA	25.82	97.48
CASH AT BLACKROCK	0.86	0.86
EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	768,815.60	1,091,763.24
LONG TERM GOV BD INDEX FD	38,343,566.48	35,987,723.27



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
TOTAL COMMON/COLLECTIVE TRUSTS	39,112,701.03	37,086,359.15
(10) POOLED SEPARATE ACCOUNTS	0.00	0.00
(11) MASTER TRUST INVESTMENT ACCTS	0.00	0.00
(12) 103-12 INVESTMENT ENTITIES	0.00	0.00
(13) REGISTERED INVESTMENT COMPANIES	0.00	0.00
(14) VALUE OF FUNDS IN INSURANCE CO ACCT	0.00	0.00
(15) OTHER		
BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	226,671.90	206,095.50
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	568,174.50	531,913.50
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	630,253.80	589,465.80
CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	0.00	23,576.80
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	0.00	37,351.50
CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	0.00	332,748.00
DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	617,740.60	639,554.50
EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	65,778.00	61,624.20
GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	628,228.65	600,172.35
INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	32,676.93	28,911.87
INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	43,706.24	39,407.62
INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	0.00	387,025.80
INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	165,656.25	149,401.40
ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	179,768.82	164,635.47
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	392,757.75	534,004.80
LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	187,766.25	0.00
LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	416,185.00	379,379.00
MEXICO GOVERNMENT INTERNATIONAL 4.280% 08/14/2041 DD 04/14/21	167,556.20	148,865.99
MEXICO GOVERNMENT INTERNATIONAL 5.000% 04/27/2051 DD 04/27/20	73,705.20	63,789.95
MEXICO GOVERNMENT INTERNATIONAL 5.750% 10/12/2110 DD 10/12/10	384,549.00	329,100.50
MEXICO GOVERNMENT INTERNATIONAL 6.338% 05/04/2053 DD 04/28/23	671,893.20	587,281.20
MEXICO GOVERNMENT INTERNATIONAL 6.350% 02/09/2035 DD 01/09/23	225,231.85	210,001.25
MEXICO GOVERNMENT INTERNATIONAL 6.400% 05/07/2054 DD 01/08/24	0.00	394,015.60
NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	193,422.40	178,684.80
NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	50,309.55	45,302.40
PANAMA GOVERNMENT INTERNATIONAL 3.870% 07/23/2060 DD 07/23/19	50,760.30	0.00
PANAMA GOVERNMENT INTERNATIONAL 6.853% 03/28/2054 DD 03/28/23	130,818.80	0.00
PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	56,087.50	49,593.60
PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	0.00	266,795.20
PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	52,453.80	46,836.30
PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	382,387.50	263,423.60
PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	68,073.60	62,948.80
PHILIPPINE GOVERNMENT INTERNAT 5.500% 01/17/2048 DD 01/17/23	41,872.80	0.00
PHILIPPINE GOVERNMENT INTERNAT 5.950% 10/13/2047 DD 10/13/22	172,809.50	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	385,058.12	354,475.78
REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	254,883.30	110,894.40
SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	123,451.90	113,642.10
SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	213,508.00	204,412.00
SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	439,163.40	392,974.35
STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	26,932.50	24,641.86
TEXAS ST 4.681% 04/01/2040 DD 09/29/10	236,056.80	221,724.00
TEXAS ST 5.517% 04/01/2039 DD 08/26/09	230,260.70	214,935.50
TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	76,917.70	75,161.15
UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10	465,863.75	0.00
UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	116,857.00	107,397.00
UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	425,332.50	394,927.50
URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	406,150.20	371,324.25
TOTAL OTHER	10,277,731.76	9,938,417.19
D. EMPLOYER RELATED INVESTMENTS		
(1) EMPLOYER SECURITIES	0.00	0.00
(2) EMPLOYER REAL PROPERTY	0.00	0.00
E. BUILDINGS/OTHER PROPERTY USED BY PLAN		
F. TOTAL ASSETS	178,309,312.46	173,849,595.31
LIABILITIES		
G. BENEFIT CLAIMS PAYABLE	0.00	0.00
H. OPERATING PAYABLES	0.00	0.00
I. ACQUISITION INDEBTEDNESS		
J. OTHER LIABILITIES		
220010 PAYABLE FOR INVESTMENTS PURCHASED	257,906.34	703,268.14
K. TOTAL LIABILITIES	257,906.34	703,268.14
L. TOTAL NET ASSETS	178,051,406.12	173,146,327.17



Income and Expense Report for 5500 Schedule H

Report ID: NC100E

Status: FINAL

LIABILITY HEDGING - FING003000000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Amount	Total
INCOME		
A. CONTRIBUTIONS		
(1) RECEIVED OR RECEIVABLE FROM:		
(A) EMPLOYERS	0.00	
(B) PARTICIPANTS	0.00	
(C) OTHERS	0.00	
(2) NONCASH CONTRIBUTIONS	0.00	
(3) TOTAL CONTRIBUTIONS		0.00
B. EARNINGS ON INVESTMENTS		
(1) INTEREST		
(A) INTEREST-BEARING CASH	(279.31)	
(B) U.S. GOVERNMENT SECURITIES	264,274.77	
(C) CORP DEBT INSTRUMENTS	6,254,016.81	
(D) LOANS OTHER THAN PARTICIPANT	0.00	
(E) PARTICIPANT LOANS	0.00	
(F) OTHER INTEREST	588,843.97	
(G) TOTAL INTEREST		7,106,856.24
(2) DIVIDENDS		
(A) PREFERRED STOCK	0.00	
(B) COMMON STOCK	0.00	
(C) REGISTERED INV COMPANIES	0.00	
(D) TOTAL DIVIDENDS		0.00
(3) RENTS		0.00
(4) NET GAIN(LOSS) ON SALE OF ASSETS		
(A) AGGREGATE PROCEEDS	134,702,448.16	
(B) LESS AGGREGATE CARRYING AMT	(136,340,221.74)	
(C) NET AMOUNT		(1,637,773.58)
(5) UNREALIZED APPR (DEPR) OF ASSETS		
(A) REAL ESTATE	0.00	
(B) OTHER	(7,775,980.55)	
(C) TOTAL U/R APPR OF ASSETS		(7,775,980.55)
NET GAIN (LOSS) FROM:		
(6) COMMON/COLLECTIVE TRUSTS		(2,306,591.94)
(7) POOLED SEPARATE ACCOUNTS		0.00
(8) MASTER TRUSTS		0.00
(9) 103-12 INVESTMENT ENTITIES		0.00



Income and Expense Report for 5500 Schedule H

Report ID: NC100E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Amount	Total
(10) REGISTERED INVESTMENT COMPANIES		0.00
C. OTHER INCOME		41,350.00
D. TOTAL INCOME		(4,572,139.83)
<u>EXPENSES</u>		
E. BENEFIT PAYMENTS		
(1) PARTICIPANTS OR BENEFICIARIES	0.00	
(2) INSURANCE CARRIERS	0.00	
(3) OTHER	0.00	
(4) TOTAL PAYMENTS		0.00
F. CORRECTIVE DISTRIBUTIONS		0.00
G. DEEMED DIST OF PARTICIPANT LOANS		0.00
H. INTEREST EXPENSE		0.00
I. ADMINISTRATIVE EXPENSES		
(1) SALARIES AND ALLOWANCES	0.00	
(2) CONTRACT ADMIN FEES	0.00	
(3) RECORDKEEPING FEES	0.00	
(4) IQPA AUDIT FEES	0.00	
(5) INVESTMENT ADVISORY AND INVESTMENT MANAGEMENT FEES	0.00	
(6) BANK OR TRUST COMPANY TRUSTEE/CUSTODIAL FEES	40.97	
(7) ACTUARIAL FEES	0.00	
(8) LEGAL FEES	0.00	
(9) VALUATION/APPRAISAL FEES	0.00	
(10) OTHER TRUSTEE FEES AND EXPENSES	0.00	
(11) OTHER EXPENSES	0.00	
(12) TOTAL ADMIN EXPENSES		40.97
J. TOTAL EXPENSES		40.97
<u>NET INCOME AND RECONCILIATION</u>		
K. NET INCOME (LOSS)		(4,572,180.80)
L. TRANSFERS OF ASSETS		
(1) TO THE PLAN		14,720,000.00
(2) FROM THE PLAN		(15,052,898.15)
M. NET ASSETS - BEGINNING OF PERIOD		178,051,406.12
RECEIVED PRIOR TRUSTEE/CUSTODIAN		0.00
NET TRANSFERS		0.00
N. NET ASSETS - END OF PERIOD		173,146,327.17



Summary of Investments at End of Plan Year at Revalued Cost

Report ID: M1102ES
Status: FINAL
LIABILITY HEDGING POOL

LIABILITY HEDGING - FING00300000 01/01/2024 - 12/31/2024

Description	Cost	Market Value	Unrealized Gain/Loss
GENERAL INVESTMENTS			
U. S. GOVERNMENT SECURITIES	8,013,395.91	7,722,201.00	(291,194.91)
CORPORATE DEBT INSTRUMENTS - PREFERRED	66,973,920.74	62,753,619.05	(4,220,301.69)
CORPORATE DEBT INSTRUMENTS	56,880,951.19	54,481,475.21	(2,399,475.98)
OTHER INVESTMENTS	10,803,425.16	9,938,417.19	(865,007.97)
TOTAL GENERAL INVESTMENTS	142,671,693.00	134,895,712.45	(7,775,980.55)
CERTAIN INVESTMENT ARRANGEMENTS			
COMMON/COLLECTIVE TRUST	39,426,543.38	37,086,359.15	(2,340,184.23)
TOTAL CERTAIN INVESTMENT ARRANGEMENTS	39,426,543.38	37,086,359.15	(2,340,184.23)
GRAND TOTALS	182,098,236.38	171,982,071.60	(10,116,164.78)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FINF30110002	999F38562 LEHMAN PROXY STANDISH - REC	68,701.160	0.00	0.00	0.00
TOTAL INTEREST-BEARING CASH			0.00	0.00	0.00
U. S. GOVERNMENT SECURITIES					
FINF30140002	912810UC0 U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	6,195,000.000	5,893,919.75	5,667,433.80	(226,485.95)
FINF30140002	912810UF3 U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	1,590,000.000	1,596,707.77	1,543,301.70	(53,406.07)
FINF30140002	91282CLW9 U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	525,000.000	522,768.39	511,465.50	(11,302.89)
TOTAL U. S. GOVERNMENT SECURITIES			8,013,395.91	7,722,201.00	(291,194.91)
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FINF30140002	00108WAK6 AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	45,000.000	32,553.00	30,294.45	(2,258.55)
FINF30140002	00115AAK5 AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	320,000.000	254,777.60	237,638.40	(17,139.20)
FINF30140002	00115AAL3 AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	290,000.000	208,628.90	191,379.70	(17,249.20)
FINF30140002	00115AAM1 AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	50,000.000	39,551.00	36,173.00	(3,378.00)
FINF30140002	002824BH2 ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	171,000.000	175,391.28	159,787.53	(15,603.75)
FINF30140002	00287YAS8 ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	372,000.000	355,739.88	328,658.28	(27,081.60)
FINF30140002	00287YAW9 ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	150,000.000	138,195.00	127,671.00	(10,524.00)
FINF30140002	00287YBD0 ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	45,000.000	44,022.15	40,464.45	(3,557.70)
FINF30140002	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	410,000.000	371,595.30	350,677.10	(20,918.20)
FINF30140002	00287YCB3 ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	141,000.000	126,076.56	114,810.66	(11,265.90)
FINF30140002	00287YDA4 ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	185,000.000	180,713.55	167,924.50	(12,789.05)
FINF30140002	00287YDV8 ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	125,000.000	124,827.50	121,992.50	(2,835.00)
FINF30140002	00287YDX4 ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	250,000.000	249,065.00	239,242.50	(9,822.50)
FINF30140002	010392FB9 ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	80,000.000	86,178.40	83,491.20	(2,687.20)
FINF30140002	023135BF2 AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	200,000.000	186,012.00	176,696.00	(9,316.00)
FINF30140002	023135BT2 AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	435,000.000	286,309.55	259,969.05	(26,340.50)
FINF30140002	023135CA2 AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	175,000.000	137,952.50	128,588.25	(9,364.25)
FINF30140002	023135CB0 AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	330,000.000	244,510.35	222,908.40	(21,601.95)
FINF30140002	023135CJ3 AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	375,000.000	329,617.50	296,197.50	(33,420.00)
FINF30140002	02361DAR1 AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	15,000.000	12,212.85	11,309.40	(903.45)
FINF30140002	02361DAT7 AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	395,000.000	362,843.05	333,933.00	(28,910.05)
FINF30140002	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	90,000.000	101,079.00	92,376.00	(8,703.00)
FINF30140002	025816DW6 AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	395,000.000	400,959.55	390,694.50	(10,265.05)
FINF30140002	032654AW5 ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	235,000.000	175,528.55	166,443.45	(9,085.10)
FINF30140002	032654AX3 ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	220,000.000	158,312.00	139,966.20	(18,345.80)
FINF30140002	03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	780,000.000	780,475.80	739,416.60	(41,059.20)
FINF30140002	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,414,000.000	1,386,468.33	1,286,937.96	(99,530.37)
FINF30140002	03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	55,000.000	48,017.20	46,630.65	(1,386.55)
FINF30140002	03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD	476,000.000	512,936.30	470,083.32	(42,852.98)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
		01/23/19				
FINF30140002	036752BE2	ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	245,000.000	243,659.85	236,447.05	(7,212.80)
FINF30140002	03769MAC0	APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	375,000.000	376,388.50	376,965.00	576.50
FINF30140002	037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	350,000.000	311,326.91	290,314.50	(21,012.41)
FINF30140002	037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	335,000.000	279,939.40	257,008.65	(22,930.75)
FINF30140002	037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	525,000.000	457,836.75	423,822.00	(34,014.75)
FINF30140002	037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	100,000.000	85,706.00	78,760.00	(6,946.00)
FINF30140002	037833EE6	APPLE INC 2.375% 02/08/2041 DD 02/08/21	290,000.000	212,465.60	199,708.50	(12,757.10)
FINF30140002	037833EF3	APPLE INC 2.650% 02/08/2051 DD 02/08/21	310,000.000	213,323.40	191,502.50	(21,820.90)
FINF30140002	059165EL0	BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	320,000.000	234,342.40	211,811.20	(22,531.20)
FINF30140002	06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	700,000.000	613,039.00	595,574.00	(17,465.00)
FINF30140002	06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	920,000.000	661,093.60	639,703.60	(21,390.00)
FINF30140002	06051GJW0	BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	240,000.000	188,666.40	179,642.40	(9,024.00)
FINF30140002	06051GLU1	BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	245,000.000	257,105.45	251,600.30	(5,505.15)
FINF30140002	06051GMA4	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	435,000.000	440,911.01	435,587.25	(5,323.76)
FINF30140002	06051GMB2	BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	605,000.000	605,000.00	590,467.90	(14,532.10)
FINF30140002	072863AJ2	BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	175,000.000	121,455.25	111,401.50	(10,053.75)
FINF30140002	084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	175,000.000	153,905.50	144,571.00	(9,334.50)
FINF30140002	084659AX9	BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	50,000.000	42,580.00	39,533.50	(3,046.50)
FINF30140002	084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	285,000.000	267,543.75	246,824.25	(20,719.50)
FINF30140002	084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	125,000.000	115,510.00	103,578.75	(11,931.25)
FINF30140002	084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	50,000.000	35,169.00	31,433.50	(3,735.50)
FINF30140002	084664DB4	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	40,000.000	31,811.20	30,309.20	(1,502.00)
FINF30140002	09290DAC5	BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	240,000.000	237,144.60	227,085.60	(10,059.00)
FINF30140002	09290DAK7	BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	225,000.000	224,627.45	215,201.25	(9,426.20)
FINF30140002	097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	240,000.000	275,587.20	252,945.60	(22,641.60)
FINF30140002	10373QBG4	BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	10,000.000	7,110.00	6,368.30	(741.70)
FINF30140002	10373QBN9	BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	215,000.000	144,464.95	129,180.60	(15,284.35)
FINF30140002	10373QBP4	BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	145,000.000	100,908.40	89,926.10	(10,982.30)
FINF30140002	10373QBR0	BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	530,000.000	404,096.05	382,750.10	(21,345.95)
FINF30140002	10373QBS8	BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	895,000.000	630,429.05	559,625.60	(70,803.45)
FINF30140002	11271LAL6	BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	115,000.000	116,970.50	116,399.55	(570.95)
FINF30140002	12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	80,000.000	80,248.00	75,724.00	(4,524.00)
FINF30140002	12189LAK7	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD	115,000.000	106,171.45	99,619.90	(6,551.55)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
		08/23/12				
FINF30140002	12189LAU5	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	85,000.000	79,554.90	74,130.20	(5,424.70)
FINF30140002	12189LAW1	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	290,000.000	258,436.40	238,690.30	(19,746.10)
FINF30140002	12189LBH3	BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	220,000.000	154,497.20	137,150.20	(17,347.00)
FINF30140002	12189LBK6	BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	30,000.000	29,309.10	28,295.10	(1,014.00)
FINF30140002	12189LBL4	BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	190,000.000	188,993.00	187,224.10	(1,768.90)
FINF30140002	12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	390,000.000	438,941.10	416,863.20	(22,077.90)
FINF30140002	14040HDH5	CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	95,000.000	98,776.59	95,578.55	(3,198.04)
FINF30140002	144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	275,000.000	237,831.00	226,278.25	(11,552.75)
FINF30140002	149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	115,000.000	111,712.15	99,158.75	(12,553.40)
FINF30140002	15189XAY4	CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	100,000.000	79,684.00	71,565.00	(8,119.00)
FINF30140002	161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	265,000.000	205,597.45	208,417.20	2,819.75
FINF30140002	17275RBU5	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	290,000.000	289,132.97	282,103.30	(7,029.67)
FINF30140002	172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	285,000.000	246,496.50	237,744.15	(8,752.35)
FINF30140002	172967NF4	CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	235,000.000	169,660.60	164,765.55	(4,895.05)
FINF30140002	172967PL9	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	245,000.000	245,000.00	243,035.10	(1,964.90)
FINF30140002	191216DT4	COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	170,000.000	171,205.30	163,880.00	(7,325.30)
FINF30140002	191216DZ0	COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	430,000.000	429,578.45	408,912.80	(20,665.65)
FINF30140002	20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	528,000.000	444,834.72	400,403.52	(44,431.20)
FINF30140002	20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	250,000.000	224,052.50	210,380.00	(13,672.50)
FINF30140002	20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	45,000.000	33,255.00	30,869.10	(2,385.90)
FINF30140002	20030NEG2	COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	45,000.000	45,272.70	42,039.45	(3,233.25)
FINF30140002	202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	85,000.000	70,499.85	67,130.45	(3,369.40)
FINF30140002	202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	525,000.000	460,666.50	440,679.75	(19,986.75)
FINF30140002	202795JJ0	COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	15,000.000	11,868.75	11,212.35	(656.40)
FINF30140002	20826FAV8	CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	215,000.000	174,470.35	157,212.30	(17,258.05)
FINF30140002	20826FBC9	CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	305,000.000	258,914.50	240,565.70	(18,348.80)
FINF30140002	20826FBE5	CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	65,000.000	63,409.45	60,199.75	(3,209.70)
FINF30140002	20826FBG0	CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	135,000.000	143,872.20	130,257.45	(13,614.75)
FINF30140002	20826FBH8	CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	155,000.000	168,565.60	148,869.75	(19,695.85)
FINF30140002	20826FBM7	CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	665,000.000	667,881.75	632,494.80	(35,386.95)
FINF30140002	20826FBN5	CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	135,000.000	134,943.30	127,678.95	(7,264.35)
FINF30140002	209111GD9	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	175,000.000	199,114.30	183,624.00	(15,490.30)
FINF30140002	209111GN7	CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	350,000.000	357,529.00	336,626.50	(20,902.50)
FINF30140002	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	85,000.000	66,925.60	61,953.10	(4,972.50)
FINF30140002	210518DQ6	CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	70,000.000	61,846.40	56,483.00	(5,363.40)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	23291KAJ4 DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	225,000.000	187,242.75	175,524.75	(11,718.00)
	FINF30140002	23291KAK1 DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	35,000.000	27,750.80	24,802.75	(2,948.05)
	FINF30140002	235851AV4 DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	45,000.000	30,296.70	26,815.95	(3,480.75)
	FINF30140002	235851AW2 DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	435,000.000	303,042.75	268,712.55	(34,330.20)
	FINF30140002	254687ET9 WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	65,000.000	68,315.00	63,895.65	(4,419.35)
	FINF30140002	254687EX0 WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	105,000.000	103,425.00	96,108.60	(7,316.40)
	FINF30140002	254687FM3 WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	310,000.000	213,512.50	193,725.20	(19,787.30)
	FINF30140002	254687FY7 WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	405,000.000	336,281.40	325,032.75	(11,248.65)
	FINF30140002	254687FZ4 WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	110,000.000	88,793.10	81,032.60	(7,760.50)
	FINF30140002	25468PDB9 TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	40,000.000	35,048.80	32,917.60	(2,131.20)
	FINF30140002	263901AA8 DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	225,000.000	250,512.75	241,440.75	(9,072.00)
	FINF30140002	263901AB6 DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	65,000.000	72,736.95	70,222.10	(2,514.85)
	FINF30140002	263901AF7 DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	260,000.000	249,857.40	236,264.60	(13,592.80)
	FINF30140002	26442CAM6 DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	65,000.000	57,547.75	55,159.65	(2,388.10)
	FINF30140002	26442CBL7 DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	94,000.000	97,152.76	90,464.66	(6,688.10)
	FINF30140002	26442EAG5 DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	105,000.000	89,723.55	84,437.85	(5,285.70)
	FINF30140002	26442EAK6 DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	90,000.000	94,642.20	88,216.20	(6,426.00)
	FINF30140002	27409LAE3 EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	105,000.000	68,325.60	64,386.00	(3,939.60)
	FINF30140002	29364WBD9 ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	80,000.000	53,595.20	49,266.40	(4,328.80)
	FINF30140002	29364WBJ6 ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	420,000.000	318,120.60	301,669.20	(16,451.40)
	FINF30140002	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	70,000.000	64,588.30	60,395.30	(4,193.00)
	FINF30140002	29364WBN7 ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	210,000.000	209,697.60	207,692.10	(2,005.50)
	FINF30140002	29365TAJ3 ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	185,000.000	140,069.05	130,277.00	(9,792.05)
	FINF30140002	29379VAQ6 ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	45,000.000	51,026.40	48,471.30	(2,555.10)
	FINF30140002	29379VAV5 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	85,000.000	89,697.10	84,994.90	(4,702.20)
	FINF30140002	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	255,000.000	245,817.45	228,242.85	(17,574.60)
	FINF30140002	29379VBC6 ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	15,000.000	14,771.85	13,838.10	(933.75)
	FINF30140002	29379VBF9 ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	30,000.000	29,103.30	26,240.40	(2,862.90)
	FINF30140002	29379VBJ1 ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	65,000.000	62,244.00	58,003.40	(4,240.60)
	FINF30140002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	260,000.000	229,242.00	208,886.60	(20,355.40)
	FINF30140002	29379VBY8 ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	65,000.000	51,924.60	46,696.00	(5,228.60)
	FINF30140002	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	270,000.000	196,811.20	175,670.10	(21,141.10)
	FINF30140002	29379VCH4 ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	60,000.000	59,797.80	57,815.40	(1,982.40)
	FINF30140002	30231GAZ5 EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	100,000.000	74,516.00	66,731.00	(7,785.00)
	FINF30140002	30231GBF8 EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	430,000.000	400,588.00	377,595.90	(22,992.10)
	FINF30140002	30231GBG6 EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	70,000.000	63,942.20	57,644.30	(6,297.90)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	30231GBM3 EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	270,000.000	210,459.45	189,556.20	(20,903.25)
	FINF30140002	30303M8J4 META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	300,000.000	273,954.94	253,272.00	(20,682.94)
	FINF30140002	30303M8Q8 META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	1,185,000.000	1,288,686.74	1,187,050.05	(101,636.69)
	FINF30140002	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	70,000.000	76,920.90	70,804.30	(6,116.60)
	FINF30140002	30303M8V7 META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	230,000.000	229,082.30	222,876.90	(6,205.40)
	FINF30140002	30303M8W5 META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	465,000.000	462,991.20	455,244.30	(7,746.90)
	FINF30140002	341081ET0 FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	35,000.000	35,639.80	34,081.60	(1,558.20)
	FINF30140002	341081FA0 FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	45,000.000	49,360.05	47,110.50	(2,249.55)
	FINF30140002	341081FG7 FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	305,000.000	269,610.85	251,618.90	(17,991.95)
	FINF30140002	341099CH0 DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	420,000.000	466,884.60	446,657.40	(20,227.20)
	FINF30140002	341099CL1 DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	80,000.000	89,705.60	86,158.40	(3,547.20)
	FINF30140002	369550BH0 GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	50,000.000	46,776.50	43,681.00	(3,095.50)
	FINF30140002	369550BJ6 GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	35,000.000	30,134.65	28,941.15	(1,193.50)
	FINF30140002	369550BQ0 GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	85,000.000	65,418.55	60,650.05	(4,768.50)
	FINF30140002	373334JW2 GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	240,000.000	212,932.80	204,268.80	(8,664.00)
	FINF30140002	373334KN0 GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	30,000.000	23,753.10	22,060.80	(1,692.30)
	FINF30140002	375558BA0 GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	80,000.000	74,222.40	68,640.80	(5,581.60)
	FINF30140002	375558BD4 GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	150,000.000	143,434.50	132,291.00	(11,143.50)
	FINF30140002	375558BK8 GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	35,000.000	30,571.45	28,088.20	(2,483.25)
	FINF30140002	375558CD3 GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	695,000.000	714,064.35	677,270.55	(36,793.80)
	FINF30140002	375558CE1 GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	90,000.000	92,384.80	87,002.10	(5,382.70)
	FINF30140002	38141EC31 GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	215,000.000	203,749.05	190,219.10	(13,529.95)
	FINF30140002	38141GB78 GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	215,000.000	215,000.00	205,896.90	(9,103.10)
	FINF30140002	38141GB86 GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	1,050,000.000	1,054,071.80	1,014,951.00	(39,120.80)
	FINF30140002	38141GXA7 GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	115,000.000	104,384.35	101,473.70	(2,910.65)
	FINF30140002	38141GYC2 GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	195,000.000	149,822.40	142,281.75	(7,540.65)
	FINF30140002	38141GZN7 GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	290,000.000	227,310.70	216,018.10	(11,292.60)
	FINF30140002	38148YAA6 GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	305,000.000	266,850.60	258,365.50	(8,485.10)
	FINF30140002	4042Q1AD9 HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	235,000.000	272,435.50	261,905.15	(10,530.35)
	FINF30140002	42809HAH0 HESS CORP 5.800% 04/01/2047 DD 09/28/16	295,000.000	319,033.65	295,657.85	(23,375.80)
	FINF30140002	437076BD3 HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	290,000.000	287,912.00	265,500.80	(22,411.20)
	FINF30140002	437076BH4 HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	40,000.000	34,256.00	33,392.00	(864.00)
	FINF30140002	437076BS0 HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	260,000.000	224,213.60	203,551.40	(20,662.20)
	FINF30140002	437076BX9 HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	30,000.000	28,412.40	25,657.20	(2,755.20)
	FINF30140002	437076BZ4 HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	300,000.000	222,478.20	201,171.00	(21,307.20)
	FINF30140002	437076CC4 HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	170,000.000	140,885.80	132,569.40	(8,316.40)
	FINF30140002	437076CD2 HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	170,000.000	130,273.30	118,714.40	(11,558.90)
	FINF30140002	437076CG5 HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	60,000.000	38,135.40	34,017.60	(4,117.80)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	437076CQ3 HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	527,000.000	425,609.72	382,438.63	(43,171.09)
	FINF30140002	437076DF6 HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	160,000.000	162,432.55	153,470.40	(8,962.15)
	FINF30140002	437076DG4 HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	90,000.000	89,077.06	86,406.30	(2,670.76)
	FINF30140002	438516CT1 HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	190,000.000	189,485.80	178,244.70	(11,241.10)
	FINF30140002	438516CU8 HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	160,000.000	159,606.40	150,300.80	(9,305.60)
	FINF30140002	449276AF1 IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	20,000.000	19,581.00	18,966.20	(614.80)
	FINF30140002	45138LBF9 IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	135,000.000	114,843.15	107,283.15	(7,560.00)
	FINF30140002	454889AT3 INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	260,000.000	218,238.80	205,251.80	(12,987.00)
	FINF30140002	454889AV8 INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	295,000.000	310,750.05	287,858.05	(22,892.00)
	FINF30140002	46124HAH9 INTUIT INC 5.500% 09/15/2053 DD 09/15/23	100,000.000	107,253.00	98,073.00	(9,180.00)
	FINF30140002	46625HHV5 JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	85,000.000	88,707.70	84,636.20	(4,071.50)
	FINF30140002	46647PAA4 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	45,000.000	39,943.80	37,288.80	(2,655.00)
	FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	90,000.000	79,984.80	76,847.40	(3,137.40)
	FINF30140002	46647PAK2 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	265,000.000	226,469.00	209,225.45	(17,243.55)
	FINF30140002	46647PBM7 JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	340,000.000	262,592.20	252,283.40	(10,308.80)
	FINF30140002	46647PBN5 JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	20,000.000	14,435.00	13,268.40	(1,166.60)
	FINF30140002	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	65,000.000	46,235.15	44,077.15	(2,158.00)
	FINF30140002	46647PCD6 JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	150,000.000	116,238.00	110,245.50	(5,992.50)
	FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	215,000.000	161,449.95	147,541.60	(13,908.35)
	FINF30140002	46647PEK8 JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	480,000.000	485,423.82	474,878.40	(10,545.42)
	FINF30140002	46647PER3 JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	155,000.000	154,107.07	149,314.60	(4,792.47)
	FINF30140002	478160BV5 JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	40,000.000	32,973.20	31,641.20	(1,332.00)
	FINF30140002	48126BAA1 JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	94,000.000	97,679.16	92,840.04	(4,839.12)
	FINF30140002	482480AM2 KLA CORP 4.950% 07/15/2052 DD 06/23/22	200,000.000	202,714.00	182,048.00	(20,666.00)
	FINF30140002	48305QAD5 KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	165,000.000	146,317.05	134,719.20	(11,597.85)
	FINF30140002	48305QAE3 KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	190,000.000	143,442.40	131,892.30	(11,550.10)
	FINF30140002	48305QAF0 KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	305,000.000	230,149.95	216,071.15	(14,078.80)
	FINF30140002	48305QAG8 KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	430,000.000	307,686.50	279,680.60	(28,005.90)
	FINF30140002	49177JAM4 KENVUE INC 5.100% 03/22/2043 DD 09/22/23	60,000.000	60,255.20	57,611.40	(2,643.80)
	FINF30140002	532457BU1 ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	45,000.000	41,179.05	35,277.30	(5,901.75)
	FINF30140002	532457CG1 ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	326,000.000	337,911.62	295,727.64	(42,183.98)
	FINF30140002	532457CH9 ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	315,000.000	327,883.50	283,093.65	(44,789.85)
	FINF30140002	532457CM8 ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	205,000.000	203,833.55	188,522.10	(15,311.45)
	FINF30140002	532457CN6 ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	500,000.000	498,763.60	457,820.00	(40,943.60)
	FINF30140002	532457CS5 ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	145,000.000	144,289.50	134,551.30	(9,738.20)
	FINF30140002	532457CT3 ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	180,000.000	181,071.85	167,787.00	(13,284.85)
	FINF30140002	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	170,000.000	163,869.80	157,095.30	(6,774.50)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	539830BN8 LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	55,000.000	48,843.30	43,561.10	(5,282.20)
	FINF30140002	539830CB3 LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	65,000.000	68,519.10	61,263.80	(7,255.30)
	FINF30140002	571748BC5 MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	85,000.000	76,527.20	71,020.90	(5,506.30)
	FINF30140002	571748BJ0 MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	95,000.000	92,222.20	85,150.40	(7,071.80)
	FINF30140002	571748BV3 MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	30,000.000	32,613.00	30,113.40	(2,499.60)
	FINF30140002	571748BX9 MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	35,000.000	34,694.10	33,844.65	(849.45)
	FINF30140002	58933YBF1 MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	135,000.000	90,813.15	81,963.90	(8,849.25)
	FINF30140002	58933YBL8 MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	420,000.000	426,073.20	388,193.40	(37,879.80)
	FINF30140002	58933YBN4 MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	180,000.000	188,542.80	164,930.40	(23,612.40)
	FINF30140002	59156RAY4 METLIFE INC 5.875% 02/06/2041 DD 08/06/10	175,000.000	191,133.25	178,797.50	(12,335.75)
	FINF30140002	59156RBD9 METLIFE INC 4.125% 08/13/2042 DD 08/13/12	130,000.000	113,489.40	107,933.80	(5,555.60)
	FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	145,000.000	137,319.35	128,143.75	(9,175.60)
	FINF30140002	59156RBN7 METLIFE INC 4.050% 03/01/2045 DD 03/05/15	100,000.000	86,509.00	80,141.00	(6,368.00)
	FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	630,000.000	647,732.05	590,719.50	(57,012.55)
	FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	556,000.000	377,466.23	343,196.56	(34,269.67)
	FINF30140002	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	249,000.000	184,673.34	165,062.10	(19,611.24)
	FINF30140002	59562EAH8 MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	45,000.000	48,231.00	46,518.75	(1,712.25)
	FINF30140002	610202BP7 MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	165,000.000	161,784.15	155,981.10	(5,803.05)
	FINF30140002	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	300,000.000	262,983.00	255,246.00	(7,737.00)
	FINF30140002	61746BEG7 MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	30,000.000	27,112.80	25,081.20	(2,031.60)
	FINF30140002	61747YDY8 MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	215,000.000	194,579.30	177,372.85	(17,206.45)
	FINF30140002	61747YFT7 MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	205,000.000	205,000.00	201,713.85	(3,286.15)
	FINF30140002	61747YFV2 MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	440,000.000	440,000.00	424,969.60	(15,030.40)
	FINF30140002	63946BAJ9 NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	46,000.000	42,100.58	39,216.38	(2,884.20)
	FINF30140002	641423BU1 NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	20,000.000	22,714.80	21,942.20	(772.60)
	FINF30140002	641423CA4 NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	105,000.000	104,567.40	101,468.85	(3,098.55)
	FINF30140002	641423CF3 NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	115,000.000	123,526.10	115,545.10	(7,981.00)
	FINF30140002	649322AH7 NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	65,000.000	44,945.55	42,930.55	(2,015.00)
	FINF30140002	665772CJ6 NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	205,000.000	163,270.20	155,797.95	(7,472.25)
	FINF30140002	665772CR8 NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	185,000.000	130,130.85	118,559.10	(11,571.75)
	FINF30140002	665772CV9 NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	120,000.000	110,928.00	100,876.80	(10,051.20)
	FINF30140002	665772CX5 NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	170,000.000	172,012.80	157,518.60	(14,494.20)
	FINF30140002	667274AC8 NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	90,000.000	76,508.10	72,030.60	(4,477.50)
	FINF30140002	66989HAH1 NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	250,000.000	239,172.93	219,495.00	(19,677.93)
	FINF30140002	67021CAT4 NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	170,000.000	166,309.30	152,573.30	(13,736.00)
	FINF30140002	67066GAG9 NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	190,000.000	165,224.00	157,236.40	(7,987.60)
	FINF30140002	68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	895,000.000	723,786.50	679,349.75	(44,436.75)
	FINF30140002	68389XCU7 ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	180,000.000	175,430.90	165,886.20	(9,544.70)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	68389XCV5 ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	130,000.000	128,012.74	119,165.80	(8,846.94)
	FINF30140002	693304BE6 PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	120,000.000	108,418.80	99,220.80	(9,198.00)
	FINF30140002	693475BU8 PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	60,000.000	66,745.20	65,611.80	(1,133.40)
	FINF30140002	693475BZ7 PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	270,000.000	269,994.25	268,201.80	(1,792.45)
	FINF30140002	695114CL0 PACIFICORP 6.000% 01/15/2039 DD 01/08/09	390,000.000	408,224.70	397,959.90	(10,264.80)
	FINF30140002	695114DA3 PACIFICORP 5.500% 05/15/2054 DD 05/17/23	207,000.000	202,587.62	193,551.21	(9,036.41)
	FINF30140002	713448FF0 PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	37,000.000	27,972.74	25,703.53	(2,269.21)
	FINF30140002	713448FZ6 PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	360,000.000	360,132.84	348,818.40	(11,314.44)
	FINF30140002	716973AF9 PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	1,015,000.000	1,013,012.85	954,181.20	(58,831.65)
	FINF30140002	716973AH5 PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	136,000.000	137,025.76	125,043.84	(11,981.92)
	FINF30140002	717081EZ2 PFIZER INC 2.550% 05/28/2040 DD 05/28/20	130,000.000	95,720.30	90,117.30	(5,603.00)
	FINF30140002	718172AU3 PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	165,000.000	135,524.40	130,627.20	(4,897.20)
	FINF30140002	718172AW9 PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	50,000.000	42,409.00	40,665.00	(1,744.00)
	FINF30140002	718172BD0 PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	48,000.000	45,275.52	43,029.12	(2,246.40)
	FINF30140002	737679DB3 POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	80,000.000	92,040.00	87,661.60	(4,378.40)
	FINF30140002	737679DE7 POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	240,000.000	214,370.40	198,588.00	(15,782.40)
	FINF30140002	74340XCF6 PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	130,000.000	135,588.70	121,507.10	(14,081.60)
	FINF30140002	74340XCK5 PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	365,000.000	353,566.12	340,983.00	(12,583.12)
	FINF30140002	744320AY8 PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	55,000.000	45,086.80	41,961.70	(3,125.10)
	FINF30140002	744320BA9 PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	70,000.000	57,831.90	52,850.00	(4,981.90)
	FINF30140002	744448BZ3 PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	215,000.000	233,739.40	227,186.20	(6,553.20)
	FINF30140002	744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	265,000.000	209,516.95	206,270.70	(3,246.25)
	FINF30140002	756109CQ5 REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	170,000.000	167,235.80	161,632.60	(5,603.20)
	FINF30140002	75884RAW3 REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	30,000.000	24,957.30	24,720.30	(237.00)
	FINF30140002	75884RAY9 REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	320,000.000	274,896.60	270,969.60	(3,927.00)
	FINF30140002	76720AAP1 RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	35,000.000	33,637.45	32,435.90	(1,201.55)
	FINF30140002	771196BY7 ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	195,000.000	131,972.10	116,223.90	(15,748.20)
	FINF30140002	79466LAK0 SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	475,000.000	364,054.25	335,483.00	(28,571.25)
	FINF30140002	79466LAL8 SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	235,000.000	168,833.40	150,461.10	(18,372.30)
	FINF30140002	79466LAM6 SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	165,000.000	116,376.15	101,979.90	(14,396.25)
	FINF30140002	797440BW3 SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	30,000.000	25,672.80	23,858.10	(1,814.70)
	FINF30140002	797440BX1 SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	165,000.000	136,517.70	129,430.95	(7,086.75)
	FINF30140002	797440BY9 SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	45,000.000	32,162.40	30,435.75	(1,726.65)
	FINF30140002	822582AT9 SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	45,000.000	38,155.50	35,069.40	(3,086.10)



Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	822582CL4	SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	470,000.000	336,299.10	297,994.10	(38,305.00)
FINF30140002	822905AE5	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	240,000.000	207,372.00	188,164.80	(19,207.20)
FINF30140002	822905AG0	SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	5,000.000	3,710.10	3,368.65	(341.45)
FINF30140002	822905AH8	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	85,000.000	70,146.25	63,929.35	(6,216.90)
FINF30140002	828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	165,000.000	119,634.90	111,013.65	(8,621.25)
FINF30140002	828807DJ3	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	50,000.000	39,651.50	36,860.50	(2,791.00)
FINF30140002	828807DV6	SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	235,000.000	250,467.70	237,129.10	(13,338.60)
FINF30140002	828807DX2	SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	215,000.000	252,739.46	239,641.15	(13,098.31)
FINF30140002	837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	30,000.000	28,372.80	26,870.70	(1,502.10)
FINF30140002	842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	70,000.000	57,290.80	53,932.20	(3,358.60)
FINF30140002	842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	305,000.000	257,115.00	237,710.90	(19,404.10)
FINF30140002	842434CY6	SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	215,000.000	226,913.15	213,942.20	(12,970.95)
FINF30140002	86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	105,000.000	78,270.15	73,920.00	(4,350.15)
FINF30140002	87612EBN5	TARGET CORP 2.950% 01/15/2052 DD 01/24/22	105,000.000	73,830.95	67,012.05	(6,818.90)
FINF30140002	883556CM2	THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	235,000.000	179,048.85	165,465.85	(13,583.00)
FINF30140002	89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	185,000.000	185,276.04	177,614.80	(7,661.24)
FINF30140002	89157XAC5	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	495,000.000	494,251.16	474,254.55	(19,996.61)
FINF30140002	89157XAE1	TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	105,000.000	104,760.60	97,232.10	(7,528.50)
FINF30140002	89157XAF8	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	215,000.000	215,085.50	199,623.20	(15,462.30)
FINF30140002	89417EAS8	TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	280,000.000	301,360.50	272,843.20	(28,517.30)
FINF30140002	906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	285,000.000	238,810.05	228,105.45	(10,704.60)
FINF30140002	907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	271,000.000	227,507.21	202,469.52	(25,037.69)
FINF30140002	907818FD5	UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	65,000.000	55,901.30	52,774.15	(3,127.15)
FINF30140002	907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	55,000.000	45,073.05	39,325.55	(5,747.50)
FINF30140002	907818FN3	UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	430,000.000	289,936.10	247,890.70	(42,045.40)
FINF30140002	907818FY9	UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	50,000.000	40,980.00	38,064.00	(2,916.00)
FINF30140002	907818FZ6	UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	145,000.000	114,544.50	102,333.75	(12,210.75)
FINF30140002	907818GF9	UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	35,000.000	33,290.95	32,024.30	(1,266.65)
FINF30140002	91159HJB7	US BANCORP VAR RT 11/03/2036 DD 11/03/21	400,000.000	310,844.00	324,012.00	13,168.00
FINF30140002	91159HJR2	US BANCORP VAR RT 01/23/2035 DD 01/23/24	50,000.000	50,090.51	50,456.50	365.99
FINF30140002	91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	55,000.000	59,194.85	55,035.75	(4,159.10)
FINF30140002	91324PBQ4	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	20,000.000	21,878.00	20,506.80	(1,371.20)
FINF30140002	91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	105,000.000	92,179.50	84,357.00	(7,822.50)
FINF30140002	91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	40,000.000	37,100.40	35,273.20	(1,827.20)
FINF30140002	91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	55,000.000	49,248.10	44,618.75	(4,629.35)
FINF30140002	91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	15,000.000	12,404.85	11,193.45	(1,211.40)
FINF30140002	91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	105,000.000	94,193.40	84,365.40	(9,828.00)
FINF30140002	91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	90,000.000	68,121.00	63,681.30	(4,439.70)
FINF30140002	91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	120,000.000	84,349.20	74,612.40	(9,736.80)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

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	FINF30140002	91324PEE8 UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	290,000.000	226,731.55	209,820.80	(16,910.75)
	FINF30140002	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	370,000.000	279,801.40	244,651.40	(35,150.00)
	FINF30140002	91324PEK4 UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	225,000.000	217,212.75	193,115.25	(24,097.50)
	FINF30140002	91324PEL2 UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	55,000.000	54,468.70	47,476.55	(6,992.15)
	FINF30140002	91324PES7 UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	90,000.000	101,886.41	90,369.90	(11,516.51)
	FINF30140002	91324PET5 UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	145,000.000	167,918.70	148,258.15	(19,660.55)
	FINF30140002	91324PEW8 UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	100,000.000	100,382.25	90,193.00	(10,189.25)
	FINF30140002	91324PEX6 UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	140,000.000	141,743.30	126,155.40	(15,587.90)
	FINF30140002	91324PFD9 UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	300,000.000	299,307.00	280,791.00	(18,516.00)
	FINF30140002	91324PFK3 UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	495,000.000	490,450.95	481,055.85	(9,395.10)
	FINF30140002	914886AA4 UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	425,000.000	438,723.25	392,168.75	(46,554.50)
	FINF30140002	927804GD0 VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	104,000.000	64,159.68	58,594.64	(5,565.04)
	FINF30140002	927804GL2 VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	263,000.000	271,923.59	250,670.56	(21,253.03)
	FINF30140002	927804GS7 VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	65,000.000	64,717.25	62,927.15	(1,790.10)
	FINF30140002	92826CAF9 VISA INC 4.300% 12/14/2045 DD 12/14/15	370,000.000	346,116.50	316,860.60	(29,255.90)
	FINF30140002	92826CAK8 VISA INC 2.700% 04/15/2040 DD 04/02/20	20,000.000	15,479.60	14,589.40	(890.20)
	FINF30140002	931142EU3 WALMART INC 2.500% 09/22/2041 DD 09/22/21	461,000.000	342,532.22	317,582.90	(24,949.32)
	FINF30140002	949746RF0 WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	95,000.000	94,923.05	90,986.25	(3,936.80)
	FINF30140002	94974BGE4 WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	270,000.000	237,799.80	226,910.70	(10,889.10)
	FINF30140002	94974BGT1 WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	235,000.000	198,100.30	188,918.85	(9,181.45)
	FINF30140002	94974BGU8 WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	300,000.000	266,040.00	253,611.00	(12,429.00)
	FINF30140002	95000U2M4 WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	60,000.000	59,290.80	53,335.20	(5,955.60)
	FINF30140002	95000U2Q5 WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	65,000.000	49,294.05	47,355.75	(1,938.30)
	FINF30140002	95000U2Z5 WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	1,205,000.000	1,073,399.05	1,009,079.05	(64,320.00)
	FINF30140002	95000U3K7 WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	170,000.000	173,364.35	169,515.50	(3,848.85)
	FINF30140002	961214EY5 WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	190,000.000	133,279.30	136,402.90	3,123.60
	FINF30140002	961214FW8 WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	225,000.000	225,000.00	221,190.75	(3,809.25)
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED				66,973,920.74	62,753,619.05	(4,220,301.69)
CORPORATE DEBT INSTRUMENTS						
	FINF30140002	00108WAF7 AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	190,000.000	144,044.70	136,800.00	(7,244.70)
	FINF30140002	00206RCP5 AT&T INC 4.500% 05/15/2035 DD 05/04/15	166,000.000	157,563.88	153,550.00	(4,013.88)
	FINF30140002	00206RJZ6 AT&T INC 3.500% 06/01/2041 DD 05/28/20	40,000.000	31,869.60	30,680.00	(1,189.60)
	FINF30140002	00206RKA9 AT&T INC 3.650% 06/01/2051 DD 05/28/20	265,000.000	200,477.80	187,365.60	(13,112.20)
	FINF30140002	00206RKJ0 AT&T INC 3.500% 09/15/2053 DD 03/15/21	373,000.000	269,154.32	251,297.56	(17,856.76)
	FINF30140002	00206RLJ9 AT&T INC 3.550% 09/15/2055 DD 03/15/21	1,577,000.000	1,133,484.29	1,064,017.67	(69,466.62)
	FINF30140002	00206RLV2 AT&T INC 3.650% 09/15/2059 DD 03/15/21	962,000.000	685,029.63	638,883.44	(46,146.19)
	FINF30140002	00206RMN9 AT&T INC 3.800% 12/01/2057 DD 06/01/21	652,000.000	486,186.35	450,753.68	(35,432.67)
	FINF30140002	00774MAY1 AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	50,000.000	42,836.32	42,596.00	(240.32)



Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	1,430,000.000	1,146,856.87	1,121,005.60	(25,851.27)
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	200,000.000	195,458.00	196,244.00	786.00
FINF30140002	00774MBM6	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	250,000.000	246,092.50	238,312.50	(7,780.00)
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	115,000.000	91,313.45	92,470.35	1,156.90
FINF30140002	02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	320,000.000	350,054.40	328,496.00	(21,558.40)
FINF30140002	02401LAB0	AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	265,000.000	264,194.75	263,791.60	(403.15)
FINF30140002	025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	20,000.000	14,289.80	12,864.80	(1,425.00)
FINF30140002	03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	30,000.000	24,588.60	22,260.60	(2,328.00)
FINF30140002	03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	115,000.000	99,348.50	90,852.30	(8,496.20)
FINF30140002	03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	50,000.000	38,337.50	34,569.50	(3,768.00)
FINF30140002	031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	325,000.000	284,981.35	269,782.50	(15,198.85)
FINF30140002	031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	331,000.000	258,266.06	246,902.83	(11,363.23)
FINF30140002	031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	395,000.000	403,940.57	385,417.30	(18,523.27)
FINF30140002	031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	420,000.000	416,553.56	405,144.60	(11,408.96)
FINF30140002	031162DU1	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	245,000.000	247,367.88	235,756.15	(11,611.73)
FINF30140002	034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	415,000.000	316,711.85	307,627.05	(9,084.80)
FINF30140002	034863BC3	*ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	225,000.000	193,257.45	187,953.75	(5,303.70)
FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	530,000.000	536,252.26	523,777.80	(12,474.46)
FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	35,000.000	35,116.90	32,563.30	(2,553.60)
FINF30140002	036752AK9	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	65,000.000	51,182.95	46,365.80	(4,817.15)
FINF30140002	036752AS2	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	224,000.000	176,274.56	156,199.68	(20,074.88)
FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	85,000.000	84,425.40	84,066.70	(358.70)
FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	250,000.000	256,027.65	245,772.50	(10,255.15)
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	240,000.000	280,467.75	266,193.60	(14,274.15)
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	80,000.000	78,029.02	79,216.00	1,186.98
FINF30140002	04316JAP4	ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	525,000.000	523,260.90	506,730.00	(16,530.90)
FINF30140002	04686JAJ0	ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	435,000.000	435,000.00	432,568.35	(2,431.65)
FINF30140002	054989AC2	BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	185,000.000	196,962.10	200,073.80	3,111.70
FINF30140002	05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	765,000.000	642,577.05	660,654.00	18,076.95
FINF30140002	06738ECV5	BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	530,000.000	530,000.00	509,192.20	(20,807.80)
FINF30140002	072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	50,000.000	41,616.00	38,316.50	(3,299.50)
FINF30140002	07274EAL7	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	60,000.000	60,591.00	61,031.40	440.40
FINF30140002	07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	455,000.000	473,918.50	459,459.00	(14,459.50)
FINF30140002	07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	25,000.000	21,169.25	19,504.50	(1,664.75)
FINF30140002	084659BF7	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD	90,000.000	80,408.70	74,792.70	(5,616.00)



Schedule of Investments at End of Plan Year at Revalued Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	11/01/22				
FINF30140002	097023CJ2 BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	50,000.000	44,271.00	41,857.00	(2,414.00)
FINF30140002	097023CQ6 BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	335,000.000	219,462.95	229,314.20	9,851.25
FINF30140002	097023CV5 BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	1,460,000.000	1,513,670.95	1,390,285.00	(123,385.95)
FINF30140002	097023CW3 BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,215,000.000	1,234,558.04	1,127,823.75	(106,734.29)
FINF30140002	097023CX1 BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	175,000.000	181,987.75	162,181.25	(19,806.50)
FINF30140002	097023DT9 BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	160,000.000	161,927.20	170,387.20	8,460.00
FINF30140002	097023DU6 BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	220,000.000	231,532.34	233,857.80	2,325.46
FINF30140002	11135FBJ9 BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	270,000.000	214,776.90	210,940.20	(3,836.70)
FINF30140002	11135FCD1 BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	345,000.000	344,285.85	332,956.05	(11,329.80)
FINF30140002	125523CW8 CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	200,000.000	194,501.85	187,556.00	(6,945.85)
FINF30140002	126650CN8 CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	744,000.000	693,117.47	626,373.60	(66,743.87)
FINF30140002	126650CY4 CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	210,000.000	199,472.70	181,610.10	(17,862.60)
FINF30140002	126650CZ1 CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	725,000.000	625,112.15	597,914.75	(27,197.40)
FINF30140002	126650DZ0 CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	60,000.000	61,723.80	55,045.20	(6,678.60)
FINF30140002	126650EE6 CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	180,000.000	178,943.85	170,344.80	(8,599.05)
FINF30140002	126650EF3 CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	265,000.000	270,984.86	249,282.85	(21,702.01)
FINF30140002	13645RAX2 CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	210,000.000	235,212.60	210,472.50	(24,740.10)
FINF30140002	13645RBG8 CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	65,000.000	58,219.20	47,236.80	(10,982.40)
FINF30140002	13645RBH6 CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	170,000.000	122,926.80	110,710.80	(12,216.00)
FINF30140002	14448CAR5 CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	385,000.000	309,921.15	297,635.80	(12,285.35)
FINF30140002	15089QAY0 CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	255,000.000	276,217.42	264,799.65	(11,417.77)
FINF30140002	15189TAY3 CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	35,000.000	26,211.50	24,922.45	(1,289.05)
FINF30140002	161175BL7 CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	90,000.000	71,858.30	73,950.30	2,092.00
FINF30140002	161175BN3 CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	380,000.000	327,635.42	325,139.40	(2,496.02)
FINF30140002	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	105,000.000	80,289.30	79,039.80	(1,249.50)
FINF30140002	161175BV5 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	125,000.000	77,914.85	78,203.75	288.90
FINF30140002	161175BZ6 CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	175,000.000	124,059.25	120,030.75	(4,028.50)
FINF30140002	161175CA0 CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	395,000.000	256,284.86	253,996.85	(2,288.01)
FINF30140002	161175CC6 CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	120,000.000	77,176.80	80,052.00	2,875.20
FINF30140002	161175CL6 CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	235,000.000	180,561.10	187,311.45	6,750.35
FINF30140002	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	49,000.000	47,170.34	46,175.15	(995.19)
FINF30140002	172967PG0 CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	400,000.000	400,885.60	398,616.00	(2,269.60)
FINF30140002	17327CAU7 CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	210,000.000	210,000.00	200,266.50	(9,733.50)
FINF30140002	191216DS6 COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	20,000.000	20,388.20	19,325.20	(1,063.00)
FINF30140002	198280AH2 COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	110,000.000	109,830.60	106,102.70	(3,727.90)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	20030NAF8 COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	225,000.000	241,692.75	229,734.00	(11,958.75)
	FINF30140002	20030NDS7 COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	297,000.000	201,426.15	178,972.20	(22,453.95)
	FINF30140002	20030NDU2 COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	1,136,000.000	734,304.98	663,594.40	(70,710.58)
	FINF30140002	20030NDW8 COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	287,000.000	184,554.14	162,246.84	(22,307.30)
	FINF30140002	209111GG2 CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	20,000.000	22,271.00	20,292.80	(1,978.20)
	FINF30140002	21036PAT5 CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	105,000.000	93,836.40	86,822.40	(7,014.00)
	FINF30140002	21036PAZ1 CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	65,000.000	55,196.79	50,477.05	(4,719.74)
	FINF30140002	21036PBD9 CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	88,000.000	87,396.32	80,457.52	(6,938.80)
	FINF30140002	210518DJ2 CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	140,000.000	85,962.80	77,257.60	(8,705.20)
	FINF30140002	251526CY3 DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	185,000.000	185,000.00	175,500.25	(9,499.75)
	FINF30140002	25746UDK2 DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	335,000.000	255,799.30	246,921.80	(8,877.50)
	FINF30140002	25746UDQ9 DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	55,000.000	50,799.65	47,297.25	(3,502.40)
	FINF30140002	26441CAT2 DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	20,000.000	15,469.60	14,741.20	(728.40)
	FINF30140002	26441CBN4 DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	55,000.000	40,595.50	37,169.00	(3,426.50)
	FINF30140002	26441CBU8 DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	5,000.000	4,687.10	4,370.30	(316.80)
	FINF30140002	26444HAF8 DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	185,000.000	160,345.05	148,351.50	(11,993.55)
	FINF30140002	27636AAA0 EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	90,000.000	89,934.30	85,015.80	(4,918.50)
	FINF30140002	28370TAF6 KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	65,000.000	55,914.95	54,667.60	(1,247.35)
	FINF30140002	29250NBZ7 ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	220,000.000	256,869.80	239,089.40	(17,780.40)
	FINF30140002	29273RAR0 ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	30,000.000	31,773.60	31,093.50	(680.10)
	FINF30140002	29273RAT6 ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	30,000.000	26,760.00	26,481.00	(279.00)
	FINF30140002	29273RAZ2 ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	235,000.000	231,999.05	228,229.65	(3,769.40)
	FINF30140002	29273RBE8 ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	240,000.000	228,950.40	226,053.60	(2,896.80)
	FINF30140002	29273RBJ7 ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	185,000.000	186,840.75	182,798.50	(4,042.25)
	FINF30140002	29273RBL2 ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	390,000.000	357,875.95	345,419.10	(12,456.85)
	FINF30140002	29278NAD5 ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	20,000.000	20,005.60	19,657.40	(348.20)
	FINF30140002	29278NAR4 ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	115,000.000	100,291.50	97,698.25	(2,593.25)
	FINF30140002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	240,000.000	181,641.60	170,371.20	(11,270.40)
	FINF30140002	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	100,000.000	95,350.00	89,515.00	(5,835.00)
	FINF30140002	29379VBU6 ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	65,000.000	58,498.70	56,018.95	(2,479.75)
	FINF30140002	30161MAG8 CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	55,000.000	58,940.20	57,384.80	(1,555.40)
	FINF30140002	30161NAQ4 EXELON CORP 4.950% 06/15/2035 DD 12/15/15	290,000.000	278,849.50	274,734.40	(4,115.10)
	FINF30140002	30225VAS6 EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	185,000.000	184,643.60	183,198.10	(1,445.50)
	FINF30140002	33767BAA7 FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	155,000.000	150,222.90	148,542.70	(1,680.20)
	FINF30140002	37045VAF7 GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	195,000.000	199,510.35	193,457.55	(6,052.80)
	FINF30140002	37045VAK6 GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	90,000.000	96,548.40	94,496.40	(2,052.00)
	FINF30140002	37045VAP5 GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	85,000.000	80,636.10	78,290.10	(2,346.00)
	FINF30140002	37959GAF4 GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	325,000.000	332,077.19	330,330.00	(1,747.19)



Schedule of Investments at End of Plan Year at Revalued Cost

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Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	205,000.000	198,839.75	189,112.50	(9,727.25)
FINF30140002	404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	45,000.000	41,979.15	40,987.35	(991.80)
FINF30140002	404119CL1	HCA INC 4.625% 03/15/2052 DD 03/15/23	160,000.000	133,453.10	124,665.60	(8,787.50)
FINF30140002	404119CS6	HCA INC 4.375% 03/15/2042 DD 03/15/23	50,000.000	42,372.50	40,846.00	(1,526.50)
FINF30140002	404119CV9	HCA INC 6.000% 04/01/2054 DD 02/23/24	230,000.000	234,537.90	219,426.90	(15,111.00)
FINF30140002	404119CW7	HCA INC 6.100% 04/01/2064 DD 02/23/24	40,000.000	41,986.12	38,212.00	(3,774.12)
FINF30140002	404121AL9	HCA INC 5.950% 09/15/2054 DD 08/12/24	325,000.000	334,672.51	309,598.25	(25,074.26)
FINF30140002	42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	35,000.000	38,167.50	36,467.55	(1,699.95)
FINF30140002	444859BX9	HUMANA INC 5.500% 03/15/2053 DD 03/13/23	275,000.000	260,617.32	245,836.25	(14,781.07)
FINF30140002	444859CB6	HUMANA INC 5.750% 04/15/2054 DD 03/13/24	285,000.000	281,183.59	264,528.45	(16,655.14)
FINF30140002	446150BF0	HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	140,000.000	140,000.00	139,917.40	(82.60)
FINF30140002	458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	88,000.000	71,711.20	58,099.36	(13,611.84)
FINF30140002	458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	90,000.000	85,337.10	69,632.10	(15,705.00)
FINF30140002	458140CB4	INTEL CORP 4.900% 08/05/2052 DD 08/05/22	180,000.000	176,936.40	142,331.40	(34,605.00)
FINF30140002	458140CC2	INTEL CORP 5.050% 08/05/2062 DD 08/05/22	145,000.000	143,989.35	113,271.10	(30,718.25)
FINF30140002	458140CH1	INTEL CORP 5.625% 02/10/2043 DD 02/10/23	55,000.000	58,990.25	50,520.25	(8,470.00)
FINF30140002	459506AL5	INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	100,000.000	85,042.00	85,920.00	878.00
FINF30140002	459506AR2	INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	670,000.000	481,456.50	478,493.90	(2,962.60)
FINF30140002	459506AS0	INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	846,000.000	577,369.80	555,593.58	(21,776.22)
FINF30140002	46590XAQ9	JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	365,000.000	271,804.55	275,082.25	3,277.70
FINF30140002	46590XAX4	JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	740,000.000	736,286.22	752,742.80	16,456.58
FINF30140002	47214BAD0	JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	415,000.000	443,516.66	457,251.15	13,734.49
FINF30140002	49427RAR3	KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	25,000.000	19,335.25	19,129.00	(206.25)
FINF30140002	49427RAS1	KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	30,000.000	30,341.40	29,771.40	(570.00)
FINF30140002	494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	155,000.000	159,008.30	158,493.70	(514.60)
FINF30140002	494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	140,000.000	131,296.75	129,803.80	(1,492.95)
FINF30140002	494550BW5	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	65,000.000	61,008.35	59,361.25	(1,647.10)
FINF30140002	49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	55,000.000	53,093.70	51,389.80	(1,703.90)
FINF30140002	49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	200,000.000	178,219.34	174,068.00	(4,151.34)
FINF30140002	49456BAQ4	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	80,000.000	73,296.80	70,740.00	(2,556.80)
FINF30140002	50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	355,000.000	348,617.10	321,083.30	(27,533.80)
FINF30140002	50077LAZ9	KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	140,000.000	132,960.80	119,849.80	(13,111.00)
FINF30140002	50077LBJ4	KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	120,000.000	124,140.00	112,736.40	(11,403.60)
FINF30140002	548661EF0	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	60,000.000	50,535.60	46,554.00	(3,981.60)
FINF30140002	548661EJ2	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	285,000.000	234,759.05	222,858.60	(11,900.45)
FINF30140002	548661EN3	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	40,000.000	42,530.80	38,728.40	(3,802.40)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	55261FAV6 M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	280,000.000	280,000.00	271,490.80	(8,509.20)
	FINF30140002	55336VAM2 MPLX LP 4.500% 04/15/2038 DD 02/08/18	475,000.000	423,885.25	414,124.00	(9,761.25)
	FINF30140002	55903VBD4 WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	830,000.000	723,957.58	668,548.40	(55,409.18)
	FINF30140002	55903VBE2 WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	1,335,000.000	1,115,562.72	996,630.90	(118,931.82)
	FINF30140002	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	165,000.000	131,032.00	121,829.40	(9,202.60)
	FINF30140002	56585AAF9 MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	50,000.000	53,832.50	51,837.00	(1,995.50)
	FINF30140002	56585AAH5 MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	70,000.000	62,624.80	58,149.70	(4,475.10)
	FINF30140002	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	45,000.000	32,764.05	30,492.45	(2,271.60)
	FINF30140002	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	325,000.000	262,239.25	246,688.00	(15,551.25)
	FINF30140002	61747YFB6 MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	80,000.000	81,056.80	80,218.40	(838.40)
	FINF30140002	63111XAK7 NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	20,000.000	21,313.39	20,197.80	(1,115.59)
	FINF30140002	63111XAL5 NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	115,000.000	124,716.35	117,199.95	(7,516.40)
	FINF30140002	649322AJ3 *NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	45,000.000	26,919.00	24,417.90	(2,501.10)
	FINF30140002	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	305,000.000	263,892.10	249,627.25	(14,264.85)
	FINF30140002	655844BX5 NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	50,000.000	41,831.50	38,482.00	(3,349.50)
	FINF30140002	655844CU0 NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	75,000.000	84,063.00	77,103.75	(6,959.25)
	FINF30140002	665772CU1 NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	80,000.000	59,198.40	53,746.40	(5,452.00)
	FINF30140002	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	445,000.000	427,551.55	399,151.65	(28,399.90)
	FINF30140002	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	240,000.000	205,743.21	188,553.60	(17,189.61)
	FINF30140002	666807BT8 NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	65,000.000	66,034.80	62,240.75	(3,794.05)
	FINF30140002	674599CJ2 OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	40,000.000	32,564.00	29,680.80	(2,883.20)
	FINF30140002	674599DH5 OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	15,000.000	17,475.00	17,108.85	(366.15)
	FINF30140002	674599DJ1 OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	125,000.000	129,062.50	123,207.50	(5,855.00)
	FINF30140002	674599DL6 OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	25,000.000	27,068.50	25,256.75	(1,811.75)
	FINF30140002	674599EM3 OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	105,000.000	106,859.55	99,622.95	(7,236.60)
	FINF30140002	677050AN6 OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	450,000.000	414,741.83	396,661.50	(18,080.33)
	FINF30140002	677050AQ9 OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	175,000.000	132,013.00	124,713.75	(7,299.25)
	FINF30140002	677050AS5 OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	215,000.000	183,072.50	176,340.85	(6,731.65)
	FINF30140002	677050AU0 OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	95,000.000	102,609.03	97,986.80	(4,622.23)
	FINF30140002	677052AA0 OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	420,000.000	404,875.80	397,559.40	(7,316.40)
	FINF30140002	68389XBF1 ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	275,000.000	225,230.50	217,120.75	(8,109.75)
	FINF30140002	68389XBH7 ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	65,000.000	56,744.35	55,705.65	(1,038.70)
	FINF30140002	68389XBJ3 ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	185,000.000	148,826.95	142,524.00	(6,302.95)
	FINF30140002	68389XBP9 ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	280,000.000	238,557.20	233,976.40	(4,580.80)
	FINF30140002	68389XBQ7 ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	80,000.000	63,380.00	61,032.00	(2,348.00)
	FINF30140002	68389XBX2 ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	135,000.000	102,618.10	94,664.70	(7,953.40)
	FINF30140002	68389XBZ7 ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	470,000.000	374,743.69	366,867.90	(7,875.79)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

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	FINF30140002	68389XCA1 ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	345,000.000	266,063.62	255,751.95	(10,311.67)
	FINF30140002	68389XCK9 ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	255,000.000	299,249.35	286,163.55	(13,085.80)
	FINF30140002	694308JH1 PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	215,000.000	157,861.60	161,073.70	3,212.10
	FINF30140002	694308JJ7 PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	245,000.000	169,555.90	168,160.65	(1,395.25)
	FINF30140002	694308JN8 PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	455,000.000	386,408.78	394,489.55	8,080.77
	FINF30140002	694308JQ1 PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	368,000.000	311,983.04	317,985.12	6,002.08
	FINF30140002	694308JU2 PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	185,000.000	148,049.95	150,941.50	2,891.55
	FINF30140002	694308KD8 PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	15,000.000	13,473.15	13,458.60	(14.55)
	FINF30140002	694308KH9 PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	986,000.000	1,064,986.34	1,076,130.26	11,143.92
	FINF30140002	694308KK2 PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	135,000.000	146,932.65	146,307.60	(625.05)
	FINF30140002	694308KT3 PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	160,000.000	159,230.40	158,192.00	(1,038.40)
	FINF30140002	695114CX4 PACIFICORP 3.300% 03/15/2051 DD 04/08/20	100,000.000	69,398.00	65,170.00	(4,228.00)
	FINF30140002	695114DE5 PACIFICORP 5.800% 01/15/2055 DD 01/05/24	349,000.000	345,990.52	339,814.32	(6,176.20)
	FINF30140002	71644EAJ1 SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	9,000.000	9,864.54	9,584.01	(280.53)
	FINF30140002	744320BP6 PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	110,000.000	110,062.27	113,139.40	3,077.13
	FINF30140002	74460WAH0 PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	90,000.000	88,424.10	85,698.00	(2,726.10)
	FINF30140002	75513EAC5 RTX CORP 3.125% 07/01/2050 DD 05/18/20	60,000.000	43,599.00	39,366.00	(4,233.00)
	FINF30140002	75513ECP4 RTX CORP 3.030% 03/15/2052 DD 11/16/21	95,000.000	65,821.70	60,195.80	(5,625.90)
	FINF30140002	75513ECS8 RTX CORP 5.375% 02/27/2053 DD 02/27/23	50,000.000	46,726.00	47,552.00	826.00
	FINF30140002	75513ECX7 RTX CORP 6.400% 03/15/2054 DD 11/08/23	98,000.000	113,687.35	106,759.24	(6,928.11)
	FINF30140002	761713AZ9 REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	185,000.000	183,542.20	183,138.90	(403.30)
	FINF30140002	761713BB1 REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	430,000.000	403,606.60	410,052.30	6,445.70
	FINF30140002	78516FAB5 SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	305,000.000	285,727.05	268,964.25	(16,762.80)
	FINF30140002	78516FAC3 SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	105,000.000	91,902.30	85,050.00	(6,852.30)
	FINF30140002	816851BH1 SEMPRA 3.800% 02/01/2038 DD 01/12/18	215,000.000	184,194.80	177,777.05	(6,417.75)
	FINF30140002	816851BJ7 SEMPRA 4.000% 02/01/2048 DD 01/12/18	23,000.000	18,974.08	17,414.68	(1,559.40)
	FINF30140002	828807CZ8 SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	30,000.000	25,313.10	24,498.30	(814.80)
	FINF30140002	83444MAJ0 SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	860,000.000	890,021.35	837,812.00	(52,209.35)
	FINF30140002	83444MAL5 SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	340,000.000	339,542.85	332,186.80	(7,356.05)
	FINF30140002	84346LAA8 SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	340,000.000	285,749.60	283,607.60	(2,142.00)
	FINF30140002	866677AH0 SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	360,000.000	328,658.40	328,528.80	(129.60)
	FINF30140002	866677AJ6 SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	100,000.000	101,403.00	99,683.00	(1,720.00)
	FINF30140002	86765BAQ2 ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	560,000.000	521,548.01	504,672.00	(16,876.01)
	FINF30140002	86765BAV1 ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	250,000.000	233,842.50	224,765.00	(9,077.50)



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	87264ABL8 T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	355,000.000	266,311.52	253,516.15	(12,795.37)
	FINF30140002	882384AE0 TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	225,000.000	185,285.25	173,430.00	(11,855.25)
	FINF30140002	88732JAJ7 TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	65,000.000	64,177.10	62,823.80	(1,353.30)
	FINF30140002	88732JAN8 TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	190,000.000	196,372.60	193,537.80	(2,834.80)
	FINF30140002	88732JAU2 TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	285,000.000	283,577.85	279,516.60	(4,061.25)
	FINF30140002	88732JAY4 TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	175,000.000	158,905.25	156,619.75	(2,285.50)
	FINF30140002	88732JBD9 TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	270,000.000	212,592.60	202,170.60	(10,422.00)
	FINF30140002	893574AB9 TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	370,000.000	367,213.90	349,246.70	(17,967.20)
	FINF30140002	893574AF0 TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	90,000.000	79,498.80	76,049.10	(3,449.70)
	FINF30140002	89788MAM4 TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	115,000.000	111,790.35	111,768.50	(21.85)
	FINF30140002	89788MAP7 TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	275,000.000	281,094.00	280,046.25	(1,047.75)
	FINF30140002	89788MAS1 TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	600,000.000	604,505.47	604,716.00	210.53
	FINF30140002	898813AR1 TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	35,000.000	27,668.55	26,425.00	(1,243.55)
	FINF30140002	906548CZ3 UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	80,000.000	79,904.80	73,412.00	(6,492.80)
	FINF30140002	913017BT5 RTX CORP 4.500% 06/01/2042 DD 06/01/12	660,000.000	600,866.95	571,843.80	(29,023.15)
	FINF30140002	913017CP2 RTX CORP 4.050% 05/04/2047 DD 05/04/17	170,000.000	142,082.60	133,638.70	(8,443.90)
	FINF30140002	913017CW7 RTX CORP 4.450% 11/16/2038 DD 08/16/18	115,000.000	106,027.70	102,362.65	(3,665.05)
	FINF30140002	91324PFM9 UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	125,000.000	124,246.25	121,895.00	(2,351.25)
	FINF30140002	92343VCV4 VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	175,000.000	165,184.25	157,435.25	(7,749.00)
	FINF30140002	92343VFW9 VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	632,000.000	419,148.32	375,603.92	(43,544.40)
	FINF30140002	92343VGB4 VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	855,000.000	659,171.82	605,177.55	(53,994.27)
	FINF30140002	92343VGK4 VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	505,000.000	403,454.60	382,345.60	(21,109.00)
	FINF30140002	925650AE3 VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	420,000.000	402,789.98	390,768.00	(12,021.98)
	FINF30140002	92857WBU3 VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	165,000.000	137,405.40	128,317.20	(9,088.20)
	FINF30140002	92857WBY5 VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	125,000.000	126,682.50	119,047.50	(7,635.00)
	FINF30140002	92857WCA6 VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	865,000.000	867,470.12	835,088.30	(32,381.82)
	FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	240,000.000	240,515.71	232,711.20	(7,804.51)
	FINF30140002	94973VBB2 ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	20,000.000	18,523.20	17,378.80	(1,144.40)
	FINF30140002	94973VBF3 ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	65,000.000	63,605.10	59,136.35	(4,468.75)
	FINF30140002	94974BGQ7 WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	215,000.000	196,092.90	186,555.50	(9,537.40)
	FINF30140002	969457BV1 WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	70,000.000	70,751.80	67,883.90	(2,867.90)
	FINF30140002	96950FAF1 WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	105,000.000	112,318.50	109,434.15	(2,884.35)
	FINF30140002	96950FAK0 WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	75,000.000	74,163.00	73,285.50	(877.50)
TOTAL CORPORATE DEBT INSTRUMENTS				56,880,951.19	54,481,475.21	(2,399,475.98)

OTHER INVESTMENTS

FINF30140002	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	195,000.000	226,671.90	206,095.50	(20,576.40)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	13063A5G5 CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	450,000.000	568,174.50	531,913.50	(36,261.00)
	FINF30140002	13063BJC7 CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	495,000.000	630,253.80	589,465.80	(40,788.00)
	FINF30140002	168863CE6 CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	50,000.000	39,304.00	37,351.50	(1,952.50)
	FINF30140002	168863DQ8 CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	40,000.000	25,740.40	23,576.80	(2,163.60)
	FINF30140002	168863EA2 CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	360,000.000	342,163.65	332,748.00	(9,415.65)
	FINF30140002	234667JL8 DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	650,000.000	688,630.30	639,554.50	(49,075.80)
	FINF30140002	271014TU6 EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	60,000.000	65,778.00	61,624.20	(4,153.80)
	FINF30140002	38611TAV9 GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	615,000.000	628,228.65	600,172.35	(28,056.30)
	FINF30140002	455780CE4 INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	47,000.000	43,706.24	39,407.62	(4,298.62)
	FINF30140002	455780CN4 INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	39,000.000	32,676.93	28,911.87	(3,765.06)
	FINF30140002	455780DP8 INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	155,000.000	165,656.25	149,401.40	(16,254.85)
	FINF30140002	455780DV5 INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	420,000.000	413,620.20	387,025.80	(26,594.40)
	FINF30140002	46513JB42 ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	233,000.000	179,768.82	164,635.47	(15,133.35)
	FINF30140002	46513JXN6 STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	38,000.000	26,932.50	24,641.86	(2,290.64)
	FINF30140002	54438CPA4 LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	480,000.000	580,978.20	534,004.80	(46,973.40)
	FINF30140002	544495VY7 LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	350,000.000	416,185.00	379,379.00	(36,806.00)
	FINF30140002	646139X83 NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	160,000.000	193,422.40	178,684.80	(14,737.60)
	FINF30140002	64972FK88 NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	45,000.000	50,309.55	45,302.40	(5,007.15)
	FINF30140002	715638EC2 PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	280,000.000	277,505.20	266,795.20	(10,710.00)
	FINF30140002	71567PAT7 PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	70,000.000	56,087.50	49,593.60	(6,493.90)
	FINF30140002	718286CB1 PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	80,000.000	68,073.60	62,948.80	(5,124.80)
	FINF30140002	718286CH8 PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	70,000.000	52,453.80	46,836.30	(5,617.50)
	FINF30140002	718286CP0 PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	380,000.000	293,550.00	263,423.60	(30,126.40)
	FINF30140002	731011AW2 REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	120,000.000	124,840.80	110,894.40	(13,946.40)
	FINF30140002	73358WJA3 PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	422,000.000	385,058.12	354,475.78	(30,582.34)
	FINF30140002	760942BA9 URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	405,000.000	406,150.20	371,324.25	(34,825.95)
	FINF30140002	79741TAR5 SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	110,000.000	123,451.90	113,642.10	(9,809.80)
	FINF30140002	79765RSV2 SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	200,000.000	213,508.00	204,412.00	(9,096.00)
	FINF30140002	79765RTL3 SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD	355,000.000	439,163.40	392,974.35	(46,189.05)



Schedule of Investments at End of Plan Year at Revalued Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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		12/22/10				
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD	95,000.000	76,917.70	75,161.15	(1,756.55)
		12/17/19				
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	215,000.000	230,260.70	214,935.50	(15,325.20)
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	240,000.000	236,056.80	221,724.00	(14,332.80)
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONALA 5.750% 10/12/2110 DD	430,000.000	384,549.00	329,100.50	(55,448.50)
		10/12/10				
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONALA 5.000% 04/27/2051 DD	85,000.000	73,705.20	63,789.95	(9,915.25)
		04/27/20				
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONALA 4.280% 08/14/2041 DD	203,000.000	167,556.20	148,865.99	(18,690.21)
		04/14/21				
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONALA 6.350% 02/09/2035 DD	215,000.000	225,231.85	210,001.25	(15,230.60)
		01/09/23				
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONALA 6.338% 05/04/2053 DD	660,000.000	671,893.20	587,281.20	(84,612.00)
		04/28/23				
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONALA 6.400% 05/07/2054 DD	440,000.000	437,021.20	394,015.60	(43,005.60)
		01/08/24				
FINF30140002	913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD	100,000.000	116,857.00	107,397.00	(9,460.00)
		11/18/10				
FINF30140002	915217RY1	UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD	375,000.000	425,332.50	394,927.50	(30,405.00)
		04/22/09				
TOTAL OTHER INVESTMENTS				10,803,425.16	9,938,417.19	(865,007.97)
COMMON/COLLECTIVE TRUST						
FINF30120002	99VVAUZH8	CASH AT BLACKROCK	0.860	0.86	0.86	0.00
FINF30120002	99VVAXD45	BGI MONEY MARKET	6,774.300	6,774.30	6,774.30	0.00
FINF30120002	99VVB6Y4	LONG TERM GOV BD INDEX FD	478,985.262	38,328,004.98	35,987,723.27	(2,340,281.71)
FINF30120002	99VVCRNS2	BLK MSCI EQUITY INDEX FUND- RUSSIA	3,729.476	0.00	97.48	97.48
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	1,091,763.240	1,091,763.24	1,091,763.24	0.00
TOTAL COMMON/COLLECTIVE TRUST				39,426,543.38	37,086,359.15	(2,340,184.23)
GRAND TOTAL				182,098,236.38	171,982,071.60	(10,116,164.78)

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Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
FINF30110002	999F38562 LEHMAN PROXY STANDISH - REC	68,701.160	68,701.16	0.00	(68,701.16)
TOTAL INTEREST-BEARING CASH			68,701.16	0.00	(68,701.16)
U. S. GOVERNMENT SECURITIES					
FINF30140002	912810UC0 U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	6,195,000.000	5,893,919.75	5,667,433.80	(226,485.95)
FINF30140002	912810UF3 U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	1,590,000.000	1,596,707.77	1,543,301.70	(53,406.07)
FINF30140002	91282CLW9 U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	525,000.000	522,768.39	511,465.50	(11,302.89)
TOTAL U. S. GOVERNMENT SECURITIES			8,013,395.91	7,722,201.00	(291,194.91)
CORPORATE DEBT INSTRUMENTS - PREFERRED					
FINF30140002	00108WAK6 AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	45,000.000	45,679.95	30,294.45	(15,385.50)
FINF30140002	00115AAK5 AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	320,000.000	300,680.40	237,638.40	(63,042.00)
FINF30140002	00115AAL3 AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	290,000.000	261,429.75	191,379.70	(70,050.05)
FINF30140002	00115AAM1 AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	50,000.000	47,544.20	36,173.00	(11,371.20)
FINF30140002	002824BH2 ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	171,000.000	183,265.95	159,787.53	(23,478.42)
FINF30140002	00287YAS8 ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	372,000.000	324,357.58	328,658.28	4,300.70
FINF30140002	00287YAW9 ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	150,000.000	143,747.25	127,671.00	(16,076.25)
FINF30140002	00287YBD0 ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	45,000.000	44,751.38	40,464.45	(4,286.93)
FINF30140002	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	410,000.000	398,201.25	350,677.10	(47,524.15)
FINF30140002	00287YCB3 ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	141,000.000	138,882.19	114,810.66	(24,071.53)
FINF30140002	00287YDA4 ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	185,000.000	203,217.30	167,924.50	(35,292.80)
FINF30140002	00287YDV8 ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	125,000.000	124,827.50	121,992.50	(2,835.00)
FINF30140002	00287YDX4 ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	250,000.000	249,065.00	239,242.50	(9,822.50)
FINF30140002	010392FB9 ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	80,000.000	94,674.65	83,491.20	(11,183.45)
FINF30140002	023135BF2 AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	200,000.000	194,875.80	176,696.00	(18,179.80)
FINF30140002	023135BT2 AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	435,000.000	357,522.55	259,969.05	(97,553.50)
FINF30140002	023135CA2 AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	175,000.000	158,765.25	128,588.25	(30,177.00)
FINF30140002	023135CB0 AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	330,000.000	289,803.20	222,908.40	(66,894.80)
FINF30140002	023135CJ3 AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	375,000.000	359,210.95	296,197.50	(63,013.45)
FINF30140002	02361DAR1 AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	15,000.000	15,210.85	11,309.40	(3,901.45)
FINF30140002	02361DAT7 AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	395,000.000	391,940.60	333,933.00	(58,007.60)
FINF30140002	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	90,000.000	94,351.40	92,376.00	(1,975.40)
FINF30140002	025816DW6 AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	395,000.000	400,959.55	390,694.50	(10,265.05)
FINF30140002	032654AW5 ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	235,000.000	210,350.85	166,443.45	(43,907.40)
FINF30140002	032654AX3 ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	220,000.000	195,335.65	139,966.20	(55,369.45)
FINF30140002	03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	780,000.000	788,894.85	739,416.60	(49,478.25)
FINF30140002	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	1,414,000.000	1,419,312.36	1,286,937.96	(132,374.40)
FINF30140002	03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	55,000.000	48,017.20	46,630.65	(1,386.55)
FINF30140002	03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	476,000.000	468,968.66	470,083.32	1,114.66
FINF30140002	036752BE2 ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	245,000.000	243,659.85	236,447.05	(7,212.80)



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

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FINF30140002	03769MAC0 APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	375,000.000	376,388.50	376,965.00	576.50
FINF30140002	037833AL4 APPLE INC 3.850% 05/04/2043 DD 05/03/13	350,000.000	332,438.77	290,314.50	(42,124.27)
FINF30140002	037833BA7 APPLE INC 3.450% 02/09/2045 DD 02/09/15	335,000.000	295,865.42	257,008.65	(38,856.77)
FINF30140002	037833CD0 APPLE INC 3.850% 08/04/2046 DD 08/04/16	525,000.000	559,584.66	423,822.00	(135,762.66)
FINF30140002	037833DD9 APPLE INC 3.750% 09/12/2047 DD 09/12/17	100,000.000	101,534.93	78,760.00	(22,774.93)
FINF30140002	037833EE6 APPLE INC 2.375% 02/08/2041 DD 02/08/21	290,000.000	259,101.80	199,708.50	(59,393.30)
FINF30140002	037833EF3 APPLE INC 2.650% 02/08/2051 DD 02/08/21	310,000.000	272,367.82	191,502.50	(80,865.32)
FINF30140002	059165EL0 BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	320,000.000	289,488.05	211,811.20	(77,676.85)
FINF30140002	06051GHU6 BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	700,000.000	672,999.40	595,574.00	(77,425.40)
FINF30140002	06051GJE0 BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	920,000.000	790,257.80	639,703.60	(150,554.20)
FINF30140002	06051GJW0 BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	240,000.000	214,090.93	179,642.40	(34,448.53)
FINF30140002	06051GLU1 BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	245,000.000	244,767.00	251,600.30	6,833.30
FINF30140002	06051GMA4 BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	435,000.000	440,911.01	435,587.25	(5,323.76)
FINF30140002	06051GMB2 BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	605,000.000	605,000.00	590,467.90	(14,532.10)
FINF30140002	072863AJ2 BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	175,000.000	142,152.08	111,401.50	(30,750.58)
FINF30140002	084659AR2 BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	175,000.000	169,891.20	144,571.00	(25,320.20)
FINF30140002	084659AX9 BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	50,000.000	40,063.00	39,533.50	(529.50)
FINF30140002	084664BV2 BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	285,000.000	281,094.58	246,824.25	(34,270.33)
FINF30140002	084664CQ2 BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	125,000.000	121,829.13	103,578.75	(18,250.38)
FINF30140002	084664CV1 BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	50,000.000	29,473.50	31,433.50	1,960.00
FINF30140002	084664DB4 BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	40,000.000	31,811.20	30,309.20	(1,502.00)
FINF30140002	09290DAC5 BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	240,000.000	237,144.60	227,085.60	(10,059.00)
FINF30140002	09290DAK7 BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	225,000.000	224,627.45	215,201.25	(9,426.20)
FINF30140002	097023AX3 BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	240,000.000	308,484.80	252,945.60	(55,539.20)
FINF30140002	10373QBG4 BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	10,000.000	8,222.40	6,368.30	(1,854.10)
FINF30140002	10373QBN9 BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	215,000.000	184,547.55	129,180.60	(55,366.95)
FINF30140002	10373QBP4 BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	145,000.000	98,712.85	89,926.10	(8,786.75)
FINF30140002	10373QBR0 BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	530,000.000	443,956.50	382,750.10	(61,206.40)
FINF30140002	10373QBS8 BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	895,000.000	728,688.64	559,625.60	(169,063.04)
FINF30140002	11271LAL6 BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	115,000.000	116,970.50	116,399.55	(570.95)
FINF30140002	12189LAC5 BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	80,000.000	84,261.30	75,724.00	(8,537.30)
FINF30140002	12189LAK7 BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	115,000.000	119,603.23	99,619.90	(19,983.33)
FINF30140002	12189LAU5 BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	85,000.000	94,741.60	74,130.20	(20,611.40)
FINF30140002	12189LAW1 BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	290,000.000	288,348.56	238,690.30	(49,658.26)
FINF30140002	12189LBH3 BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	220,000.000	195,390.10	137,150.20	(58,239.90)
FINF30140002	12189LBK6 BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	30,000.000	29,309.10	28,295.10	(1,014.00)
FINF30140002	12189LBL4 BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	190,000.000	188,993.00	187,224.10	(1,768.90)
FINF30140002	12189TAZ7 BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	390,000.000	460,943.30	416,863.20	(44,080.10)
FINF30140002	14040HDH5 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	95,000.000	98,776.59	95,578.55	(3,198.04)
FINF30140002	144141DB1 DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	275,000.000	263,302.50	226,278.25	(37,024.25)
FINF30140002	149123CE9 CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	115,000.000	114,891.10	99,158.75	(15,732.35)
FINF30140002	15189XAY4 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	100,000.000	94,420.20	71,565.00	(22,855.20)
FINF30140002	161175BS2 CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	265,000.000	205,597.45	208,417.20	2,819.75



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	17275RBU5 CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	290,000.000	289,132.97	282,103.30	(7,029.67)
	FINF30140002	172967LU3 CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	285,000.000	271,545.95	237,744.15	(33,801.80)
	FINF30140002	172967NF4 CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	235,000.000	210,806.50	164,765.55	(46,040.95)
	FINF30140002	172967PL9 CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	245,000.000	245,000.00	243,035.10	(1,964.90)
	FINF30140002	191216DT4 COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	170,000.000	171,205.30	163,880.00	(7,325.30)
	FINF30140002	191216DZ0 COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	430,000.000	429,578.45	408,912.80	(20,665.65)
	FINF30140002	20030NCC3 COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	528,000.000	508,720.47	400,403.52	(108,316.95)
	FINF30140002	20030NCJ8 COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	250,000.000	241,786.10	210,380.00	(31,406.10)
	FINF30140002	20030NCZ2 COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	45,000.000	33,255.00	30,869.10	(2,385.90)
	FINF30140002	20030NEG2 COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	45,000.000	45,272.70	42,039.45	(3,233.25)
	FINF30140002	202795JA9 COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	85,000.000	87,624.80	67,130.45	(20,494.35)
	FINF30140002	202795JG6 COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	525,000.000	523,519.30	440,679.75	(82,839.55)
	FINF30140002	202795JJ0 COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	15,000.000	14,878.10	11,212.35	(3,665.75)
	FINF30140002	20826FAV8 CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	215,000.000	202,843.93	157,212.30	(45,631.63)
	FINF30140002	20826FBC9 CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	305,000.000	291,536.70	240,565.70	(50,971.00)
	FINF30140002	20826FBE5 CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	65,000.000	63,409.45	60,199.75	(3,209.70)
	FINF30140002	20826FBG0 CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	135,000.000	134,655.75	130,257.45	(4,398.30)
	FINF30140002	20826FBH8 CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	155,000.000	154,576.85	148,869.75	(5,707.10)
	FINF30140002	20826FBM7 CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	665,000.000	667,881.75	632,494.80	(35,386.95)
	FINF30140002	20826FBN5 CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	135,000.000	134,943.30	127,678.95	(7,264.35)
	FINF30140002	209111GD9 CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	175,000.000	188,740.70	183,624.00	(5,116.70)
	FINF30140002	209111GN7 CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	350,000.000	357,529.00	336,626.50	(20,902.50)
	FINF30140002	210518DH6 CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	85,000.000	80,364.85	61,953.10	(18,411.75)
	FINF30140002	210518DQ6 CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	70,000.000	68,537.90	56,483.00	(12,054.90)
	FINF30140002	23291KAJ4 DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	225,000.000	211,705.45	175,524.75	(36,180.70)
	FINF30140002	23291KAK1 DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	35,000.000	33,185.19	24,802.75	(8,382.44)
	FINF30140002	235851AV4 DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	45,000.000	37,224.00	26,815.95	(10,408.05)
	FINF30140002	235851AW2 DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	435,000.000	384,803.61	268,712.55	(116,091.06)
	FINF30140002	254687ET9 WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	65,000.000	77,692.46	63,895.65	(13,796.81)
	FINF30140002	254687EX0 WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	105,000.000	119,032.95	96,108.60	(22,924.35)
	FINF30140002	254687FM3 WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	310,000.000	271,110.30	193,725.20	(77,385.10)
	FINF30140002	254687FY7 WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	405,000.000	359,127.40	325,032.75	(34,094.65)
	FINF30140002	254687FZ4 WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	110,000.000	95,965.83	81,032.60	(14,933.23)
	FINF30140002	25468PDB9 TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	40,000.000	35,048.80	32,917.60	(2,131.20)
	FINF30140002	263901AA8 DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	225,000.000	278,539.15	241,440.75	(37,098.40)
	FINF30140002	263901AB6 DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	65,000.000	81,856.50	70,222.10	(11,634.40)
	FINF30140002	263901AF7 DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	260,000.000	276,363.90	236,264.60	(40,099.30)
	FINF30140002	26442CAM6 DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	65,000.000	64,387.95	55,159.65	(9,228.30)
	FINF30140002	26442CBL7 DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	94,000.000	95,772.56	90,464.66	(5,307.90)
	FINF30140002	26442EAG5 DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	105,000.000	119,921.39	84,437.85	(35,483.54)
	FINF30140002	26442EAK6 DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	90,000.000	92,900.70	88,216.20	(4,684.50)
	FINF30140002	27409LAE3 EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	105,000.000	90,967.97	64,386.00	(26,581.97)
	FINF30140002	29364WBD9 ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	80,000.000	70,775.75	49,266.40	(21,509.35)



Schedule of Investments at End of Plan Year at Historical Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	29364WBJ6 ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	420,000.000	382,991.80	301,669.20	(81,322.60)
	FINF30140002	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	70,000.000	69,424.50	60,395.30	(9,029.20)
	FINF30140002	29364WBN7 ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	210,000.000	209,697.60	207,692.10	(2,005.50)
	FINF30140002	29365TAJ3 ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	185,000.000	180,127.45	130,277.00	(49,850.45)
	FINF30140002	29379VAQ6 ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	45,000.000	48,697.20	48,471.30	(225.90)
	FINF30140002	29379VAV5 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	85,000.000	85,399.10	84,994.90	(404.20)
	FINF30140002	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	255,000.000	228,529.55	228,242.85	(286.70)
	FINF30140002	29379VBC6 ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	15,000.000	13,186.95	13,838.10	651.15
	FINF30140002	29379VBF9 ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	30,000.000	26,929.35	26,240.40	(688.95)
	FINF30140002	29379VBJ1 ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	65,000.000	59,727.90	58,003.40	(1,724.50)
	FINF30140002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	260,000.000	248,922.60	208,886.60	(40,036.00)
	FINF30140002	29379VBY8 ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	65,000.000	63,461.86	46,696.00	(16,765.86)
	FINF30140002	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	270,000.000	193,950.57	175,670.10	(18,280.47)
	FINF30140002	29379VCH4 ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	60,000.000	59,797.80	57,815.40	(1,982.40)
	FINF30140002	30231GAZ5 EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	100,000.000	92,284.10	66,731.00	(25,553.10)
	FINF30140002	30231GBF8 EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	430,000.000	439,761.80	377,595.90	(62,165.90)
	FINF30140002	30231GBG6 EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	70,000.000	77,945.50	57,644.30	(20,301.20)
	FINF30140002	30231GBM3 EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	270,000.000	242,462.27	189,556.20	(52,906.07)
	FINF30140002	30303M8J4 META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	300,000.000	279,713.81	253,272.00	(26,441.81)
	FINF30140002	30303M8Q8 META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	1,185,000.000	1,174,800.59	1,187,050.05	12,249.46
	FINF30140002	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	70,000.000	69,791.40	70,804.30	1,012.90
	FINF30140002	30303M8V7 META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	230,000.000	229,082.30	222,876.90	(6,205.40)
	FINF30140002	30303M8W5 META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	465,000.000	462,991.20	455,244.30	(7,746.90)
	FINF30140002	341081ET0 FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	35,000.000	42,851.30	34,081.60	(8,769.70)
	FINF30140002	341081FA0 FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	45,000.000	54,897.30	47,110.50	(7,786.80)
	FINF30140002	341081FG7 FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	305,000.000	296,551.05	251,618.90	(44,932.15)
	FINF30140002	341099CH0 DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	420,000.000	520,369.30	446,657.40	(73,711.90)
	FINF30140002	341099CL1 DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	80,000.000	101,512.25	86,158.40	(15,353.85)
	FINF30140002	369550BH0 GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	50,000.000	50,588.30	43,681.00	(6,907.30)
	FINF30140002	369550BJ6 GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	35,000.000	30,134.65	28,941.15	(1,193.50)
	FINF30140002	369550BQ0 GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	85,000.000	81,812.60	60,650.05	(21,162.55)
	FINF30140002	373334JW2 GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	240,000.000	222,765.20	204,268.80	(18,496.40)
	FINF30140002	373334KN0 GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	30,000.000	28,990.60	22,060.80	(6,929.80)
	FINF30140002	375558BA0 GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	80,000.000	82,472.40	68,640.80	(13,831.60)
	FINF30140002	375558BD4 GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	150,000.000	148,869.88	132,291.00	(16,578.88)
	FINF30140002	375558BK8 GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	35,000.000	31,636.40	28,088.20	(3,548.20)
	FINF30140002	375558CD3 GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	695,000.000	714,064.35	677,270.55	(36,793.80)
	FINF30140002	375558CE1 GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	90,000.000	92,384.80	87,002.10	(5,382.70)
	FINF30140002	38141EC31 GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	215,000.000	218,006.53	190,219.10	(27,787.43)
	FINF30140002	38141GB78 GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	215,000.000	215,000.00	205,896.90	(9,103.10)
	FINF30140002	38141GB86 GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	1,050,000.000	1,054,071.80	1,014,951.00	(39,120.80)
	FINF30140002	38141GXA7 GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	115,000.000	110,966.89	101,473.70	(9,493.19)
	FINF30140002	38141GYC2 GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	195,000.000	178,467.51	142,281.75	(36,185.76)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	38141GZN7 GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	290,000.000	257,582.67	216,018.10	(41,564.57)
	FINF30140002	38148YAA6 GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	305,000.000	290,215.45	258,365.50	(31,849.95)
	FINF30140002	4042Q1AD9 HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	235,000.000	300,028.85	261,905.15	(38,123.70)
	FINF30140002	42809HAH0 HESS CORP 5.800% 04/01/2047 DD 09/28/16	295,000.000	325,814.31	295,657.85	(30,156.46)
	FINF30140002	437076BD3 HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	290,000.000	314,054.00	265,500.80	(48,553.20)
	FINF30140002	437076BH4 HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	40,000.000	34,256.00	33,392.00	(864.00)
	FINF30140002	437076BS0 HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	260,000.000	247,407.59	203,551.40	(43,856.19)
	FINF30140002	437076BX9 HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	30,000.000	34,795.70	25,657.20	(9,138.50)
	FINF30140002	437076BZ4 HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	300,000.000	228,543.00	201,171.00	(27,372.00)
	FINF30140002	437076CC4 HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	170,000.000	158,502.30	132,569.40	(25,932.90)
	FINF30140002	437076CD2 HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	170,000.000	139,894.85	118,714.40	(21,180.45)
	FINF30140002	437076CG5 HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	60,000.000	36,917.40	34,017.60	(2,899.80)
	FINF30140002	437076CQ3 HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	527,000.000	450,833.26	382,438.63	(68,394.63)
	FINF30140002	437076DF6 HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	160,000.000	162,432.55	153,470.40	(8,962.15)
	FINF30140002	437076DG4 HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	90,000.000	89,077.06	86,406.30	(2,670.76)
	FINF30140002	438516CT1 HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	190,000.000	189,485.80	178,244.70	(11,241.10)
	FINF30140002	438516CU8 HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	160,000.000	159,606.40	150,300.80	(9,305.60)
	FINF30140002	449276AF1 IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	20,000.000	19,581.00	18,966.20	(614.80)
	FINF30140002	45138LBF9 IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	135,000.000	114,844.05	107,283.15	(7,560.90)
	FINF30140002	454889AT3 INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	260,000.000	249,098.75	205,251.80	(43,846.95)
	FINF30140002	454889AV8 INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	295,000.000	302,575.38	287,858.05	(14,717.33)
	FINF30140002	46124HAH9 INTUIT INC 5.500% 09/15/2053 DD 09/15/23	100,000.000	100,122.10	98,073.00	(2,049.10)
	FINF30140002	46625HHV5 JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	85,000.000	96,514.05	84,636.20	(11,877.85)
	FINF30140002	46647PAA4 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	45,000.000	44,437.70	37,288.80	(7,148.90)
	FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	90,000.000	82,492.78	76,847.40	(5,645.38)
	FINF30140002	46647PAK2 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	265,000.000	254,722.09	209,225.45	(45,496.64)
	FINF30140002	46647PBM7 JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	340,000.000	313,360.60	252,283.40	(61,077.20)
	FINF30140002	46647PBN5 JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	20,000.000	21,057.20	13,268.40	(7,788.80)
	FINF30140002	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	65,000.000	46,343.30	44,077.15	(2,266.15)
	FINF30140002	46647PCD6 JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	150,000.000	111,537.40	110,245.50	(1,291.90)
	FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	215,000.000	188,726.12	147,541.60	(41,184.52)
	FINF30140002	46647PEK8 JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	480,000.000	485,423.82	474,878.40	(10,545.42)
	FINF30140002	46647PER3 JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	155,000.000	154,107.07	149,314.60	(4,792.47)
	FINF30140002	478160BV5 JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	40,000.000	32,973.20	31,641.20	(1,332.00)
	FINF30140002	48126BAA1 JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	94,000.000	105,020.07	92,840.04	(12,180.03)
	FINF30140002	482480AM2 KLA CORP 4.950% 07/15/2052 DD 06/23/22	200,000.000	202,555.47	182,048.00	(20,507.47)
	FINF30140002	48305QAD5 KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	165,000.000	158,686.95	134,719.20	(23,967.75)
	FINF30140002	48305QAE3 KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	190,000.000	172,465.60	131,892.30	(40,573.30)
	FINF30140002	48305QAF0 KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	305,000.000	279,824.72	216,071.15	(63,753.57)
	FINF30140002	48305QAG8 KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	430,000.000	385,804.67	279,680.60	(106,124.07)
	FINF30140002	49177JAM4 KENVUE INC 5.100% 03/22/2043 DD 09/22/23	60,000.000	59,304.78	57,611.40	(1,693.38)
	FINF30140002	532457BU1 ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	45,000.000	39,635.55	35,277.30	(4,358.25)
	FINF30140002	532457CG1 ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	326,000.000	324,199.87	295,727.64	(28,472.23)



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	532457CH9 ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	315,000.000	311,645.05	283,093.65	(28,551.40)
FINF30140002	532457CM8 ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	205,000.000	203,833.55	188,522.10	(15,311.45)
FINF30140002	532457CN6 ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	500,000.000	498,763.60	457,820.00	(40,943.60)
FINF30140002	532457CS5 ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	145,000.000	144,289.50	134,551.30	(9,738.20)
FINF30140002	532457CT3 ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	180,000.000	181,071.85	167,787.00	(13,284.85)
FINF30140002	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	170,000.000	185,267.94	157,095.30	(28,172.64)
FINF30140002	539830BN8 LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	55,000.000	48,843.30	43,561.10	(5,282.20)
FINF30140002	539830CB3 LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	65,000.000	64,506.00	61,263.80	(3,242.20)
FINF30140002	571748BC5 MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	85,000.000	66,056.05	71,020.90	4,964.85
FINF30140002	571748BJ0 MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	95,000.000	82,918.20	85,150.40	2,232.20
FINF30140002	571748BV3 MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	30,000.000	29,929.90	30,113.40	183.50
FINF30140002	571748BX9 MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	35,000.000	34,694.10	33,844.65	(849.45)
FINF30140002	58933YBF1 MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	135,000.000	90,813.15	81,963.90	(8,849.25)
FINF30140002	58933YBL8 MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	420,000.000	417,492.60	388,193.40	(29,299.20)
FINF30140002	58933YBN4 MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	180,000.000	179,213.40	164,930.40	(14,283.00)
FINF30140002	59156RAY4 METLIFE INC 5.875% 02/06/2041 DD 08/06/10	175,000.000	176,305.03	178,797.50	2,492.47
FINF30140002	59156RBD9 METLIFE INC 4.125% 08/13/2042 DD 08/13/12	130,000.000	132,643.15	107,933.80	(24,709.35)
FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	145,000.000	154,441.30	128,143.75	(26,297.55)
FINF30140002	59156RBN7 METLIFE INC 4.050% 03/01/2045 DD 03/05/15	100,000.000	95,694.75	80,141.00	(15,553.75)
FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	630,000.000	616,689.90	590,719.50	(25,970.40)
FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	556,000.000	448,848.31	343,196.56	(105,651.75)
FINF30140002	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	249,000.000	220,108.08	165,062.10	(55,045.98)
FINF30140002	59562EAH8 MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	45,000.000	53,155.95	46,518.75	(6,637.20)
FINF30140002	610202BP7 MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	165,000.000	180,136.50	155,981.10	(24,155.40)
FINF30140002	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	300,000.000	289,316.70	255,246.00	(34,070.70)
FINF30140002	61746BEG7 MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	30,000.000	24,822.50	25,081.20	258.70
FINF30140002	61747YDY8 MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	215,000.000	206,746.53	177,372.85	(29,373.68)
FINF30140002	61747YFT7 MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	205,000.000	205,000.00	201,713.85	(3,286.15)
FINF30140002	61747YFV2 MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	440,000.000	440,000.00	424,969.60	(15,030.40)
FINF30140002	63946BAJ9 NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	46,000.000	45,940.45	39,216.38	(6,724.07)
FINF30140002	641423BU1 NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	20,000.000	25,315.30	21,942.20	(3,373.10)
FINF30140002	641423CA4 NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	105,000.000	116,416.50	101,468.85	(14,947.65)
FINF30140002	641423CF3 NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	115,000.000	120,291.25	115,545.10	(4,746.15)
FINF30140002	649322AH7 NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	65,000.000	59,477.00	42,930.55	(16,546.45)
FINF30140002	665772CJ6 NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	205,000.000	179,200.30	155,797.95	(23,402.35)
FINF30140002	665772CR8 NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	185,000.000	161,378.00	118,559.10	(42,818.90)
FINF30140002	665772CV9 NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	120,000.000	118,435.30	100,876.80	(17,558.50)
FINF30140002	665772CX5 NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	170,000.000	168,731.80	157,518.60	(11,213.20)
FINF30140002	667274AC8 NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	90,000.000	86,824.00	72,030.60	(14,793.40)
FINF30140002	66989HAH1 NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	250,000.000	257,128.71	219,495.00	(37,633.71)
FINF30140002	67021CAT4 NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	170,000.000	172,421.40	152,573.30	(19,848.10)
FINF30140002	67066GAG9 NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	190,000.000	180,112.80	157,236.40	(22,876.40)
FINF30140002	68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	895,000.000	845,430.50	679,349.75	(166,080.75)



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	68389XCU7 ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	180,000.000	175,430.90	165,886.20	(9,544.70)
	FINF30140002	68389XCV5 ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	130,000.000	128,012.74	119,165.80	(8,846.94)
	FINF30140002	693304BE6 PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	120,000.000	118,301.80	99,220.80	(19,081.00)
	FINF30140002	693475BU8 PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	60,000.000	66,745.20	65,611.80	(1,133.40)
	FINF30140002	693475BZ7 PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	270,000.000	269,994.25	268,201.80	(1,792.45)
	FINF30140002	695114CL0 PACIFICORP 6.000% 01/15/2039 DD 01/08/09	390,000.000	459,958.35	397,959.90	(61,998.45)
	FINF30140002	695114DA3 PACIFICORP 5.500% 05/15/2054 DD 05/17/23	207,000.000	196,355.02	193,551.21	(2,803.81)
	FINF30140002	713448FF0 PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	37,000.000	33,052.38	25,703.53	(7,348.85)
	FINF30140002	713448FZ6 PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	360,000.000	360,132.84	348,818.40	(11,314.44)
	FINF30140002	716973AF9 PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	1,015,000.000	994,133.25	954,181.20	(39,952.05)
	FINF30140002	716973AH5 PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	136,000.000	134,036.74	125,043.84	(8,992.90)
	FINF30140002	717081EZ2 PFIZER INC 2.550% 05/28/2040 DD 05/28/20	130,000.000	111,801.37	90,117.30	(21,684.07)
	FINF30140002	718172AU3 PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	165,000.000	144,425.70	130,627.20	(13,798.50)
	FINF30140002	718172AW9 PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	50,000.000	46,635.25	40,665.00	(5,970.25)
	FINF30140002	718172BD0 PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	48,000.000	49,756.35	43,029.12	(6,727.23)
	FINF30140002	737679DB3 POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	80,000.000	101,637.00	87,661.60	(13,975.40)
	FINF30140002	737679DE7 POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	240,000.000	230,990.40	198,588.00	(32,402.40)
	FINF30140002	74340XCF6 PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	130,000.000	126,552.40	121,507.10	(5,045.30)
	FINF30140002	74340XCK5 PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	365,000.000	353,566.12	340,983.00	(12,583.12)
	FINF30140002	744320AY8 PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	55,000.000	59,031.95	41,961.70	(17,070.25)
	FINF30140002	744320BA9 PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	70,000.000	72,557.14	52,850.00	(19,707.14)
	FINF30140002	744448BZ3 PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	215,000.000	267,744.60	227,186.20	(40,558.40)
	FINF30140002	744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	265,000.000	261,369.50	206,270.70	(55,098.80)
	FINF30140002	756109CQ5 REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	170,000.000	167,235.80	161,632.60	(5,603.20)
	FINF30140002	75884RAW3 REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	30,000.000	27,914.90	24,720.30	(3,194.60)
	FINF30140002	75884RAY9 REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	320,000.000	309,592.97	270,969.60	(38,623.37)
	FINF30140002	76720AAP1 RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	35,000.000	33,637.45	32,435.90	(1,201.55)
	FINF30140002	771196BY7 ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	195,000.000	172,490.20	116,223.90	(56,266.30)
	FINF30140002	79466LAK0 SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	475,000.000	410,920.00	335,483.00	(75,437.00)
	FINF30140002	79466LAL8 SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	235,000.000	206,948.29	150,461.10	(56,487.19)
	FINF30140002	79466LAM6 SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	165,000.000	141,169.10	101,979.90	(39,189.20)
	FINF30140002	797440BW3 SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	30,000.000	35,091.70	23,858.10	(11,233.60)
	FINF30140002	797440BX1 SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	165,000.000	160,926.30	129,430.95	(31,495.35)
	FINF30140002	797440BY9 SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	45,000.000	41,704.05	30,435.75	(11,268.30)
	FINF30140002	822582AT9 SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	45,000.000	40,259.85	35,069.40	(5,190.45)
	FINF30140002	822582CL4 SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	470,000.000	409,493.10	297,994.10	(111,499.00)
	FINF30140002	822905AE5 SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	240,000.000	207,372.00	188,164.80	(19,207.20)
	FINF30140002	822905AG0 SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	5,000.000	3,710.10	3,368.65	(341.45)
	FINF30140002	822905AH8 SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	85,000.000	70,146.25	63,929.35	(6,216.90)
	FINF30140002	828807DH7 SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	165,000.000	105,418.20	111,013.65	5,595.45
	FINF30140002	828807DJ3 SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	50,000.000	32,168.50	36,860.50	4,692.00
	FINF30140002	828807DV6 SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	235,000.000	228,927.06	237,129.10	8,202.04
	FINF30140002	828807DX2 SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	215,000.000	222,847.88	239,641.15	16,793.27



Schedule of Investments at End of Plan Year at Historical Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	837004CJ7 DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	30,000.000	31,776.30	26,870.70	(4,905.60)
	FINF30140002	842400GG2 SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	70,000.000	69,058.40	53,932.20	(15,126.20)
	FINF30140002	842400GK3 SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	305,000.000	283,421.78	237,710.90	(45,710.88)
	FINF30140002	842434CY6 SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	215,000.000	213,959.40	213,942.20	(17.20)
	FINF30140002	86944BAJ2 SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	105,000.000	98,198.70	73,920.00	(24,278.70)
	FINF30140002	87612EBN5 TARGET CORP 2.950% 01/15/2052 DD 01/24/22	105,000.000	89,674.65	67,012.05	(22,662.60)
	FINF30140002	883556CM2 THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	235,000.000	213,819.70	165,465.85	(48,353.85)
	FINF30140002	89157XAB7 TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	185,000.000	185,276.04	177,614.80	(7,661.24)
	FINF30140002	89157XAC5 TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	495,000.000	494,251.16	474,254.55	(19,996.61)
	FINF30140002	89157XAE1 TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	105,000.000	104,760.60	97,232.10	(7,528.50)
	FINF30140002	89157XAF8 TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	215,000.000	215,085.50	199,623.20	(15,462.30)
	FINF30140002	89417EAS8 TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	280,000.000	287,366.05	272,843.20	(14,522.85)
	FINF30140002	906548CJ9 UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	285,000.000	266,355.75	228,105.45	(38,250.30)
	FINF30140002	907818EM6 UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	271,000.000	266,932.21	202,469.52	(64,462.69)
	FINF30140002	907818FD5 UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	65,000.000	63,162.35	52,774.15	(10,388.20)
	FINF30140002	907818FG8 UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	55,000.000	52,675.25	39,325.55	(13,349.70)
	FINF30140002	907818FN3 UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	430,000.000	374,382.99	247,890.70	(126,492.29)
	FINF30140002	907818FY9 UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	50,000.000	47,826.15	38,064.00	(9,762.15)
	FINF30140002	907818FZ6 UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	145,000.000	127,206.61	102,333.75	(24,872.86)
	FINF30140002	907818GF9 UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	35,000.000	33,290.95	32,024.30	(1,266.65)
	FINF30140002	91159HJB7 US BANCORP VAR RT 11/03/2036 DD 11/03/21	400,000.000	366,772.09	324,012.00	(42,760.09)
	FINF30140002	91159HJR2 US BANCORP VAR RT 01/23/2035 DD 01/23/24	50,000.000	50,090.51	50,456.50	365.99
	FINF30140002	91324PBN1 UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	55,000.000	64,192.20	55,035.75	(9,156.45)
	FINF30140002	91324PBQ4 UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	20,000.000	21,639.00	20,506.80	(1,132.20)
	FINF30140002	91324PCA8 UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	105,000.000	99,145.37	84,357.00	(14,788.37)
	FINF30140002	91324PCR1 UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	40,000.000	37,100.40	35,273.20	(1,827.20)
	FINF30140002	91324PCZ3 UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	55,000.000	61,357.35	44,618.75	(16,738.60)
	FINF30140002	91324PDF6 UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	15,000.000	14,249.05	11,193.45	(3,055.60)
	FINF30140002	91324PDL3 UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	105,000.000	102,853.84	84,365.40	(18,488.44)
	FINF30140002	91324PDY5 UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	90,000.000	82,822.35	63,681.30	(19,141.05)
	FINF30140002	91324PDZ2 UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	120,000.000	110,592.18	74,612.40	(35,979.78)
	FINF30140002	91324PEE8 UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	290,000.000	256,336.82	209,820.80	(46,516.02)
	FINF30140002	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	370,000.000	346,075.97	244,651.40	(101,424.57)
	FINF30140002	91324PEK4 UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	225,000.000	220,082.68	193,115.25	(26,967.43)
	FINF30140002	91324PEL2 UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	55,000.000	55,203.59	47,476.55	(7,727.04)
	FINF30140002	91324PES7 UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	90,000.000	95,684.51	90,369.90	(5,314.61)
	FINF30140002	91324PET5 UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	145,000.000	154,895.07	148,258.15	(6,636.92)
	FINF30140002	91324PEW8 UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	100,000.000	99,847.45	90,193.00	(9,654.45)
	FINF30140002	91324PEX6 UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	140,000.000	137,321.30	126,155.40	(11,165.90)
	FINF30140002	91324PFD9 UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	300,000.000	299,307.00	280,791.00	(18,516.00)
	FINF30140002	91324PFK3 UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	495,000.000	490,450.95	481,055.85	(9,395.10)
	FINF30140002	914886AA4 UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	425,000.000	480,063.40	392,168.75	(87,894.65)
	FINF30140002	927804GD0 VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	104,000.000	92,539.12	58,594.64	(33,944.48)



Schedule of Investments at End of Plan Year at Historical Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	927804GL2	VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	263,000.000	261,730.95	250,670.56	(11,060.39)
FINF30140002	927804GS7	VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	65,000.000	64,717.25	62,927.15	(1,790.10)
FINF30140002	92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	370,000.000	367,549.81	316,860.60	(50,689.21)
FINF30140002	92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	20,000.000	18,881.13	14,589.40	(4,291.73)
FINF30140002	931142EU3	WALMART INC 2.500% 09/22/2041 DD 09/22/21	461,000.000	407,936.89	317,582.90	(90,353.99)
FINF30140002	949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	95,000.000	108,231.60	90,986.25	(17,245.35)
FINF30140002	94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	270,000.000	259,824.61	226,910.70	(32,913.91)
FINF30140002	94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	235,000.000	223,414.90	188,918.85	(34,496.05)
FINF30140002	94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	300,000.000	302,224.84	253,611.00	(48,613.84)
FINF30140002	95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	60,000.000	59,290.80	53,335.20	(5,955.60)
FINF30140002	95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	65,000.000	49,205.05	47,355.75	(1,849.30)
FINF30140002	95000U2Z5	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	1,205,000.000	1,114,364.44	1,009,079.05	(105,285.39)
FINF30140002	95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	170,000.000	173,364.35	169,515.50	(3,848.85)
FINF30140002	961214EY5	WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	190,000.000	167,710.00	136,402.90	(31,307.10)
FINF30140002	961214FW8	WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	225,000.000	225,000.00	221,190.75	(3,809.25)
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED				71,424,322.00	62,753,619.05	(8,670,702.95)

CORPORATE DEBT INSTRUMENTS

FINF30140002	00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	190,000.000	179,574.82	136,800.00	(42,774.82)
FINF30140002	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	166,000.000	158,184.05	153,550.00	(4,634.05)
FINF30140002	00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	40,000.000	27,930.80	30,680.00	2,749.20
FINF30140002	00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	265,000.000	175,960.80	187,365.60	11,404.80
FINF30140002	00206RKJ0	AT&T INC 3.500% 09/15/2053 DD 03/15/21	373,000.000	281,100.79	251,297.56	(29,803.23)
FINF30140002	00206RLJ9	AT&T INC 3.550% 09/15/2055 DD 03/15/21	1,577,000.000	1,260,411.50	1,064,017.67	(196,393.83)
FINF30140002	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	962,000.000	747,211.65	638,883.44	(108,328.21)
FINF30140002	00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21	652,000.000	573,258.08	450,753.68	(122,504.40)
FINF30140002	00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	50,000.000	44,994.03	42,596.00	(2,398.03)
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	1,430,000.000	1,170,311.67	1,121,005.60	(49,306.07)
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	200,000.000	195,458.00	196,244.00	786.00
FINF30140002	00774MBM6	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	250,000.000	246,092.50	238,312.50	(7,780.00)
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	115,000.000	107,646.89	92,470.35	(15,176.54)
FINF30140002	02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	320,000.000	371,030.52	328,496.00	(42,534.52)
FINF30140002	02401LAB0	AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	265,000.000	264,194.75	263,791.60	(403.15)
FINF30140002	025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	20,000.000	18,649.35	12,864.80	(5,784.55)
FINF30140002	03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	30,000.000	29,497.56	22,260.60	(7,236.96)
FINF30140002	03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	115,000.000	118,246.80	90,852.30	(27,394.50)
FINF30140002	03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	50,000.000	46,934.20	34,569.50	(12,364.70)
FINF30140002	031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	325,000.000	300,555.72	269,782.50	(30,773.22)
FINF30140002	031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	331,000.000	302,817.26	246,902.83	(55,914.43)
FINF30140002	031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	395,000.000	392,520.32	385,417.30	(7,103.02)
FINF30140002	031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	420,000.000	414,063.59	405,144.60	(8,918.99)
FINF30140002	031162DU1	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	245,000.000	245,573.35	235,756.15	(9,817.20)



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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	415,000.000	316,711.85	307,627.05	(9,084.80)
	FINF30140002	034863BC3	*ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	225,000.000	193,257.45	187,953.75	(5,303.70)
	FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	530,000.000	536,252.26	523,777.80	(12,474.46)
	FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	35,000.000	39,331.40	32,563.30	(6,768.10)
	FINF30140002	036752AK9	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	65,000.000	51,182.95	46,365.80	(4,817.15)
	FINF30140002	036752AS2	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	224,000.000	210,143.22	156,199.68	(53,943.54)
	FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	85,000.000	84,425.40	84,066.70	(358.70)
	FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	250,000.000	250,570.15	245,772.50	(4,797.65)
	FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	240,000.000	245,663.19	266,193.60	20,530.41
	FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	80,000.000	78,029.02	79,216.00	1,186.98
	FINF30140002	04316JAP4	ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	525,000.000	523,260.90	506,730.00	(16,530.90)
	FINF30140002	04686JAJ0	ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	435,000.000	435,000.00	432,568.35	(2,431.65)
	FINF30140002	054989AC2	BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	185,000.000	184,802.60	200,073.80	15,271.20
	FINF30140002	05526BDB6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	765,000.000	724,720.51	660,654.00	(64,066.51)
	FINF30140002	06738ECV5	BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	530,000.000	530,000.00	509,192.20	(20,807.80)
	FINF30140002	072722AE1	*BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	50,000.000	48,197.90	38,316.50	(9,881.40)
	FINF30140002	07274EAL7	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	60,000.000	60,591.00	61,031.40	440.40
	FINF30140002	07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	455,000.000	473,918.50	459,459.00	(14,459.50)
	FINF30140002	07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	25,000.000	21,169.25	19,504.50	(1,664.75)
	FINF30140002	084659BF7	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	90,000.000	77,528.25	74,792.70	(2,735.55)
	FINF30140002	097023CJ2	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	50,000.000	46,921.60	41,857.00	(5,064.60)
	FINF30140002	097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	335,000.000	219,462.95	229,314.20	9,851.25
	FINF30140002	097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	1,460,000.000	1,473,562.68	1,390,285.00	(83,277.68)
	FINF30140002	097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,215,000.000	1,261,401.38	1,127,823.75	(133,577.63)
	FINF30140002	097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	175,000.000	208,029.70	162,181.25	(45,848.45)
	FINF30140002	097023DT9	BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	160,000.000	161,927.20	170,387.20	8,460.00
	FINF30140002	097023DU6	BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	220,000.000	231,532.34	233,857.80	2,325.46
	FINF30140002	11135FBJ9	BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	270,000.000	243,209.80	210,940.20	(32,269.60)
	FINF30140002	11135FCD1	BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	345,000.000	344,285.85	332,956.05	(11,329.80)
	FINF30140002	125523CW8	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	200,000.000	194,501.85	187,556.00	(6,945.85)
	FINF30140002	126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	744,000.000	710,722.49	626,373.60	(84,348.89)
	FINF30140002	126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	210,000.000	214,810.15	181,610.10	(33,200.05)
	FINF30140002	126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	725,000.000	625,112.15	597,914.75	(27,197.40)
	FINF30140002	126650DZ0	CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	60,000.000	61,723.80	55,045.20	(6,678.60)
	FINF30140002	126650EE6	CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	180,000.000	178,943.85	170,344.80	(8,599.05)
	FINF30140002	126650EF3	CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	265,000.000	270,984.86	249,282.85	(21,702.01)
	FINF30140002	13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	210,000.000	230,764.43	210,472.50	(20,291.93)
	FINF30140002	13645RBG8	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	65,000.000	58,533.84	47,236.80	(11,297.04)
	FINF30140002	13645RBH6	CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	170,000.000	141,654.51	110,710.80	(30,943.71)
	FINF30140002	14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	385,000.000	341,670.95	297,635.80	(44,035.15)
	FINF30140002	15089QAY0	CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	255,000.000	276,217.42	264,799.65	(11,417.77)
	FINF30140002	15189TAY3	CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	35,000.000	34,830.70	24,922.45	(9,908.25)
	FINF30140002	161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	90,000.000	71,858.30	73,950.30	2,092.00



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
FINF30140002	161175BN3 CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	380,000.000	336,037.16	325,139.40	(10,897.76)
FINF30140002	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	105,000.000	80,289.30	79,039.80	(1,249.50)
FINF30140002	161175BV5 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	125,000.000	77,914.85	78,203.75	288.90
FINF30140002	161175BZ6 CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	175,000.000	147,842.70	120,030.75	(27,811.95)
FINF30140002	161175CA0 CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	395,000.000	267,992.35	253,996.85	(13,995.50)
FINF30140002	161175CC6 CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	120,000.000	77,176.80	80,052.00	2,875.20
FINF30140002	161175CL6 CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	235,000.000	180,561.10	187,311.45	6,750.35
FINF30140002	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	49,000.000	54,499.89	46,175.15	(8,324.74)
FINF30140002	172967PG0 CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	400,000.000	400,885.60	398,616.00	(2,269.60)
FINF30140002	17327CAU7 CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	210,000.000	210,000.00	200,266.50	(9,733.50)
FINF30140002	191216DS6 COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	20,000.000	20,388.20	19,325.20	(1,063.00)
FINF30140002	198280AH2 COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	110,000.000	116,993.48	106,102.70	(10,890.78)
FINF30140002	20030NAF8 COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	225,000.000	256,897.70	229,734.00	(27,163.70)
FINF30140002	20030NDS7 COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	297,000.000	248,763.60	178,972.20	(69,791.40)
FINF30140002	20030NDU2 COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	1,136,000.000	800,471.91	663,594.40	(136,877.51)
FINF30140002	20030NDW8 COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	287,000.000	233,224.10	162,246.84	(70,977.26)
FINF30140002	209111GG2 CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	20,000.000	22,271.00	20,292.80	(1,978.20)
FINF30140002	21036PAT5 CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	105,000.000	102,071.25	86,822.40	(15,248.85)
FINF30140002	21036PAZ1 CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	65,000.000	57,836.80	50,477.05	(7,359.75)
FINF30140002	21036PBD9 CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	88,000.000	89,203.69	80,457.52	(8,746.17)
FINF30140002	210518DJ2 CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	140,000.000	112,862.29	77,257.60	(35,604.69)
FINF30140002	251526CY3 DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	185,000.000	185,000.00	175,500.25	(9,499.75)
FINF30140002	25746UDK2 DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	335,000.000	312,059.79	246,921.80	(65,137.99)
FINF30140002	25746UDQ9 DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	55,000.000	53,910.95	47,297.25	(6,613.70)
FINF30140002	26441CAT2 DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	20,000.000	16,023.35	14,741.20	(1,282.15)
FINF30140002	26441CBN4 DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	55,000.000	51,871.75	37,169.00	(14,702.75)
FINF30140002	26441CBU8 DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	5,000.000	4,277.35	4,370.30	92.95
FINF30140002	26444HAF8 DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	185,000.000	177,026.65	148,351.50	(28,675.15)
FINF30140002	27636AAA0 EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	90,000.000	89,934.30	85,015.80	(4,918.50)
FINF30140002	28370TAF6 KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	65,000.000	61,041.15	54,667.60	(6,373.55)
FINF30140002	29250NBZ7 ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	220,000.000	219,714.00	239,089.40	19,375.40
FINF30140002	29273RAR0 ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	30,000.000	32,787.50	31,093.50	(1,694.00)
FINF30140002	29273RAT6 ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	30,000.000	27,487.30	26,481.00	(1,006.30)
FINF30140002	29273RAZ2 ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	235,000.000	220,803.30	228,229.65	7,426.35
FINF30140002	29273RBE8 ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	240,000.000	206,045.40	226,053.60	20,008.20
FINF30140002	29273RBJ7 ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	185,000.000	171,479.02	182,798.50	11,319.48
FINF30140002	29273RBL2 ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	390,000.000	375,978.87	345,419.10	(30,559.77)
FINF30140002	29278NAD5 ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	20,000.000	20,667.50	19,657.40	(1,010.10)
FINF30140002	29278NAR4 ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	115,000.000	100,291.50	97,698.25	(2,593.25)
FINF30140002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	240,000.000	240,719.31	170,371.20	(70,348.11)
FINF30140002	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	100,000.000	100,110.30	89,515.00	(10,595.30)
FINF30140002	29379VBU6 ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	65,000.000	58,498.70	56,018.95	(2,479.75)
FINF30140002	30161MAG8 CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	55,000.000	64,298.48	57,384.80	(6,913.68)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	FINF30140002	30161NAQ4 EXELON CORP 4.950% 06/15/2035 DD 12/15/15	290,000.000	296,284.05	274,734.40	(21,549.65)
	FINF30140002	30225VAS6 EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	185,000.000	184,643.60	183,198.10	(1,445.50)
	FINF30140002	33767BAA7 FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	155,000.000	156,904.20	148,542.70	(8,361.50)
	FINF30140002	37045VAF7 GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	195,000.000	227,602.79	193,457.55	(34,145.24)
	FINF30140002	37045VAK6 GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	90,000.000	97,156.83	94,496.40	(2,660.43)
	FINF30140002	37045VAP5 GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	85,000.000	89,723.85	78,290.10	(11,433.75)
	FINF30140002	37959GAF4 GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	325,000.000	332,077.19	330,330.00	(1,747.19)
	FINF30140002	38148LAF3 GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	205,000.000	208,824.97	189,112.50	(19,712.47)
	FINF30140002	404119BV0 HCA INC 5.500% 06/15/2047 DD 06/22/17	45,000.000	41,979.15	40,987.35	(991.80)
	FINF30140002	404119CL1 HCA INC 4.625% 03/15/2052 DD 03/15/23	160,000.000	133,453.10	124,665.60	(8,787.50)
	FINF30140002	404119CS6 HCA INC 4.375% 03/15/2042 DD 03/15/23	50,000.000	47,435.05	40,846.00	(6,589.05)
	FINF30140002	404119CV9 HCA INC 6.000% 04/01/2054 DD 02/23/24	230,000.000	234,537.90	219,426.90	(15,111.00)
	FINF30140002	404119CW7 HCA INC 6.100% 04/01/2064 DD 02/23/24	40,000.000	41,986.12	38,212.00	(3,774.12)
	FINF30140002	404121AL9 HCA INC 5.950% 09/15/2054 DD 08/12/24	325,000.000	334,672.51	309,598.25	(25,074.26)
	FINF30140002	42809HAC1 HESS CORP 6.000% 01/15/2040 DD 12/14/09	35,000.000	36,123.00	36,467.55	344.55
	FINF30140002	444859BX9 HUMANA INC 5.500% 03/15/2053 DD 03/13/23	275,000.000	260,617.32	245,836.25	(14,781.07)
	FINF30140002	444859CB6 HUMANA INC 5.750% 04/15/2054 DD 03/13/24	285,000.000	281,183.59	264,528.45	(16,655.14)
	FINF30140002	446150BF0 HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	140,000.000	140,000.00	139,917.40	(82.60)
	FINF30140002	458140BG4 INTEL CORP 3.734% 12/08/2047 DD 06/08/18	88,000.000	84,657.72	58,099.36	(26,558.36)
	FINF30140002	458140BM1 INTEL CORP 4.750% 03/25/2050 DD 03/25/20	90,000.000	77,950.53	69,632.10	(8,318.43)
	FINF30140002	458140CB4 INTEL CORP 4.900% 08/05/2052 DD 08/05/22	180,000.000	173,497.19	142,331.40	(31,165.79)
	FINF30140002	458140CC2 INTEL CORP 5.050% 08/05/2062 DD 08/05/22	145,000.000	141,973.05	113,271.10	(28,701.95)
	FINF30140002	458140CH1 INTEL CORP 5.625% 02/10/2043 DD 02/10/23	55,000.000	54,967.00	50,520.25	(4,446.75)
	FINF30140002	459506AL5 INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	100,000.000	102,908.85	85,920.00	(16,988.85)
	FINF30140002	459506AR2 INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	670,000.000	556,289.20	478,493.90	(77,795.30)
	FINF30140002	459506AS0 INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	846,000.000	666,152.18	555,593.58	(110,558.60)
	FINF30140002	46590XAQ9 JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	365,000.000	328,838.32	275,082.25	(53,756.07)
	FINF30140002	46590XAX4 JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	740,000.000	737,626.18	752,742.80	15,116.62
	FINF30140002	47214BAD0 JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	415,000.000	427,139.98	457,251.15	30,111.17
	FINF30140002	49427RAR3 KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	25,000.000	19,335.25	19,129.00	(206.25)
	FINF30140002	49427RAS1 KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	30,000.000	30,341.40	29,771.40	(570.00)
	FINF30140002	494550BH8 KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	155,000.000	154,119.90	158,493.70	4,373.80
	FINF30140002	494550BU9 KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	140,000.000	131,296.75	129,803.80	(1,492.95)
	FINF30140002	494550BW5 KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	65,000.000	55,752.45	59,361.25	3,608.80
	FINF30140002	49456BAH4 KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	55,000.000	52,734.19	51,389.80	(1,344.39)
	FINF30140002	49456BAJ0 KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	200,000.000	193,032.72	174,068.00	(18,964.72)
	FINF30140002	49456BAQ4 KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	80,000.000	78,215.65	70,740.00	(7,475.65)
	FINF30140002	50077LAM8 KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	355,000.000	342,541.83	321,083.30	(21,458.53)
	FINF30140002	50077LAZ9 KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	140,000.000	131,186.87	119,849.80	(11,337.07)
	FINF30140002	50077LBJ4 KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	120,000.000	118,307.44	112,736.40	(5,571.04)
	FINF30140002	548661EF0 LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	60,000.000	56,279.93	46,554.00	(9,725.93)
	FINF30140002	548661EJ2 LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	285,000.000	243,859.95	222,858.60	(21,001.35)
	FINF30140002	548661EN3 LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	40,000.000	39,922.40	38,728.40	(1,194.00)



Schedule of Investments at End of Plan Year at Historical Cost

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	55261FAV6 M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	280,000.000	280,000.00	271,490.80	(8,509.20)
FINF30140002	55336VAM2 MPLX LP 4.500% 04/15/2038 DD 02/08/18	475,000.000	457,369.12	414,124.00	(43,245.12)
FINF30140002	55903VBD4 WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	830,000.000	732,900.22	668,548.40	(64,351.82)
FINF30140002	55903VBE2 WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	1,335,000.000	1,050,344.22	996,630.90	(53,713.32)
FINF30140002	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	165,000.000	131,032.00	121,829.40	(9,202.60)
FINF30140002	56585AAF9 MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	50,000.000	62,470.35	51,837.00	(10,633.35)
FINF30140002	56585AAH5 MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	70,000.000	75,760.40	58,149.70	(17,610.70)
FINF30140002	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	45,000.000	38,127.00	30,492.45	(7,634.55)
FINF30140002	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	325,000.000	293,880.02	246,688.00	(47,192.02)
FINF30140002	61747YFB6 MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	80,000.000	80,971.25	80,218.40	(752.85)
FINF30140002	63111XAK7 NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	20,000.000	20,415.62	20,197.80	(217.82)
FINF30140002	63111XAL5 NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	115,000.000	113,190.85	117,199.95	4,009.10
FINF30140002	649322AJ3 *NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	45,000.000	39,498.60	24,417.90	(15,080.70)
FINF30140002	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	305,000.000	293,796.90	249,627.25	(44,169.65)
FINF30140002	655844BX5 NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	50,000.000	48,564.55	38,482.00	(10,082.55)
FINF30140002	655844CU0 NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	75,000.000	74,790.75	77,103.75	2,313.00
FINF30140002	665772CU1 NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	80,000.000	74,422.95	53,746.40	(20,676.55)
FINF30140002	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	445,000.000	452,938.45	399,151.65	(53,786.80)
FINF30140002	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	240,000.000	226,245.15	188,553.60	(37,691.55)
FINF30140002	666807BT8 NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	65,000.000	62,309.00	62,240.75	(68.25)
FINF30140002	674599CJ2 OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	40,000.000	29,536.71	29,680.80	144.09
FINF30140002	674599DH5 OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	15,000.000	16,046.85	17,108.85	1,062.00
FINF30140002	674599DJ1 OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	125,000.000	122,195.60	123,207.50	1,011.90
FINF30140002	674599DL6 OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	25,000.000	25,032.50	25,256.75	224.25
FINF30140002	674599EM3 OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	105,000.000	106,859.55	99,622.95	(7,236.60)
FINF30140002	677050AN6 OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	450,000.000	437,578.63	396,661.50	(40,917.13)
FINF30140002	677050AQ9 OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	175,000.000	156,733.60	124,713.75	(32,019.85)
FINF30140002	677050AS5 OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	215,000.000	202,134.50	176,340.85	(25,793.65)
FINF30140002	677050AU0 OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	95,000.000	93,601.60	97,986.80	4,385.20
FINF30140002	677052AA0 OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	420,000.000	439,182.95	397,559.40	(41,623.55)
FINF30140002	68389XBF1 ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	275,000.000	248,891.08	217,120.75	(31,770.33)
FINF30140002	68389XBH7 ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	65,000.000	67,196.50	55,705.65	(11,490.85)
FINF30140002	68389XBJ3 ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	185,000.000	170,169.23	142,524.00	(27,645.23)
FINF30140002	68389XBP9 ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	280,000.000	249,377.00	233,976.40	(15,400.60)
FINF30140002	68389XBQ7 ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	80,000.000	61,515.25	61,032.00	(483.25)
FINF30140002	68389XBX2 ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	135,000.000	102,618.10	94,664.70	(7,953.40)
FINF30140002	68389XBZ7 ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	470,000.000	383,096.89	366,867.90	(16,228.99)
FINF30140002	68389XCA1 ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	345,000.000	264,599.07	255,751.95	(8,847.12)
FINF30140002	68389XCK9 ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	255,000.000	275,303.65	286,163.55	10,859.90
FINF30140002	694308JH1 PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	215,000.000	180,739.31	161,073.70	(19,665.61)
FINF30140002	694308JJ7 PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	245,000.000	205,993.18	168,160.65	(37,832.53)
FINF30140002	694308JN8 PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	455,000.000	377,533.08	394,489.55	16,956.47
FINF30140002	694308JQ1 PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	368,000.000	302,824.80	317,985.12	15,160.32



Schedule of Investments at End of Plan Year at Historical Cost

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	FINF30140002	694308JU2	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	185,000.000	164,524.70	150,941.50	(13,583.20)
	FINF30140002	694308KD8	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	15,000.000	13,473.15	13,458.60	(14.55)
	FINF30140002	694308KH9	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	986,000.000	1,029,298.32	1,076,130.26	46,831.94
	FINF30140002	694308KK2	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	135,000.000	134,515.35	146,307.60	11,792.25
	FINF30140002	694308KT3	PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	160,000.000	159,230.40	158,192.00	(1,038.40)
	FINF30140002	695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	100,000.000	93,193.40	65,170.00	(28,023.40)
	FINF30140002	695114DE5	PACIFICORP 5.800% 01/15/2055 DD 01/05/24	349,000.000	345,990.52	339,814.32	(6,176.20)
	FINF30140002	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	9,000.000	11,789.34	9,584.01	(2,205.33)
	FINF30140002	744320BP6	PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	110,000.000	110,062.27	113,139.40	3,077.13
	FINF30140002	74460WAH0	PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	90,000.000	88,424.10	85,698.00	(2,726.10)
	FINF30140002	75513EAC5	RTX CORP 3.125% 07/01/2050 DD 05/18/20	60,000.000	43,599.00	39,366.00	(4,233.00)
	FINF30140002	75513ECP4	RTX CORP 3.030% 03/15/2052 DD 11/16/21	95,000.000	83,198.46	60,195.80	(23,002.66)
	FINF30140002	75513ECS8	RTX CORP 5.375% 02/27/2053 DD 02/27/23	50,000.000	46,726.00	47,552.00	826.00
	FINF30140002	75513ECX7	RTX CORP 6.400% 03/15/2054 DD 11/08/23	98,000.000	98,557.95	106,759.24	8,201.29
	FINF30140002	761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	185,000.000	204,808.95	183,138.90	(21,670.05)
	FINF30140002	761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	430,000.000	468,793.63	410,052.30	(58,741.33)
	FINF30140002	78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	305,000.000	301,070.84	268,964.25	(32,106.59)
	FINF30140002	78516FAC3	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	105,000.000	102,114.76	85,050.00	(17,064.76)
	FINF30140002	816851BH1	SEMPRA 3.800% 02/01/2038 DD 01/12/18	215,000.000	203,037.80	177,777.05	(25,260.75)
	FINF30140002	816851BJ7	SEMPRA 4.000% 02/01/2048 DD 01/12/18	23,000.000	21,598.62	17,414.68	(4,183.94)
	FINF30140002	828807CZ8	SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	30,000.000	30,492.72	24,498.30	(5,994.42)
	FINF30140002	83444MAJ0	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	860,000.000	890,021.35	837,812.00	(52,209.35)
	FINF30140002	83444MAL5	SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	340,000.000	339,542.85	332,186.80	(7,356.05)
	FINF30140002	84346LAA8	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	340,000.000	326,438.46	283,607.60	(42,830.86)
	FINF30140002	866677AH0	SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	360,000.000	345,352.15	328,528.80	(16,823.35)
	FINF30140002	866677AJ6	SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	100,000.000	100,714.20	99,683.00	(1,031.20)
	FINF30140002	86765BAQ2	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	560,000.000	487,563.54	504,672.00	17,108.46
	FINF30140002	86765BAV1	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	250,000.000	249,678.33	224,765.00	(24,913.33)
	FINF30140002	87264ABL8	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	355,000.000	301,466.75	253,516.15	(47,950.60)
	FINF30140002	882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	225,000.000	211,474.85	173,430.00	(38,044.85)
	FINF30140002	88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	65,000.000	75,469.15	62,823.80	(12,645.35)
	FINF30140002	88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	190,000.000	207,891.25	193,537.80	(14,353.45)
	FINF30140002	88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	285,000.000	299,404.37	279,516.60	(19,887.77)
	FINF30140002	88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	175,000.000	168,811.90	156,619.75	(12,192.15)
	FINF30140002	88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	270,000.000	224,362.44	202,170.60	(22,191.84)
	FINF30140002	893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	370,000.000	319,977.64	349,246.70	29,269.06
	FINF30140002	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	90,000.000	75,935.75	76,049.10	113.35
	FINF30140002	89788MAM4	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	115,000.000	114,603.00	111,768.50	(2,834.50)
	FINF30140002	89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	275,000.000	274,238.11	280,046.25	5,808.14
	FINF30140002	89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	600,000.000	604,505.47	604,716.00	210.53
	FINF30140002	898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	35,000.000	33,023.20	26,425.00	(6,598.20)
	FINF30140002	906548CZ3	UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	80,000.000	79,904.80	73,412.00	(6,492.80)
	FINF30140002	913017BT5	RTX CORP 4.500% 06/01/2042 DD 06/01/12	660,000.000	667,330.37	571,843.80	(95,486.57)



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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	913017CP2	RTX CORP 4.050% 05/04/2047 DD 05/04/17	170,000.000	153,063.67	133,638.70	(19,424.97)
FINF30140002	913017CW7	RTX CORP 4.450% 11/16/2038 DD 08/16/18	115,000.000	114,163.10	102,362.65	(11,800.45)
FINF30140002	91324PFM9	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	125,000.000	124,246.25	121,895.00	(2,351.25)
FINF30140002	92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	175,000.000	164,089.60	157,435.25	(6,654.35)
FINF30140002	92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	632,000.000	486,817.70	375,603.92	(111,213.78)
FINF30140002	92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	855,000.000	788,654.91	605,177.55	(183,477.36)
FINF30140002	92343VGK4	VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	505,000.000	460,948.45	382,345.60	(78,602.85)
FINF30140002	925650AE3	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	420,000.000	388,079.38	390,768.00	2,688.62
FINF30140002	92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	165,000.000	153,376.66	128,317.20	(25,059.46)
FINF30140002	92857WBY5	VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	125,000.000	124,478.75	119,047.50	(5,431.25)
FINF30140002	92857WCA6	VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	865,000.000	867,470.12	835,088.30	(32,381.82)
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	240,000.000	240,515.71	232,711.20	(7,804.51)
FINF30140002	94973VBB2	ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	20,000.000	23,780.50	17,378.80	(6,401.70)
FINF30140002	94973VBF3	ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	65,000.000	72,725.87	59,136.35	(13,589.52)
FINF30140002	94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	215,000.000	223,484.98	186,555.50	(36,929.48)
FINF30140002	969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	70,000.000	74,323.60	67,883.90	(6,439.70)
FINF30140002	96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	105,000.000	118,536.62	109,434.15	(9,102.47)
FINF30140002	96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	75,000.000	74,163.00	73,285.50	(877.50)

TOTAL CORPORATE DEBT INSTRUMENTS

59,120,896.10

54,481,475.21

(4,639,420.89)

OTHER INVESTMENTS

	FINF30140002	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	195,000.000	268,004.10	206,095.50	(61,908.60)
	FINF30140002	13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	450,000.000	671,517.00	531,913.50	(139,603.50)
	FINF30140002	13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	495,000.000	684,004.50	589,465.80	(94,538.70)
	FINF30140002	168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	50,000.000	39,304.00	37,351.50	(1,952.50)
	FINF30140002	168863DQ8	CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	40,000.000	25,740.40	23,576.80	(2,163.60)
	FINF30140002	168863EA2	CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	360,000.000	342,163.65	332,748.00	(9,415.65)
	FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	650,000.000	738,693.50	639,554.50	(99,139.00)
	FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	60,000.000	83,134.20	61,624.20	(21,510.00)
	FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	615,000.000	667,804.30	600,172.35	(67,631.95)
	FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	47,000.000	50,448.38	39,407.62	(11,040.76)
	FINF30140002	455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	39,000.000	39,029.22	28,911.87	(10,117.35)
	FINF30140002	455780DP8	INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	155,000.000	150,357.45	149,401.40	(956.05)
	FINF30140002	455780DV5	INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	420,000.000	413,620.20	387,025.80	(26,594.40)
	FINF30140002	46513JB42	ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	233,000.000	190,099.51	164,635.47	(25,464.04)
	FINF30140002	46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	38,000.000	38,061.08	24,641.86	(13,419.22)
	FINF30140002	54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	480,000.000	640,530.67	534,004.80	(106,525.87)
	FINF30140002	544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	350,000.000	419,792.00	379,379.00	(40,413.00)
	FINF30140002	646139X83	NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	160,000.000	223,270.40	178,684.80	(44,585.60)
	FINF30140002	64972FK88	NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	45,000.000	67,039.65	45,302.40	(21,737.25)
	FINF30140002	715638EC2	PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	280,000.000	277,505.20	266,795.20	(10,710.00)
	FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	70,000.000	66,137.00	49,593.60	(16,543.40)



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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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	FINF30140002	718286CB1 PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	80,000.000	89,259.25	62,948.80	(26,310.45)
	FINF30140002	718286CH8 PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	70,000.000	65,408.40	46,836.30	(18,572.10)
	FINF30140002	718286CP0 PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	380,000.000	346,578.80	263,423.60	(83,155.20)
	FINF30140002	731011AW2 REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	120,000.000	118,524.00	110,894.40	(7,629.60)
	FINF30140002	73358WJA3 PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	422,000.000	429,847.86	354,475.78	(75,372.08)
	FINF30140002	760942BA9 URUGUAY GOVERNMENT INTERNATIONAL 5.100% 06/18/2050 DD 06/18/14	405,000.000	389,171.60	371,324.25	(17,847.35)
	FINF30140002	79741TAR5 SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	110,000.000	152,287.30	113,642.10	(38,645.20)
	FINF30140002	79765RSV2 SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	200,000.000	233,160.00	204,412.00	(28,748.00)
	FINF30140002	79765RTL3 SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	355,000.000	466,033.35	392,974.35	(73,059.00)
	FINF30140002	882667AZ1 TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	95,000.000	95,000.00	75,161.15	(19,838.85)
	FINF30140002	882722KF7 TEXAS ST 5.517% 04/01/2039 DD 08/26/09	215,000.000	272,568.40	214,935.50	(57,632.90)
	FINF30140002	882722VN8 TEXAS ST 4.681% 04/01/2040 DD 09/29/10	240,000.000	275,054.40	221,724.00	(53,330.40)
	FINF30140002	91086QAZ1 MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	430,000.000	408,169.25	329,100.50	(79,068.75)
	FINF30140002	91087BAL4 MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	85,000.000	87,781.88	63,789.95	(23,991.93)
	FINF30140002	91087BAQ3 MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	203,000.000	186,362.64	148,865.99	(37,496.65)
	FINF30140002	91087BAV2 MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	215,000.000	221,773.30	210,001.25	(11,772.05)
	FINF30140002	91087BAX8 MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	660,000.000	659,986.80	587,281.20	(72,705.60)
	FINF30140002	91087BBA7 MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	440,000.000	437,021.20	394,015.60	(43,005.60)
	FINF30140002	913366EP1 UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	100,000.000	120,746.00	107,397.00	(13,349.00)
	FINF30140002	915217RY1 UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	375,000.000	448,316.25	394,927.50	(53,388.75)
TOTAL OTHER INVESTMENTS				11,599,307.09	9,938,417.19	(1,660,889.90)
COMMON/COLLECTIVE TRUST						
	FINF30120002	99VVAUZH8 CASH AT BLACKROCK	0.860	0.86	0.86	0.00
	FINF30120002	99VVAXD45 BGI MONEY MARKET	6,774.300	6,774.30	6,774.30	0.00
	FINF30120002	99VVBY6Y4 LONG TERM GOV BD INDEX FD	478,985.262	38,328,004.98	35,987,723.27	(2,340,281.71)
	FINF30120002	99VVCRNS2 BLK MSCI EQUITY INDEX FUND- RUSSIA	3,729.476	0.00	97.48	97.48
	FINF30140002	996085619 EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	1,091,763.240	1,091,763.24	1,091,763.24	0.00
TOTAL COMMON/COLLECTIVE TRUST				39,426,543.38	37,086,359.15	(2,340,184.23)
GRAND TOTAL				189,653,165.64	171,982,071.60	(17,671,094.04)

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(17,671,094.04) I



Distribution of Assets Information Summary for 5500 Schedule R

Report ID: M1103ES

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Description	Market Value As of BOY	% of Total Market Value
PUBLIC EQUITY	97.48	0%
CASH OR CASH EQUIVALENTS	0.00	0%
INVESTMENT-GRADE DEBT AND INT RT HEDGING	159,954,413.68	93%
HIGH YIELD DEBT	12,027,560.44	7%
TOTAL INVESTMENTS	171,982,071.60	100%

Disclaimer: Mutual funds and other investment arrangements are classified on this report as "Other Asset Classes". For 5500 Schedule R reporting, assets held in these investments should instead be disaggregated and properly distributed among the five asset components.



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Ratings	Shares As of B.O.Y.	Market Value As of B.O.Y.	% of Total Market Value
PUBLIC EQUITY					
FINF30120002	99VVCNRS2	BLK MSCI EQUITY INDEX FUND- RUSSIA	3,729.476	97.48	
TOTAL PUBLIC EQUITY			3,729.476	97.48	0%
CASH OR CASH EQUIVALENTS					
FINF30110002	999F38562	LEHMAN PROXY STANDISH - REC	68,701.160	0.00	
TOTAL CASH OR CASH EQUIVALENTS			68,701.160	0.00	0%
INVESTMENT-GRADE DEBT AND INT RT					
FINF30140002	00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	A-	190,000.000	136,800.00
FINF30140002	00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	AA1	45,000.000	30,294.45
FINF30140002	00115AAK5	AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	A2	320,000.000	237,638.40
FINF30140002	00115AAL3	AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	A2	290,000.000	191,379.70
FINF30140002	00115AAM1	AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	A2	50,000.000	36,173.00
FINF30140002	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	BBB	166,000.000	153,550.00
FINF30140002	00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	BAA2	40,000.000	30,680.00
FINF30140002	00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	BAA2	265,000.000	187,365.60
FINF30140002	00206RKJ0	AT&T INC 3.500% 09/15/2053 DD 03/15/21	BBB	373,000.000	251,297.56
FINF30140002	00206RLJ9	AT&T INC 3.550% 09/15/2055 DD 03/15/21	BBB	1,577,000.000	1,064,017.67
FINF30140002	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	BAA2	962,000.000	638,883.44
FINF30140002	00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21	BBB	652,000.000	450,753.68
FINF30140002	002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	AA3	171,000.000	159,787.53
FINF30140002	00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	A3	372,000.000	328,658.28
FINF30140002	00287YAW9	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	A3	150,000.000	127,671.00
FINF30140002	00287YBD0	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	A3	45,000.000	40,464.45
FINF30140002	00287YCA5	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	A-	410,000.000	350,677.10
FINF30140002	00287YCB3	ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	A-	141,000.000	114,810.66
FINF30140002	00287YDA4	ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	A-	185,000.000	167,924.50
FINF30140002	00287YDV8	ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	A3	125,000.000	121,992.50
FINF30140002	00287YDX4	ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	A3	250,000.000	239,242.50
FINF30140002	00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	BAA1	50,000.000	42,596.00
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	BAA1	1,430,000.000	1,121,005.60
FINF30140002	00774MBM6	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	BAA1	250,000.000	238,312.50
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	BAA1	115,000.000	92,470.35
FINF30140002	010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	A1	80,000.000	83,491.20
FINF30140002	023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	AA	200,000.000	176,696.00
FINF30140002	023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	A1	435,000.000	259,969.05
FINF30140002	023135CA2	AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	A1	175,000.000	128,588.25
FINF30140002	023135CB0	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	AA	330,000.000	222,908.40
FINF30140002	023135CJ3	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	A1	375,000.000	296,197.50
FINF30140002	02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	A2	15,000.000	11,309.40
FINF30140002	02361DAT7	AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	A1	395,000.000	333,933.00



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	A1	90,000.000	92,376.00	
	FINF30140002	02364WAW5 AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	BAA1	320,000.000	328,496.00	
	FINF30140002	02401LAB0 AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	BAA1	265,000.000	263,791.60	
	FINF30140002	025537AP6 AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	BAA2	20,000.000	12,864.80	
	FINF30140002	025816DW6 AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	A2	395,000.000	390,694.50	
	FINF30140002	03040WAR6 AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	BAA1	30,000.000	22,260.60	
	FINF30140002	03040WAX3 AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	BAA1	50,000.000	34,569.50	
	FINF30140002	031162BZ2 AMGEN INC 4.400% 05/01/2045 DD 05/01/15	BAA1	325,000.000	269,782.50	
	FINF30140002	031162CR9 AMGEN INC 3.150% 02/21/2040 DD 02/21/20	BAA1	331,000.000	246,902.83	
	FINF30140002	031162DS6 AMGEN INC 5.600% 03/02/2043 DD 03/02/23	BAA1	395,000.000	385,417.30	
	FINF30140002	031162DT4 AMGEN INC 5.650% 03/02/2053 DD 03/02/23	BBB+	420,000.000	405,144.60	
	FINF30140002	031162DU1 AMGEN INC 5.750% 03/02/2063 DD 03/02/23	BAA1	245,000.000	235,756.15	
	FINF30140002	032654AW5 ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	A-	235,000.000	166,443.45	
	FINF30140002	032654AX3 ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	A-	220,000.000	139,966.20	
	FINF30140002	034863AY6 ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	BBB+	415,000.000	307,627.05	
	FINF30140002	03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	A-	780,000.000	739,416.60	
	FINF30140002	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	A-	1,414,000.000	1,286,937.96	
	FINF30140002	03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	A-	55,000.000	46,630.65	
	FINF30140002	03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	A3	476,000.000	470,083.32	
	FINF30140002	036752AK9 ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	BAA2	65,000.000	46,365.80	
	FINF30140002	036752AS2 ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	BAA2	224,000.000	156,199.68	
	FINF30140002	03769MAC0 APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	A2	375,000.000	376,965.00	
	FINF30140002	037833AL4 APPLE INC 3.850% 05/04/2043 DD 05/03/13	AAA	350,000.000	290,314.50	
	FINF30140002	037833BA7 APPLE INC 3.450% 02/09/2045 DD 02/09/15	AAA	335,000.000	257,008.65	
	FINF30140002	037833CD0 APPLE INC 3.850% 08/04/2046 DD 08/04/16	AA+	525,000.000	423,822.00	
	FINF30140002	037833DD9 APPLE INC 3.750% 09/12/2047 DD 09/12/17	A2	100,000.000	78,760.00	
	FINF30140002	037833EE6 APPLE INC 2.375% 02/08/2041 DD 02/08/21	AAA	290,000.000	199,708.50	
	FINF30140002	037833EF3 APPLE INC 2.650% 02/08/2051 DD 02/08/21	AAA	310,000.000	191,502.50	
	FINF30140002	04316JAE9 ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	BAA2	250,000.000	245,772.50	
	FINF30140002	04316JAG4 ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	BAA2	240,000.000	266,193.60	
	FINF30140002	04316JAJ8 ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	BAA2	80,000.000	79,216.00	
	FINF30140002	04316JAP4 ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	BAA2	525,000.000	506,730.00	
	FINF30140002	04686JAJ0 ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	BAA2	435,000.000	432,568.35	
	FINF30140002	054989AC2 BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	BAA1	185,000.000	200,073.80	
	FINF30140002	05526DBD6 BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	BAA1	765,000.000	660,654.00	
	FINF30140002	059165EL0 BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	A	320,000.000	211,811.20	
	FINF30140002	06051GHU6 BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	A1	700,000.000	595,574.00	
	FINF30140002	06051GJE0 BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	A1	920,000.000	639,703.60	
	FINF30140002	06051GJW0 BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	A1	240,000.000	179,642.40	
	FINF30140002	06051GLU1 BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	A1	245,000.000	251,600.30	
	FINF30140002	06051GMA4 BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	A1	435,000.000	435,587.25	



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	06051GMB2 BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	A3	605,000.000	590,467.90	
	FINF30140002	06738ECV5 BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	BAA1	530,000.000	509,192.20	
	FINF30140002	072024ND0 BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	AA3	195,000.000	206,095.50	
	FINF30140002	07274EAL7 BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	BBB	60,000.000	61,031.40	
	FINF30140002	07274NAQ6 BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	BAA2	25,000.000	19,504.50	
	FINF30140002	072863AJ2 BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	AA-	175,000.000	111,401.50	
	FINF30140002	084659AR2 BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	A-	175,000.000	144,571.00	
	FINF30140002	084659AX9 BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	A2	50,000.000	39,533.50	
	FINF30140002	084664BV2 BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	AA2	285,000.000	246,824.25	
	FINF30140002	084664CQ2 BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	AA2	125,000.000	103,578.75	
	FINF30140002	084664CV1 BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	AA2	50,000.000	31,433.50	
	FINF30140002	084664DB4 BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	AA2	40,000.000	30,309.20	
	FINF30140002	09290DAC5 BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	AA3	240,000.000	227,085.60	
	FINF30140002	09290DAK7 BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	AA3	225,000.000	215,201.25	
	FINF30140002	097023AX3 BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	A2	240,000.000	252,945.60	
	FINF30140002	097023CJ2 BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	BAA3	50,000.000	41,857.00	
	FINF30140002	097023CQ6 BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	BAA3	335,000.000	229,314.20	
	FINF30140002	097023CV5 BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	BAA3	1,460,000.000	1,390,285.00	
	FINF30140002	097023CW3 BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	BAA3	1,215,000.000	1,127,823.75	
	FINF30140002	097023CX1 BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	BAA3	175,000.000	162,181.25	
	FINF30140002	10373QBG4 BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	A-	10,000.000	6,368.30	
	FINF30140002	10373QBN9 BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	A1	215,000.000	129,180.60	
	FINF30140002	10373QBP4 BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	A1	145,000.000	89,926.10	
	FINF30140002	10373QBR0 BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	A1	530,000.000	382,750.10	
	FINF30140002	10373QBS8 BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	A1	895,000.000	559,625.60	
	FINF30140002	11135FBJ9 BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	BAA1	270,000.000	210,940.20	
	FINF30140002	11135FCD1 BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	BAA1	345,000.000	332,956.05	
	FINF30140002	11271LAL6 BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	A3	115,000.000	116,399.55	
	FINF30140002	12189LAC5 BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	A3	80,000.000	75,724.00	
	FINF30140002	12189LAK7 BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	A2	115,000.000	99,619.90	
	FINF30140002	12189LAU5 BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	A2	85,000.000	74,130.20	
	FINF30140002	12189LAW1 BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	A2	290,000.000	238,690.30	
	FINF30140002	12189LBH3 BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	A2	220,000.000	137,150.20	
	FINF30140002	12189LBK6 BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	A2	30,000.000	28,295.10	
	FINF30140002	12189LBL4 BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	A2	190,000.000	187,224.10	
	FINF30140002	12189TAZ7 BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	A2	390,000.000	416,863.20	
	FINF30140002	126650CN8 CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	BAA3	744,000.000	626,373.60	
	FINF30140002	126650CY4 CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	BAA3	210,000.000	181,610.10	
	FINF30140002	126650CZ1 CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	BAA2	725,000.000	597,914.75	
	FINF30140002	126650DZ0 CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	BAA3	60,000.000	55,045.20	
	FINF30140002	126650EE6 CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	BAA3	180,000.000	170,344.80	

Security ID	Security Description	Ratings	Shares	Market Value	% of Total
			As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	126650EF3 CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	BAA3	265,000.000	249,282.85	
FINF30140002	13063A5G5 CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	A1	450,000.000	531,913.50	
FINF30140002	13063BJC7 CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	A1	495,000.000	589,465.80	
FINF30140002	13645RAX2 CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	BAA2	210,000.000	210,472.50	
FINF30140002	13645RBG8 CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	BAA2	65,000.000	47,236.80	
FINF30140002	13645RBH6 CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	BAA2	170,000.000	110,710.80	
FINF30140002	14040HDH5 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	A2	95,000.000	95,578.55	
FINF30140002	144141DB1 DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	A1	275,000.000	226,278.25	
FINF30140002	14448CAR5 CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	BBB	385,000.000	297,635.80	
FINF30140002	149123CE9 CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	A2	115,000.000	99,158.75	
FINF30140002	15089QAY0 CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	BBB-	255,000.000	264,799.65	
FINF30140002	15189TAY3 CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	BAA2	35,000.000	24,922.45	
FINF30140002	15189XAY4 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	A2	100,000.000	71,565.00	
FINF30140002	161175BS2 CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	AAA	265,000.000	208,417.20	
FINF30140002	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	BBB-	105,000.000	79,039.80	
FINF30140002	168863CE6 CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	A	50,000.000	37,351.50	
FINF30140002	168863DQ8 CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	A2	40,000.000	23,576.80	
FINF30140002	168863EA2 CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	A2	360,000.000	332,748.00	
FINF30140002	17275RBU5 CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	A1	290,000.000	282,103.30	
FINF30140002	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	BAA2	49,000.000	46,175.15	
FINF30140002	172967LU3 CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	A3	285,000.000	237,744.15	
FINF30140002	172967NF4 CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	A3	235,000.000	164,765.55	
FINF30140002	172967PG0 CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	BAA2	400,000.000	398,616.00	
FINF30140002	172967PL9 CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	A3	245,000.000	243,035.10	
FINF30140002	17327CAU7 CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	BAA2	210,000.000	200,266.50	
FINF30140002	20030NAF8 COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	BAA2	225,000.000	229,734.00	
FINF30140002	20030NCC3 COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	A3	528,000.000	400,403.52	
FINF30140002	20030NCJ8 COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	A3	250,000.000	210,380.00	
FINF30140002	20030NCZ2 COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	AAA	45,000.000	30,869.10	
FINF30140002	20030NDS7 COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	BAA3	297,000.000	178,972.20	
FINF30140002	20030NEG2 COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	A3	45,000.000	42,039.45	
FINF30140002	202795JA9 COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	A1	85,000.000	67,130.45	
FINF30140002	202795JG6 COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	A1	525,000.000	440,679.75	
FINF30140002	202795JJ0 COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	A1	15,000.000	11,212.35	
FINF30140002	20826FAV8 CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	A2	215,000.000	157,212.30	
FINF30140002	20826FBC9 CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	A-	305,000.000	240,565.70	
FINF30140002	20826FBE5 CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	A-	65,000.000	60,199.75	
FINF30140002	20826FBG0 CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	A2	135,000.000	130,257.45	
FINF30140002	20826FBH8 CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	A2	155,000.000	148,869.75	
FINF30140002	20826FBM7 CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	A2	665,000.000	632,494.80	
FINF30140002	209111GD9 CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	A3	175,000.000	183,624.00	

Security ID	Security Description	Ratings	Shares	Market Value	% of Total
			As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	209111GN7	CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	A3	350,000.000	336,626.50
FINF30140002	21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	BBB	105,000.000	86,822.40
FINF30140002	21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	BAA3	65,000.000	50,477.05
FINF30140002	21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	BAA3	88,000.000	80,457.52
FINF30140002	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	A1	85,000.000	61,953.10
FINF30140002	210518DQ6	CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	A1	70,000.000	56,483.00
FINF30140002	23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	A3	225,000.000	175,524.75
FINF30140002	23291KAK1	DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	A3	35,000.000	24,802.75
FINF30140002	235851AV4	DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	A3	45,000.000	26,815.95
FINF30140002	235851AW2	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	A3	435,000.000	268,712.55
FINF30140002	251526CY3	DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	BAA1	185,000.000	175,500.25
FINF30140002	254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	A2	65,000.000	63,895.65
FINF30140002	254687EX0	WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	A2	105,000.000	96,108.60
FINF30140002	254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	A2	310,000.000	193,725.20
FINF30140002	254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	A2	405,000.000	325,032.75
FINF30140002	254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	A2	110,000.000	81,032.60
FINF30140002	25468PDB9	TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	A2	40,000.000	32,917.60
FINF30140002	25746UDK2	DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	BAA2	335,000.000	246,921.80
FINF30140002	25746UDQ9	DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	BAA2	55,000.000	47,297.25
FINF30140002	263901AA8	DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	AA3	225,000.000	241,440.75
FINF30140002	263901AB6	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	AA3	65,000.000	70,222.10
FINF30140002	263901AF7	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	AA3	260,000.000	236,264.60
FINF30140002	26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	BAA2	20,000.000	14,741.20
FINF30140002	26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	BAA2	5,000.000	4,370.30
FINF30140002	26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	AA3	65,000.000	55,159.65
FINF30140002	26442CBL7	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	AA3	94,000.000	90,464.66
FINF30140002	26442EAG5	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	A2	105,000.000	84,437.85
FINF30140002	26442EAK6	DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	A2	90,000.000	88,216.20
FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	AA1	60,000.000	61,624.20
FINF30140002	27409LAE3	EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	A2	105,000.000	64,386.00
FINF30140002	27636AAA0	EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	BAA1	90,000.000	85,015.80
FINF30140002	28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	BAA2	65,000.000	54,667.60
FINF30140002	29250NBZ7	ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	BAA2	220,000.000	239,089.40
FINF30140002	29273RAR0	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	BAA2	30,000.000	31,093.50
FINF30140002	29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	BAA2	30,000.000	26,481.00
FINF30140002	29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	BAA2	235,000.000	228,229.65
FINF30140002	29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	BAA2	240,000.000	226,053.60
FINF30140002	29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	BAA2	185,000.000	182,798.50
FINF30140002	29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	BAA2	390,000.000	345,419.10
FINF30140002	29278NAD5	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	BAA2	20,000.000	19,657.40
FINF30140002	29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	BAA2	115,000.000	97,698.25

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	BAA2	240,000.000	170,371.20	
	FINF30140002	29364WBD9 ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	A2	80,000.000	49,266.40	
	FINF30140002	29364WBJ6 ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	A2	420,000.000	301,669.20	
	FINF30140002	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	A2	70,000.000	60,395.30	
	FINF30140002	29364WBN7 ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	A2	210,000.000	207,692.10	
	FINF30140002	29365TAJ3 ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	A3	185,000.000	130,277.00	
	FINF30140002	29379VAQ6 ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	A3	45,000.000	48,471.30	
	FINF30140002	29379VAV5 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	A3	85,000.000	84,994.90	
	FINF30140002	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	A3	255,000.000	228,242.85	
	FINF30140002	29379VBC6 ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	A3	15,000.000	13,838.10	
	FINF30140002	29379VBF9 ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	A3	30,000.000	26,240.40	
	FINF30140002	29379VBJ1 ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	A3	65,000.000	58,003.40	
	FINF30140002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	A-	260,000.000	208,886.60	
	FINF30140002	29379VBY8 ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	A-	65,000.000	46,696.00	
	FINF30140002	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	A3	270,000.000	175,670.10	
	FINF30140002	30161MAG8 CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	BAA1	55,000.000	57,384.80	
	FINF30140002	30161NAQ4 EXELON CORP 4.950% 06/15/2035 DD 12/15/15	BBB	290,000.000	274,734.40	
	FINF30140002	30225VAS6 EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	BAA2	185,000.000	183,198.10	
	FINF30140002	30231GAZ5 EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	AA-	100,000.000	66,731.00	
	FINF30140002	30231GBF8 EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	AA2	430,000.000	377,595.90	
	FINF30140002	30231GBG6 EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	AA2	70,000.000	57,644.30	
	FINF30140002	30231GBM3 EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	AA2	270,000.000	189,556.20	
	FINF30140002	30303M8J4 META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	AA-	300,000.000	253,272.00	
	FINF30140002	30303M8Q8 META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	AA-	1,185,000.000	1,187,050.05	
	FINF30140002	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	AA3	70,000.000	70,804.30	
	FINF30140002	30303M8V7 META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	AA3	230,000.000	222,876.90	
	FINF30140002	30303M8W5 META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	AA3	465,000.000	455,244.30	
	FINF30140002	33767BAA7 FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	BAA2	155,000.000	148,542.70	
	FINF30140002	341081ET0 FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	AA2	35,000.000	34,081.60	
	FINF30140002	341081FA0 FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	AA2	45,000.000	47,110.50	
	FINF30140002	341081FG7 FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	AA2	305,000.000	251,618.90	
	FINF30140002	341099CH0 DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	A1	420,000.000	446,657.40	
	FINF30140002	341099CL1 DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	A1	80,000.000	86,158.40	
	FINF30140002	369550BH0 GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	A2	50,000.000	43,681.00	
	FINF30140002	369550BJ6 GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	A2	35,000.000	28,941.15	
	FINF30140002	369550BQ0 GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	A2	85,000.000	60,650.05	
	FINF30140002	37045VAK6 GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	BAA3	90,000.000	94,496.40	
	FINF30140002	373334JW2 GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	A3	240,000.000	204,268.80	
	FINF30140002	373334KN0 GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	A3	30,000.000	22,060.80	
	FINF30140002	375558BA0 GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	A3	80,000.000	68,640.80	
	FINF30140002	375558BD4 GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	A3	150,000.000	132,291.00	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
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	FINF30140002	375558BK8 GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	A3	35,000.000	28,088.20	
	FINF30140002	375558CD3 GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	A3	695,000.000	677,270.55	
	FINF30140002	375558CE1 GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	A3	90,000.000	87,002.10	
	FINF30140002	37959GAF4 GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	BAA2	325,000.000	330,330.00	
	FINF30140002	38141EC31 GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	A2	215,000.000	190,219.10	
	FINF30140002	38141GB78 GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	A2	215,000.000	205,896.90	
	FINF30140002	38141GB86 GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	A3	1,050,000.000	1,014,951.00	
	FINF30140002	38141GXA7 GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	A2	115,000.000	101,473.70	
	FINF30140002	38141GYC2 GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	A2	195,000.000	142,281.75	
	FINF30140002	38141GZN7 GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	A2	290,000.000	216,018.10	
	FINF30140002	38148LAF3 GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	BAA2	205,000.000	189,112.50	
	FINF30140002	38148YAA6 GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	A2	305,000.000	258,365.50	
	FINF30140002	404119BV0 HCA INC 5.500% 06/15/2047 DD 06/22/17	BAA3	45,000.000	40,987.35	
	FINF30140002	404119CL1 HCA INC 4.625% 03/15/2052 DD 03/15/23	BAA3	160,000.000	124,665.60	
	FINF30140002	404119CS6 HCA INC 4.375% 03/15/2042 DD 03/15/23	BAA3	50,000.000	40,846.00	
	FINF30140002	404119CV9 HCA INC 6.000% 04/01/2054 DD 02/23/24	BAA3	230,000.000	219,426.90	
	FINF30140002	404121AL9 HCA INC 5.950% 09/15/2054 DD 08/12/24	BAA3	325,000.000	309,598.25	
	FINF30140002	4042Q1AD9 HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	AA3	235,000.000	261,905.15	
	FINF30140002	42809HAC1 HESS CORP 6.000% 01/15/2040 DD 12/14/09	BAA3	35,000.000	36,467.55	
	FINF30140002	42809HAH0 HESS CORP 5.800% 04/01/2047 DD 09/28/16	A2	295,000.000	295,657.85	
	FINF30140002	437076BD3 HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	A2	290,000.000	265,500.80	
	FINF30140002	437076BH4 HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	A2	40,000.000	33,392.00	
	FINF30140002	437076BS0 HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	A2	260,000.000	203,551.40	
	FINF30140002	437076BX9 HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	A2	30,000.000	25,657.20	
	FINF30140002	437076BZ4 HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	A2	300,000.000	201,171.00	
	FINF30140002	437076CC4 HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	A2	170,000.000	132,569.40	
	FINF30140002	437076CD2 HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	A2	170,000.000	118,714.40	
	FINF30140002	437076CG5 HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	A2	60,000.000	34,017.60	
	FINF30140002	437076CQ3 HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	A	527,000.000	382,438.63	
	FINF30140002	437076DF6 HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	A2	160,000.000	153,470.40	
	FINF30140002	437076DG4 HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	A2	90,000.000	86,406.30	
	FINF30140002	438516CU8 HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	A2	160,000.000	150,300.80	
	FINF30140002	444859BX9 HUMANA INC 5.500% 03/15/2053 DD 03/13/23	BAA2	275,000.000	245,836.25	
	FINF30140002	444859CB6 HUMANA INC 5.750% 04/15/2054 DD 03/13/24	BAA2	285,000.000	264,528.45	
	FINF30140002	446150BF0 HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	BAA1	140,000.000	139,917.40	
	FINF30140002	449276AF1 IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	A3	20,000.000	18,966.20	
	FINF30140002	45138LBF9 IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	A2	135,000.000	107,283.15	
	FINF30140002	454889AT3 INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	A3	260,000.000	205,251.80	
	FINF30140002	454889AV8 INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	A2	295,000.000	287,858.05	
	FINF30140002	455780CE4 INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	BBB	47,000.000	39,407.62	
	FINF30140002	455780CN4 INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	BBB	39,000.000	28,911.87	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	455780DP8 INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	BBB	155,000.000	149,401.40	
	FINF30140002	458140BG4 INTEL CORP 3.734% 12/08/2047 DD 06/08/18	BAA1	88,000.000	58,099.36	
	FINF30140002	458140BM1 INTEL CORP 4.750% 03/25/2050 DD 03/25/20	BAA1	90,000.000	69,632.10	
	FINF30140002	458140CB4 INTEL CORP 4.900% 08/05/2052 DD 08/05/22	BAA1	180,000.000	142,331.40	
	FINF30140002	458140CC2 INTEL CORP 5.050% 08/05/2062 DD 08/05/22	BAA1	145,000.000	113,271.10	
	FINF30140002	458140CH1 INTEL CORP 5.625% 02/10/2043 DD 02/10/23	A	55,000.000	50,520.25	
	FINF30140002	459506AL5 INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	BBB-	100,000.000	85,920.00	
	FINF30140002	459506AR2 INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	BBB-	670,000.000	478,493.90	
	FINF30140002	459506AS0 INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	BAA3	846,000.000	555,593.58	
	FINF30140002	46124HAH9 INTUIT INC 5.500% 09/15/2053 DD 09/15/23	A3	100,000.000	98,073.00	
	FINF30140002	46513JB42 ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	BAA1	233,000.000	164,635.47	
	FINF30140002	46513JXN6 STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	BAA1	38,000.000	24,641.86	
	FINF30140002	46590XAQ9 JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	BAA3	365,000.000	275,082.25	
	FINF30140002	46590XAX4 JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	BAA3	740,000.000	752,742.80	
	FINF30140002	46625HHV5 JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	A3	85,000.000	84,636.20	
	FINF30140002	46647PAA4 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	A1	45,000.000	37,288.80	
	FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	A1	90,000.000	76,847.40	
	FINF30140002	46647PAK2 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	A1	265,000.000	209,225.45	
	FINF30140002	46647PBM7 JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	A1	340,000.000	252,283.40	
	FINF30140002	46647PBN5 JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	A1	20,000.000	13,268.40	
	FINF30140002	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	A1	65,000.000	44,077.15	
	FINF30140002	46647PCD6 JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	A1	150,000.000	110,245.50	
	FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	A1	215,000.000	147,541.60	
	FINF30140002	46647PEK8 JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	A1	480,000.000	474,878.40	
	FINF30140002	46647PER3 JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	A1	155,000.000	149,314.60	
	FINF30140002	478160BV5 JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	AAA	40,000.000	31,641.20	
	FINF30140002	48126BAA1 JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	A3	94,000.000	92,840.04	
	FINF30140002	482480AM2 KLA CORP 4.950% 07/15/2052 DD 06/23/22	A2	200,000.000	182,048.00	
	FINF30140002	48305QAD5 KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	AA-	165,000.000	134,719.20	
	FINF30140002	48305QAE3 KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	AA-	190,000.000	131,892.30	
	FINF30140002	48305QAF0 KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	AA-	305,000.000	216,071.15	
	FINF30140002	48305QAG8 KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	AA-	430,000.000	279,680.60	
	FINF30140002	49177JAM4 KENVUE INC 5.100% 03/22/2043 DD 09/22/23	A1	60,000.000	57,611.40	
	FINF30140002	49427RAR3 KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	BAA3	25,000.000	19,129.00	
	FINF30140002	49427RAS1 KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	BAA3	30,000.000	29,771.40	
	FINF30140002	494550BH8 KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	BAA2	155,000.000	158,493.70	
	FINF30140002	494550BU9 KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	BAA2	140,000.000	129,803.80	
	FINF30140002	494550BW5 KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	BAA2	65,000.000	59,361.25	
	FINF30140002	49456BAH4 KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	BAA2	55,000.000	51,389.80	
	FINF30140002	49456BAJ0 KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	BAA2	200,000.000	174,068.00	
	FINF30140002	49456BAQ4 KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	BAA2	80,000.000	70,740.00	



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	50077LAM8 KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	BAA2	355,000.000	321,083.30	
	FINF30140002	50077LAZ9 KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	BBB	140,000.000	119,849.80	
	FINF30140002	50077LBJ4 KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	BBB	120,000.000	112,736.40	
	FINF30140002	532457BU1 ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	A1	45,000.000	35,277.30	
	FINF30140002	532457CG1 ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	A+	326,000.000	295,727.64	
	FINF30140002	532457CH9 ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	A1	315,000.000	283,093.65	
	FINF30140002	532457CM8 ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	A1	205,000.000	188,522.10	
	FINF30140002	532457CN6 ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	A1	500,000.000	457,820.00	
	FINF30140002	532457CS5 ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	A1	145,000.000	134,551.30	
	FINF30140002	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	A2	170,000.000	157,095.30	
	FINF30140002	539830BN8 LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	A2	55,000.000	43,561.10	
	FINF30140002	539830CB3 LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	A2	65,000.000	61,263.80	
	FINF30140002	54438CPA4 LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	AA1	480,000.000	534,004.80	
	FINF30140002	544495VY7 LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	AA3	350,000.000	379,379.00	
	FINF30140002	548661EF0 LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	BAA1	60,000.000	46,554.00	
	FINF30140002	548661EJ2 LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	BBB+	285,000.000	222,858.60	
	FINF30140002	548661EN3 LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	BAA1	40,000.000	38,728.40	
	FINF30140002	55261FAV6 M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	BAA1	280,000.000	271,490.80	
	FINF30140002	55336VAM2 MPLX LP 4.500% 04/15/2038 DD 02/08/18	BAA2	475,000.000	414,124.00	
	FINF30140002	55903VBD4 WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	BBB-	830,000.000	668,548.40	
	FINF30140002	55903VBE2 WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	BBB-	1,335,000.000	996,630.90	
	FINF30140002	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	BBB-	165,000.000	121,829.40	
	FINF30140002	56585AAF9 MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	BAA2	50,000.000	51,837.00	
	FINF30140002	56585AAH5 MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	BAA2	70,000.000	58,149.70	
	FINF30140002	571748BC5 MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	A3	85,000.000	71,020.90	
	FINF30140002	571748BJ0 MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	A3	95,000.000	85,150.40	
	FINF30140002	571748BV3 MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	A3	30,000.000	30,113.40	
	FINF30140002	571748BX9 MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	A3	35,000.000	33,844.65	
	FINF30140002	58933YBF1 MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	A1	135,000.000	81,963.90	
	FINF30140002	58933YBL8 MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	A1	420,000.000	388,193.40	
	FINF30140002	58933YBN4 MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	A1	180,000.000	164,930.40	
	FINF30140002	59156RAY4 METLIFE INC 5.875% 02/06/2041 DD 08/06/10	A3	175,000.000	178,797.50	
	FINF30140002	59156RBD9 METLIFE INC 4.125% 08/13/2042 DD 08/13/12	A3	130,000.000	107,933.80	
	FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	A3	145,000.000	128,143.75	
	FINF30140002	59156RBN7 METLIFE INC 4.050% 03/01/2045 DD 03/05/15	A3	100,000.000	80,141.00	
	FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	A3	630,000.000	590,719.50	
	FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	AAA	556,000.000	343,196.56	
	FINF30140002	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	AAA	249,000.000	165,062.10	
	FINF30140002	59562EAH8 MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	AA2	45,000.000	46,518.75	
	FINF30140002	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	BAA1	325,000.000	246,688.00	
	FINF30140002	610202BP7 MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	A3	165,000.000	155,981.10	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	A1	300,000.000	255,246.00	
	FINF30140002	61746BEG7 MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	A1	30,000.000	25,081.20	
	FINF30140002	61747YDY8 MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	A1	215,000.000	177,372.85	
	FINF30140002	61747YFB6 MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	BAA1	80,000.000	80,218.40	
	FINF30140002	61747YFT7 MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	A1	205,000.000	201,713.85	
	FINF30140002	61747YFV2 MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	A1	440,000.000	424,969.60	
	FINF30140002	63111XAK7 NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	BAA2	20,000.000	20,197.80	
	FINF30140002	63111XAL5 NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	BAA2	115,000.000	117,199.95	
	FINF30140002	63946BAJ9 NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	A3	46,000.000	39,216.38	
	FINF30140002	641423BU1 NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	A2	20,000.000	21,942.20	
	FINF30140002	641423CA4 NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	A2	105,000.000	101,468.85	
	FINF30140002	641423CF3 NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	A	115,000.000	115,545.10	
	FINF30140002	646139X83 NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	A3	160,000.000	178,684.80	
	FINF30140002	64972FK88 NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	AA1	45,000.000	45,302.40	
	FINF30140002	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	BAA2	305,000.000	249,627.25	
	FINF30140002	655844BX5 NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	BBB+	50,000.000	38,482.00	
	FINF30140002	655844CU0 NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	BAA1	75,000.000	77,103.75	
	FINF30140002	665772CJ6 NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	AA3	205,000.000	155,797.95	
	FINF30140002	665772CR8 NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	AA3	185,000.000	118,559.10	
	FINF30140002	665772CU1 NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	BAA1	80,000.000	53,746.40	
	FINF30140002	665772CV9 NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	AA3	120,000.000	100,876.80	
	FINF30140002	665772CX5 NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	AA3	170,000.000	157,518.60	
	FINF30140002	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	BAA1	445,000.000	399,151.65	
	FINF30140002	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	BAA1	240,000.000	188,553.60	
	FINF30140002	666807BT8 NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	BAA1	65,000.000	62,240.75	
	FINF30140002	667274AC8 NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	A-	90,000.000	72,030.60	
	FINF30140002	66989HAH1 NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	AA3	250,000.000	219,495.00	
	FINF30140002	67021CAT4 NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	A2	170,000.000	152,573.30	
	FINF30140002	67066GAG9 NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	AA3	190,000.000	157,236.40	
	FINF30140002	674599CJ2 OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	BAA3	40,000.000	29,680.80	
	FINF30140002	674599DH5 OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	BAA3	15,000.000	17,108.85	
	FINF30140002	674599DJ1 OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	BAA3	125,000.000	123,207.50	
	FINF30140002	674599DL6 OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	BAA3	25,000.000	25,256.75	
	FINF30140002	674599EM3 OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	BAA3	105,000.000	99,622.95	
	FINF30140002	677050AN6 OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	BBB+	450,000.000	396,661.50	
	FINF30140002	677050AQ9 OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	BBB+	175,000.000	124,713.75	
	FINF30140002	677050AS5 OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	BBB+	215,000.000	176,340.85	
	FINF30140002	677050AU0 OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	BAA1	95,000.000	97,986.80	
	FINF30140002	677052AA0 OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	BAA1	420,000.000	397,559.40	
	FINF30140002	68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	A+	895,000.000	679,349.75	
	FINF30140002	68389XBF1 ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	BAA2	275,000.000	217,120.75	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	BBB	65,000.000	55,705.65	
FINF30140002	68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	BAA2	185,000.000	142,524.00	
FINF30140002	68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	BAA2	280,000.000	233,976.40	
FINF30140002	68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	BAA2	80,000.000	61,032.00	
FINF30140002	68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	BAA2	135,000.000	94,664.70	
FINF30140002	68389XBZ7	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	BAA2	470,000.000	366,867.90	
FINF30140002	68389XCA1	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	BAA2	345,000.000	255,751.95	
FINF30140002	68389XCK9	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	BAA2	255,000.000	286,163.55	
FINF30140002	68389XCU7	ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	AAA	180,000.000	165,886.20	
FINF30140002	68389XCV5	ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	AAA	130,000.000	119,165.80	
FINF30140002	693304BE6	PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	AA3	120,000.000	99,220.80	
FINF30140002	693475BU8	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	A3	60,000.000	65,611.80	
FINF30140002	693475BZ7	PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	A3	270,000.000	268,201.80	
FINF30140002	694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	BAA2	215,000.000	161,073.70	
FINF30140002	694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	BAA2	245,000.000	168,160.65	
FINF30140002	694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	BAA2	455,000.000	394,489.55	
FINF30140002	694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	BAA2	368,000.000	317,985.12	
FINF30140002	694308JU2	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	BAA2	185,000.000	150,941.50	
FINF30140002	694308KD8	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	BAA2	15,000.000	13,458.60	
FINF30140002	694308KH9	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	BAA2	986,000.000	1,076,130.26	
FINF30140002	694308KK2	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	BBB-	135,000.000	146,307.60	
FINF30140002	694308KT3	PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	BAA2	160,000.000	158,192.00	
FINF30140002	695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	A1	390,000.000	397,959.90	
FINF30140002	695114DA3	PACIFICORP 5.500% 05/15/2054 DD 05/17/23	A2	207,000.000	193,551.21	
FINF30140002	713448FF0	PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	A1	37,000.000	25,703.53	
FINF30140002	713448FZ6	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	A1	360,000.000	348,818.40	
FINF30140002	715638EC2	PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	BAA1	280,000.000	266,795.20	
FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	BAA2	70,000.000	49,593.60	
FINF30140002	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	BAA1	9,000.000	9,584.01	
FINF30140002	716973AF9	PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	A2	1,015,000.000	954,181.20	
FINF30140002	716973AH5	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	A2	136,000.000	125,043.84	
FINF30140002	717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	A2	130,000.000	90,117.30	
FINF30140002	718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	A2	165,000.000	130,627.20	
FINF30140002	718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	A2	50,000.000	40,665.00	
FINF30140002	718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	A2	48,000.000	43,029.12	
FINF30140002	718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	BAA2	80,000.000	62,948.80	
FINF30140002	718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	BAA2	70,000.000	46,836.30	
FINF30140002	718286CP0	PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	BAA2	380,000.000	263,423.60	
FINF30140002	731011AW2	REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	A2	120,000.000	110,894.40	
FINF30140002	73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	AA3	422,000.000	354,475.78	
FINF30140002	737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	A2	80,000.000	87,661.60	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	737679DE7 POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	A2	240,000.000	198,588.00	
	FINF30140002	74340XCF6 PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	A3	130,000.000	121,507.10	
	FINF30140002	74340XCK5 PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	A3	365,000.000	340,983.00	
	FINF30140002	744320AY8 PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	AA3	55,000.000	41,961.70	
	FINF30140002	744320BA9 PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	AA3	70,000.000	52,850.00	
	FINF30140002	744320BP6 PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	BAA1	110,000.000	113,139.40	
	FINF30140002	744448BZ3 PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	A1	215,000.000	227,186.20	
	FINF30140002	744448CJ8 PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	A1	265,000.000	206,270.70	
	FINF30140002	75513EAC5 RTX CORP 3.125% 07/01/2050 DD 05/18/20	BAA1	60,000.000	39,366.00	
	FINF30140002	75513ECP4 RTX CORP 3.030% 03/15/2052 DD 11/16/21	BAA1	95,000.000	60,195.80	
	FINF30140002	75513ECS8 RTX CORP 5.375% 02/27/2053 DD 02/27/23	BBB+	50,000.000	47,552.00	
	FINF30140002	75513ECX7 RTX CORP 6.400% 03/15/2054 DD 11/08/23	BAA1	98,000.000	106,759.24	
	FINF30140002	756109CQ5 REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	A2	170,000.000	161,632.60	
	FINF30140002	75884RAW3 REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	A3	30,000.000	24,720.30	
	FINF30140002	75884RAY9 REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	A3	320,000.000	270,969.60	
	FINF30140002	760942BA9 URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	BAA2	405,000.000	371,324.25	
	FINF30140002	761713AZ9 REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	BAA1	185,000.000	183,138.90	
	FINF30140002	761713BB1 REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	BAA1	430,000.000	410,052.30	
	FINF30140002	76720AAP1 RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	AA2	35,000.000	32,435.90	
	FINF30140002	771196BY7 ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	AA2	195,000.000	116,223.90	
	FINF30140002	78516FAB5 SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	BAA1	305,000.000	268,964.25	
	FINF30140002	78516FAC3 SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	BAA1	105,000.000	85,050.00	
	FINF30140002	79466LAK0 SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	A1	475,000.000	335,483.00	
	FINF30140002	79466LAL8 SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	A1	235,000.000	150,461.10	
	FINF30140002	79466LAM6 SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	A1	165,000.000	101,979.90	
	FINF30140002	79741TAR5 SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	AA2	110,000.000	113,642.10	
	FINF30140002	797440BW3 SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	A1	30,000.000	23,858.10	
	FINF30140002	797440BX1 SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	A1	165,000.000	129,430.95	
	FINF30140002	797440BY9 SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	A1	45,000.000	30,435.75	
	FINF30140002	79765RSV2 SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	AA2	200,000.000	204,412.00	
	FINF30140002	79765RTL3 SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	AA3	355,000.000	392,974.35	
	FINF30140002	822582AT9 SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	AA2	45,000.000	35,069.40	
	FINF30140002	822582CL4 SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	AA2	470,000.000	297,994.10	
	FINF30140002	828807DH7 SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	A3	165,000.000	111,013.65	
	FINF30140002	828807DJ3 SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	A3	50,000.000	36,860.50	
	FINF30140002	828807DV6 SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	A3	235,000.000	237,129.10	
	FINF30140002	828807DX2 SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	A3	215,000.000	239,641.15	
	FINF30140002	837004CJ7 DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	A2	30,000.000	26,870.70	
	FINF30140002	842400GG2 SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	A3	70,000.000	53,932.20	
	FINF30140002	842400GK3 SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	A-	305,000.000	237,710.90	
	FINF30140002	842434CY6 SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	AA3	215,000.000	213,942.20	



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID		Security Description	Ratings	Shares As of B.O.Y.	Market Value As of B.O.Y.	% of Total Market Value
FINF30140002	84346LAA8	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	BAA2	340,000.000	283,607.60	
FINF30140002	866677AH0	SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	BAA3	360,000.000	328,528.80	
FINF30140002	866677AJ6	SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	BAA3	100,000.000	99,683.00	
FINF30140002	86765BAQ2	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	BAA2	560,000.000	504,672.00	
FINF30140002	86765BAV1	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	BBB	250,000.000	224,765.00	
FINF30140002	86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	A+	105,000.000	73,920.00	
FINF30140002	87264ABL8	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	BAA2	355,000.000	253,516.15	
FINF30140002	87612EBN5	TARGET CORP 2.950% 01/15/2052 DD 01/24/22	A2	105,000.000	67,012.05	
FINF30140002	882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	BAA1	225,000.000	173,430.00	
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	BAA1	95,000.000	75,161.15	
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	AAA	215,000.000	214,935.50	
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	AAA	240,000.000	221,724.00	
FINF30140002	883556CM2	THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	A3	235,000.000	165,465.85	
FINF30140002	88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	BAA2	65,000.000	62,823.80	
FINF30140002	88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	BAA2	285,000.000	279,516.60	
FINF30140002	88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	BAA2	175,000.000	156,619.75	
FINF30140002	89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	AA3	185,000.000	177,614.80	
FINF30140002	89157XAC5	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	AA3	495,000.000	474,254.55	
FINF30140002	89157XAE1	TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	AA3	105,000.000	97,232.10	
FINF30140002	89157XAF8	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	AA3	215,000.000	199,623.20	
FINF30140002	893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	BAA1	370,000.000	349,246.70	
FINF30140002	89417EAS8	TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	A2	280,000.000	272,843.20	
FINF30140002	89788MAM4	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	BAA1	115,000.000	111,768.50	
FINF30140002	89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	BAA1	275,000.000	280,046.25	
FINF30140002	89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	BAA1	600,000.000	604,716.00	
FINF30140002	906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	A2	285,000.000	228,105.45	
FINF30140002	907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	A-	271,000.000	202,469.52	
FINF30140002	907818FD5	UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	A3	65,000.000	52,774.15	
FINF30140002	907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	A-	55,000.000	39,325.55	
FINF30140002	907818FN3	UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	A-	430,000.000	247,890.70	
FINF30140002	907818FY9	UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	A3	50,000.000	38,064.00	
FINF30140002	907818FZ6	UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	A3	145,000.000	102,333.75	
FINF30140002	907818GF9	UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	A3	35,000.000	32,024.30	
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	BAA2	430,000.000	329,100.50	
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	BAA2	85,000.000	63,789.95	
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	BAA2	203,000.000	148,865.99	
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	BAA2	215,000.000	210,001.25	
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	BAA2	440,000.000	394,015.60	
FINF30140002	91159HJB7	US BANCORP VAR RT 11/03/2036 DD 11/03/21	A3	400,000.000	324,012.00	
FINF30140002	91159HJR2	US BANCORP VAR RT 01/23/2035 DD 01/23/24	A3	50,000.000	50,456.50	
FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	AAA	6,195,000.000	5,667,433.80	

	Security ID	Security Description	Ratings	Shares	Market Value	% of Total
				As of B.O.Y.	As of B.O.Y.	Market Value
	FINF30140002	912810UF3 U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	AAA	1,590,000.000	1,543,301.70	
	FINF30140002	91282CLW9 U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	AAA	525,000.000	511,465.50	
	FINF30140002	913017BT5 RTX CORP 4.500% 06/01/2042 DD 06/01/12	BAA1	660,000.000	571,843.80	
	FINF30140002	913017CP2 RTX CORP 4.050% 05/04/2047 DD 05/04/17	BAA1	170,000.000	133,638.70	
	FINF30140002	913017CW7 RTX CORP 4.450% 11/16/2038 DD 08/16/18	BAA1	115,000.000	102,362.65	
	FINF30140002	91324PBN1 UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	A2	55,000.000	55,035.75	
	FINF30140002	91324PBQ4 UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	A2	20,000.000	20,506.80	
	FINF30140002	91324PCA8 UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	A2	105,000.000	84,357.00	
	FINF30140002	91324PCR1 UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	A2	40,000.000	35,273.20	
	FINF30140002	91324PCZ3 UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	A2	55,000.000	44,618.75	
	FINF30140002	91324PDF6 UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	A2	15,000.000	11,193.45	
	FINF30140002	91324PDL3 UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	A2	105,000.000	84,365.40	
	FINF30140002	91324PDY5 UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	A2	90,000.000	63,681.30	
	FINF30140002	91324PDZ2 UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	A2	120,000.000	74,612.40	
	FINF30140002	91324PEE8 UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	A2	290,000.000	209,820.80	
	FINF30140002	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	A2	370,000.000	244,651.40	
	FINF30140002	91324PEK4 UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	A2	225,000.000	193,115.25	
	FINF30140002	91324PEL2 UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	A2	55,000.000	47,476.55	
	FINF30140002	91324PES7 UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	A2	90,000.000	90,369.90	
	FINF30140002	91324PET5 UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	A2	145,000.000	148,258.15	
	FINF30140002	91324PEW8 UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	A2	100,000.000	90,193.00	
	FINF30140002	91324PEX6 UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	A2	140,000.000	126,155.40	
	FINF30140002	91324PFD9 UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	A2	300,000.000	280,791.00	
	FINF30140002	91324PFK3 UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	A2	495,000.000	481,055.85	
	FINF30140002	913366EP1 UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	AA3	100,000.000	107,397.00	
	FINF30140002	914886AA4 UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	AA2	425,000.000	392,168.75	
	FINF30140002	915217RY1 UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	AAA	375,000.000	394,927.50	
	FINF30140002	92343VCV4 VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	BAA1	175,000.000	157,435.25	
	FINF30140002	92343VFW9 VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	BBB+	632,000.000	375,603.92	
	FINF30140002	92343VGB4 VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	BAA1	855,000.000	605,177.55	
	FINF30140002	92343VGK4 VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	BAA1	505,000.000	382,345.60	
	FINF30140002	925650AE3 VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	BAA3	420,000.000	390,768.00	
	FINF30140002	927804GD0 VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	A2	104,000.000	58,594.64	
	FINF30140002	927804GL2 VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	A2	263,000.000	250,670.56	
	FINF30140002	927804GS7 VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	A2	65,000.000	62,927.15	
	FINF30140002	92826CAF9 VISA INC 4.300% 12/14/2045 DD 12/14/15	AA-	370,000.000	316,860.60	
	FINF30140002	92826CAK8 VISA INC 2.700% 04/15/2040 DD 04/02/20	AA-	20,000.000	14,589.40	
	FINF30140002	92857WBU3 VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	BAA2	165,000.000	128,317.20	
	FINF30140002	92857WBY5 VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	BAA2	125,000.000	119,047.50	
	FINF30140002	92857WCA6 VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	BAA2	865,000.000	835,088.30	
	FINF30140002	92857WCB4 VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	BAA2	240,000.000	232,711.20	

		Security Description	Ratings	Shares	Market Value	% of Total
Security ID				As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	931142EU3	WALMART INC 2.500% 09/22/2041 DD 09/22/21	AA2	461,000.000	317,582.90	
FINF30140002	94973VBB2	ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	BAA2	20,000.000	17,378.80	
FINF30140002	94973VBF3	ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	BAA2	65,000.000	59,136.35	
FINF30140002	949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	A3	95,000.000	90,986.25	
FINF30140002	94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	A3	270,000.000	226,910.70	
FINF30140002	94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	BBB	215,000.000	186,555.50	
FINF30140002	94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	A3	235,000.000	188,918.85	
FINF30140002	94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	A3	300,000.000	253,611.00	
FINF30140002	95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	A1	60,000.000	53,335.20	
FINF30140002	95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	A1	65,000.000	47,355.75	
FINF30140002	95000U2Z5	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	A1	1,205,000.000	1,009,079.05	
FINF30140002	95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	A1	170,000.000	169,515.50	
FINF30140002	961214EY5	WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	BBB+	190,000.000	136,402.90	
FINF30140002	961214FW8	WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	A3	225,000.000	221,190.75	
FINF30140002	969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	BAA2	70,000.000	67,883.90	
FINF30140002	96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	BAA2	105,000.000	109,434.15	
FINF30140002	96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	BAA2	75,000.000	73,285.50	
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	NR	1,091,763.240	1,091,763.24	
FINF30120002	99VVAUZH8	CASH AT BLACKROCK	NR	0.860	0.86	
FINF30120002	99VVAXD45	BGI MONEY MARKET	NR	6,774.300	6,774.30	
FINF30120002	99VVB6Y4	LONG TERM GOV BD INDEX FD	NR	478,985.262	35,987,723.27	
TOTAL INVESTMENT-GRADE DEBT AND INT RT				144,005,523.662	159,954,413.68	93%
HIGH YIELD DEBT						
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	NR	200,000.000	196,244.00	
FINF30140002	03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	BA2	115,000.000	90,852.30	
FINF30140002	034863BC3	ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	NR	225,000.000	187,953.75	
FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	NR	530,000.000	523,777.80	
FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	B2	35,000.000	32,563.30	
FINF30140002	036752BE2	ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	NR	245,000.000	236,447.05	
FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	NR	85,000.000	84,066.70	
FINF30140002	072722AE1	BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	NR	50,000.000	38,316.50	
FINF30140002	07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	B3	455,000.000	459,459.00	
FINF30140002	084659BF7	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	C	90,000.000	74,792.70	
FINF30140002	097023DT9	BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	B2	160,000.000	170,387.20	
FINF30140002	097023DU6	BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	B2	220,000.000	233,857.80	
FINF30140002	125523CW8	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	BA1	200,000.000	187,556.00	
FINF30140002	161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	BA3	90,000.000	73,950.30	
FINF30140002	161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	BA1	380,000.000	325,139.40	
FINF30140002	161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	BA1	125,000.000	78,203.75	
FINF30140002	161175BZ6	CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	BA1	175,000.000	120,030.75	
FINF30140002	161175CA0	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	BA1	395,000.000	253,996.85	

Security ID	Security Description	Ratings	Shares	Market Value	% of Total
			As of B.O.Y.	As of B.O.Y.	Market Value
FINF30140002	161175CC6 CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	BA1	120,000.000	80,052.00	
FINF30140002	161175CL6 CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	BA1	235,000.000	187,311.45	
FINF30140002	191216DS6 COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	WR	20,000.000	19,325.20	
FINF30140002	191216DT4 COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	NR	170,000.000	163,880.00	
FINF30140002	191216DZ0 COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	NR	430,000.000	408,912.80	
FINF30140002	198280AH2 COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	B1	110,000.000	106,102.70	
FINF30140002	20030NDU2 COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	NR	1,136,000.000	663,594.40	
FINF30140002	20030NDW8 COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	NR	287,000.000	162,246.84	
FINF30140002	20826FBN5 CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	NR	135,000.000	127,678.95	
FINF30140002	209111GG2 CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	NR	20,000.000	20,292.80	
FINF30140002	210518DJ2 CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	NR	140,000.000	77,257.60	
FINF30140002	234667JL8 DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	NR	650,000.000	639,554.50	
FINF30140002	26441CBN4 DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	NR	55,000.000	37,169.00	
FINF30140002	26444HAF8 DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	NR	185,000.000	148,351.50	
FINF30140002	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	NR	100,000.000	89,515.00	
FINF30140002	29379VBU6 ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	NR	65,000.000	56,018.95	
FINF30140002	29379VCH4 ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	NR	60,000.000	57,815.40	
FINF30140002	37045VAF7 GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	BA1	195,000.000	193,457.55	
FINF30140002	37045VAP5 GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	B3	85,000.000	78,290.10	
FINF30140002	38611TAV9 GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	B+	615,000.000	600,172.35	
FINF30140002	404119CW7 HCA INC 6.100% 04/01/2064 DD 02/23/24	NR	40,000.000	38,212.00	
FINF30140002	438516CT1 HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	NR	190,000.000	178,244.70	
FINF30140002	455780DV5 INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	NR	420,000.000	387,025.80	
FINF30140002	47214BAD0 JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	NR	415,000.000	457,251.15	
FINF30140002	532457CT3 ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	NR	180,000.000	167,787.00	
FINF30140002	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	NR	45,000.000	30,492.45	
FINF30140002	649322AH7 NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	NR	65,000.000	42,930.55	
FINF30140002	649322AJ3 NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	NR	45,000.000	24,417.90	
FINF30140002	695114CX4 PACIFICORP 3.300% 03/15/2051 DD 04/08/20	NR	100,000.000	65,170.00	
FINF30140002	695114DE5 PACIFICORP 5.800% 01/15/2055 DD 01/05/24	NR	349,000.000	339,814.32	
FINF30140002	74460WAH0 PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	BA2	90,000.000	85,698.00	
FINF30140002	816851BH1 SEMPRA 3.800% 02/01/2038 DD 01/12/18	BA1	215,000.000	177,777.05	
FINF30140002	816851BJ7 SEMPRA 4.000% 02/01/2048 DD 01/12/18	BA1	23,000.000	17,414.68	
FINF30140002	822905AE5 SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	NR	240,000.000	188,164.80	
FINF30140002	822905AG0 SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	NR	5,000.000	3,368.65	
FINF30140002	822905AH8 SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	NR	85,000.000	63,929.35	
FINF30140002	828807CZ8 SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	NR	30,000.000	24,498.30	
FINF30140002	83444MAJ0 SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	B3	860,000.000	837,812.00	
FINF30140002	83444MAL5 SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	B2	340,000.000	332,186.80	
FINF30140002	88732JAN8 TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	BA1	190,000.000	193,537.80	
FINF30140002	88732JBD9 TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	BA1	270,000.000	202,170.60	



Distribution of Assets Information Detail for 5500 Schedule R

Report ID: M1103E

Status:FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID		Security Description	Ratings	Shares As of B.O.Y.	Market Value As of B.O.Y.	% of Total Market Value
FINF30140002	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	B1	90,000.000	76,049.10	
FINF30140002	898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	NR	35,000.000	26,425.00	
FINF30140002	906548CZ3	UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	B3	80,000.000	73,412.00	
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	B2	660,000.000	587,281.20	
FINF30140002	91324PFM9	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	WR	125,000.000	121,895.00	
TOTAL HIGH YIELD DEBT				13,775,000.000	12,027,560.44	7%
TOTAL INVESTMENTS				157,852,954.298	171,982,071.60	100%

Disclaimer: Mutual funds and other investment arrangements are classified on this report as "Other Asset Classes". For 5500 Schedule R reporting, assets held in these investments should instead be disaggregated and properly distributed among the five asset components.



5500 Purchases Pending Settlement

Report ID: RT526E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID		Security Description	Tran Code	Trade Date	Settle Date	Shares	Settlement Amount	Unrealized Ccy Gain/Loss
U.S. DOLLAR								
FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	B	12/31/2024	01/02/2025	755,000.000	(703,268.14)	0.00
TOTAL PURCHASES PENDING SETTLEMENT							(703,268.14)	0.00
LESS : UNREALIZED CURRENCY GAIN/LOSS BOP								0.00
NET CHANGE IN UNREALIZED CURRENCY GAIN/LOSS								0.00

^ INDICATES PARTIAL SETTLEMENT



5500 Interest Receivable

Report ID: RT582E

FINAL Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

intRecRecble			Pay Date		%Net	Accrued Net	Received Net	Receivable Net	
			Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
Security ID Security Description			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
U.S. DOLLAR									
FINF30140002	002824BH2	ABBOTT LABORATORIES	05/30/2025	171,000.000	100.0000	721.53	0.00	721.53	0.00
		4.900% 11/30/2046 DD 11/22/16	11/30/2046	4.9000	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YDV8	ABBVIE INC	03/17/2025	125,000.000	100.0000	1,950.52	0.00	1,950.52	0.00
		5.350% 03/15/2044 DD 02/26/24	03/15/2044	5.3500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YDX4	ABBVIE INC	03/17/2025	250,000.000	100.0000	4,010.42	0.00	4,010.42	0.00
		5.500% 03/15/2064 DD 02/26/24	03/15/2064	5.5000	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YAS8	ABBVIE INC	05/14/2025	372,000.000	100.0000	2,282.63	0.00	2,282.63	0.00
		4.700% 05/14/2045 DD 05/14/15	05/14/2045	4.7000	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YAW9	ABBVIE INC	05/14/2025	150,000.000	100.0000	871.46	0.00	871.46	0.00
		4.450% 05/14/2046 DD 05/12/16	05/14/2046	4.4500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YBD0	ABBVIE INC	05/14/2025	45,000.000	100.0000	286.41	0.00	286.41	0.00
		4.875% 11/14/2048 DD 09/18/18	11/14/2048	4.8750	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YCB3	ABBVIE INC	05/21/2025	141,000.000	100.0000	665.83	0.00	665.83	0.00
		4.250% 11/21/2049 DD 05/21/20	11/21/2049	4.2500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YCA5	ABBVIE INC	05/21/2025	410,000.000	100.0000	1,845.00	0.00	1,845.00	0.00
		4.050% 11/21/2039 DD 05/21/20	11/21/2039	4.0500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00287YDA4	ABBVIE INC	06/15/2025	185,000.000	100.0000	398.78	0.00	398.78	0.00
		4.850% 06/15/2044 DD 06/15/20	06/15/2044	4.8500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00108WAK6	AEP TEXAS INC	01/15/2025	45,000.000	100.0000	715.88	0.00	715.88	0.00
		3.450% 01/15/2050 DD 12/05/19	01/15/2050	3.4500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00108WAF7	AEP TEXAS INC	04/01/2025	190,000.000	100.0000	1,805.00	0.00	1,805.00	0.00
		3.800% 10/01/2047 DD 09/22/17	10/01/2047	3.8000	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00115AAL3	AEP TRANSMISSION CO LLC	03/15/2025	290,000.000	100.0000	2,689.75	0.00	2,689.75	0.00
		3.150% 09/15/2049 DD 09/11/19	09/15/2049	3.1500	0.0000	0.00	0.00	0.00	0.00
FINF30140002	00115AAM1	AEP TRANSMISSION CO LLC	04/01/2025	50,000.000	100.0000	456.25	0.00	456.25	0.00
		3.650% 04/01/2050 DD 04/01/20	04/01/2050	3.6500	0.0000	0.00	0.00	0.00	0.00

^ - INDICATES PARTIAL SETTLEMENT

* - INDICATES PENDING INTEREST

04/21/2025 14:30:58 EDT (GMT -4)



5500 Interest Receivable

Report ID: RT582E

FINAL Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

intRecRecble			Pay Date		%Net	Accrued Net	Received Net	Receivable Net	
	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	00115AAK5	AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	06/15/2025 06/15/2049	320,000.000 3.8000	100.0000 0.0000	540.44 0.00	0.00 0.00	540.44 0.00	0.00 0.00
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	01/21/2025 01/19/2034	200,000.000 5.3000	100.0000 0.0000	4,770.00 0.00	0.00 0.00	4,770.00 0.00	0.00 0.00
FINF30140002	00774MBM6	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	03/10/2025 09/10/2034	250,000.000 4.9500	100.0000 0.0000	3,815.63 0.00	0.00 0.00	3,815.63 0.00	0.00 0.00
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	04/29/2025 10/29/2041	1,430,000.000 3.8500	100.0000 0.0000	9,481.69 0.00	0.00 0.00	9,481.69 0.00	0.00 0.00
FINF30140002	00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	04/29/2025 10/29/2033	50,000.000 3.4000	100.0000 0.0000	292.78 0.00	0.00 0.00	292.78 0.00	0.00 0.00
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	06/15/2025 06/15/2033	115,000.000 2.6000	100.0000 0.0000	132.89 0.00	0.00 0.00	132.89 0.00	0.00 0.00
FINF30140002	010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	03/01/2025 03/01/2039	80,000.000 6.0000	100.0000 0.0000	1,600.00 0.00	0.00 0.00	1,600.00 0.00	0.00 0.00
FINF30140002	023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	02/22/2025 08/22/2037	200,000.000 3.8750	100.0000 0.0000	2,777.08 0.00	0.00 0.00	2,777.08 0.00	0.00 0.00
FINF30140002	023135CJ3	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	04/13/2025 04/13/2052	375,000.000 3.9500	100.0000 0.0000	3,283.44 0.00	74.06 0.00	3,209.38 0.00	0.00 0.00
FINF30140002	023135CB0	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	05/12/2025 05/12/2051	330,000.000 3.1000	100.0000 0.0000	1,392.42 0.00	0.00 0.00	1,392.42 0.00	0.00 0.00
FINF30140002	023135CA2	AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	05/12/2025 05/12/2041	175,000.000 2.8750	100.0000 0.0000	684.81 0.00	0.00 0.00	684.81 0.00	0.00 0.00
FINF30140002	023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	06/03/2025 06/03/2050	435,000.000 2.5000	100.0000 0.0000	845.83 0.00	0.00 0.00	845.83 0.00	0.00 0.00
FINF30140002	02361DAT7	AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	03/15/2025 03/15/2049	395,000.000 4.5000	100.0000 0.0000	5,233.75 0.00	0.00 0.00	5,233.75 0.00	0.00 0.00
FINF30140002	02361DAR1	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	06/01/2025 12/01/2047	15,000.000 3.7000	100.0000 0.0000	46.25 0.00	0.00 0.00	46.25 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	02361DAZ3	AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	06/01/2025 12/01/2052	90,000.000 5.9000	100.0000 0.0000	442.50 0.00	0.00 0.00	442.50 0.00	0.00 0.00
FINF30140002	02364WAW5	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	03/30/2025 03/30/2040	320,000.000 6.1250	100.0000 0.0000	4,954.44 0.00	0.00 0.00	4,954.44 0.00	0.00 0.00
FINF30140002	02401LAB0	AMERICAN ASSETS TRUST LP 6.150% 10/01/2034 DD 09/17/24	04/01/2025 10/01/2034	265,000.000 6.1500	100.0000 0.0000	4,708.17 0.00	0.00 0.00	4,708.17 0.00	0.00 0.00
FINF30140002	025537AP6	AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	03/01/2025 03/01/2050	20,000.000 3.2500	100.0000 0.0000	216.67 0.00	0.00 0.00	216.67 0.00	0.00 0.00
FINF30140002	025816DW6	AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	01/27/2025 07/26/2035	395,000.000 5.2840	100.0000 0.0000	8,986.47 0.00	0.00 0.00	8,986.47 0.00	0.00 0.00
FINF30140002	03040WAR6	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	03/01/2025 09/01/2047	30,000.000 3.7500	100.0000 0.0000	375.00 0.00	0.00 0.00	375.00 0.00	0.00 0.00
FINF30140002	03040WAX3	AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	05/01/2025 05/01/2050	50,000.000 3.4500	100.0000 0.0000	287.50 0.00	0.00 0.00	287.50 0.00	0.00 0.00
FINF30140002	03040WAV7	AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	06/01/2025 06/01/2049	115,000.000 4.1500	100.0000 0.0000	397.71 0.00	0.00 0.00	397.71 0.00	0.00 0.00
FINF30140002	031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	02/21/2025 02/21/2040	331,000.000 3.1500	100.0000 0.0000	3,765.13 0.00	0.00 0.00	3,765.13 0.00	0.00 0.00
FINF30140002	031162DU1	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	03/02/2025 03/02/2063	245,000.000 5.7500	100.0000 0.0000	4,656.70 0.00	0.00 0.00	4,656.70 0.00	0.00 0.00
FINF30140002	031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	03/02/2025 03/02/2053	420,000.000 5.6500	100.0000 0.0000	7,844.08 0.00	0.00 0.00	7,844.08 0.00	0.00 0.00
FINF30140002	031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	03/02/2025 03/02/2043	395,000.000 5.6000	100.0000 0.0000	7,311.89 0.00	0.00 0.00	7,311.89 0.00	0.00 0.00
FINF30140002	031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	05/01/2025 05/01/2045	325,000.000 4.4000	100.0000 0.0000	2,383.33 0.00	0.00 0.00	2,383.33 0.00	0.00 0.00
FINF30140002	032654AX3	ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	04/01/2025 10/01/2051	220,000.000 2.9500	100.0000 0.0000	1,622.50 0.00	0.00 0.00	1,622.50 0.00	0.00 0.00

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FINF30140002	032654AW5	ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	04/01/2025 10/01/2041	235,000.000 2.8000	100.0000 0.0000	1,645.00 0.00	0.00 0.00	1,645.00 0.00	0.00 0.00
FINF30140002	034863AY6	ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	03/10/2025 09/10/2050	415,000.000 3.9500	100.0000 0.0000	5,054.35 0.00	0.00 0.00	5,054.35 0.00	0.00 0.00
FINF30140002	034863BC3	ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	03/16/2025 03/16/2052	225,000.000 4.7500	100.0000 0.0000	3,117.19 0.00	0.00 0.00	3,117.19 0.00	0.00 0.00
FINF30140002	034863BF6	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	04/07/2025 04/05/2054	530,000.000 6.0000	100.0000 0.0000	7,420.00 0.00	0.00 0.00	7,420.00 0.00	0.00 0.00
FINF30140002	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	02/01/2025 02/01/2046	1,414,000.000 4.9000	100.0000 0.0000	28,869.17 0.00	0.00 0.00	28,869.17 0.00	0.00 0.00
FINF30140002	03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	02/01/2025 02/01/2036	780,000.000 4.7000	100.0000 0.0000	15,275.00 0.00	0.00 0.00	15,275.00 0.00	0.00 0.00
FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	01/15/2025 01/15/2042	35,000.000 4.9500	100.0000 0.0000	798.88 0.00	0.00 0.00	798.88 0.00	0.00 0.00
FINF30140002	03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	01/23/2025 01/23/2049	476,000.000 5.5500	100.0000 0.0000	13,644.99 0.00	2,050.42 0.00	11,594.57 0.00	0.00 0.00
FINF30140002	03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	04/06/2025 10/06/2048	55,000.000 4.4390	100.0000 0.0000	576.45 0.00	0.00 0.00	576.45 0.00	0.00 0.00
FINF30140002	03769MAC0	APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	05/21/2025 05/21/2054	375,000.000 5.8000	100.0000 0.0000	2,416.67 0.00	0.00 0.00	2,416.67 0.00	0.00 0.00
FINF30140002	037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	02/04/2025 08/04/2046	525,000.000 3.8500	100.0000 0.0000	8,253.44 0.00	0.00 0.00	8,253.44 0.00	0.00 0.00
FINF30140002	037833EE6	APPLE INC 2.375% 02/08/2041 DD 02/08/21	02/08/2025 02/08/2041	290,000.000 2.3750	100.0000 0.0000	2,735.87 0.00	0.00 0.00	2,735.87 0.00	0.00 0.00
FINF30140002	037833EF3	APPLE INC 2.650% 02/08/2051 DD 02/08/21	02/08/2025 02/08/2051	310,000.000 2.6500	100.0000 0.0000	3,263.18 0.00	0.00 0.00	3,263.18 0.00	0.00 0.00
FINF30140002	037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	02/09/2025 02/09/2045	335,000.000 3.4500	100.0000 0.0000	4,558.79 0.00	0.00 0.00	4,558.79 0.00	0.00 0.00

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FINF30140002	037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	03/12/2025 09/12/2047	100,000.000 3.7500	100.0000 0.0000	1,135.42 0.00	0.00 0.00	1,135.42 0.00	0.00 0.00
FINF30140002	037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	05/04/2025 05/04/2043	350,000.000 3.8500	100.0000 0.0000	2,133.54 0.00	0.00 0.00	2,133.54 0.00	0.00 0.00
FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	06/17/2025 06/17/2054	85,000.000 6.3500	100.0000 0.0000	209.90 0.00	0.00 0.00	209.90 0.00	0.00 0.00
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	01/15/2025 07/15/2054	80,000.000 5.7500	100.0000 0.0000	3,247.15 0.00	1,126.04 0.00	2,121.11 0.00	0.00 0.00
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	02/18/2025 02/15/2054	240,000.000 6.7500	100.0000 0.0000	6,335.63 0.00	215.63 0.00	6,120.00 0.00	0.00 0.00
FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	03/02/2025 03/02/2053	250,000.000 5.7500	100.0000 0.0000	4,751.74 0.00	0.00 0.00	4,751.74 0.00	0.00 0.00
FINF30140002	04316JAP4	ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	08/15/2025 02/15/2055	525,000.000 5.5500	100.0000 0.0000	971.25 0.00	0.00 0.00	971.25 0.00	0.00 0.00
FINF30140002	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	03/15/2025 09/15/2059	962,000.000 3.6500	100.0000 0.0000	10,338.83 0.00	0.00 0.00	10,338.83 0.00	0.00 0.00
FINF30140002	00206RKJ0	AT&T INC 3.500% 09/15/2053 DD 03/15/21	03/15/2025 09/15/2053	373,000.000 3.5000	100.0000 0.0000	3,843.97 0.00	0.00 0.00	3,843.97 0.00	0.00 0.00
FINF30140002	00206RLJ9	AT&T INC 3.550% 09/15/2055 DD 03/15/21	03/15/2025 09/15/2055	1,577,000.000 3.5500	100.0000 0.0000	16,522.00 0.00	37.97 0.00	16,484.03 0.00	0.00 0.00
FINF30140002	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	05/15/2025 05/15/2035	166,000.000 4.5000	100.0000 0.0000	2,215.76 0.00	1,261.26 0.00	954.50 0.00	0.00 0.00
FINF30140002	00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	06/01/2025 06/01/2041	40,000.000 3.5000	100.0000 0.0000	116.67 0.00	0.00 0.00	116.67 0.00	0.00 0.00
FINF30140002	00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	06/01/2025 06/01/2051	265,000.000 3.6500	100.0000 0.0000	806.04 0.00	0.00 0.00	806.04 0.00	0.00 0.00
FINF30140002	00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21	06/01/2025 12/01/2057	652,000.000 3.8000	100.0000 0.0000	2,064.67 0.00	0.00 0.00	2,064.67 0.00	0.00 0.00

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FINF30140002	04686JAJ0	ATHENE HOLDING LTD VAR RT 10/15/2054 DD 10/10/24	04/15/2025 10/15/2054	435,000.000 6.6250	100.0000 0.0000	6,484.22 0.00	0.00 0.00	6,484.22 0.00	0.00 0.00
FINF30140002	059165EL0	BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	03/15/2025 09/15/2049	320,000.000 3.2000	100.0000 0.0000	3,015.11 0.00	0.00 0.00	3,015.11 0.00	0.00 0.00
FINF30140002	06051GMA4	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	01/23/2025 01/23/2035	435,000.000 5.4680	100.0000 0.0000	12,745.75 0.00	2,306.43 0.00	10,439.32 0.00	0.00 0.00
FINF30140002	06051GMB2	BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	02/18/2025 08/15/2035	605,000.000 5.4250	100.0000 0.0000	12,399.14 0.00	0.00 0.00	12,399.14 0.00	0.00 0.00
FINF30140002	06051GLU1	BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	03/17/2025 09/15/2034	245,000.000 5.8720	100.0000 0.0000	4,196.03 0.00	0.00 0.00	4,196.03 0.00	0.00 0.00
FINF30140002	06051GJW0	BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	04/22/2025 04/22/2042	240,000.000 3.3110	100.0000 0.0000	1,523.06 0.00	0.00 0.00	1,523.06 0.00	0.00 0.00
FINF30140002	06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	04/23/2025 04/23/2040	700,000.000 4.0780	100.0000 0.0000	5,392.02 0.00	0.00 0.00	5,392.02 0.00	0.00 0.00
FINF30140002	06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	06/19/2025 06/19/2041	920,000.000 2.6760	100.0000 0.0000	820.64 0.00	0.00 0.00	820.64 0.00	0.00 0.00
FINF30140002	06738ECV5	BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	03/10/2025 09/10/2035	530,000.000 5.3350	100.0000 0.0000	8,848.69 0.00	130.41 0.00	8,718.28 0.00	0.00 0.00
FINF30140002	054989AC2	BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	02/03/2025 08/02/2043	185,000.000 7.0790	100.0000 0.0000	5,420.35 0.00	0.00 0.00	5,420.35 0.00	0.00 0.00
FINF30140002	05526DBD6	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	02/15/2025 08/15/2037	765,000.000 4.3900	100.0000 0.0000	12,687.10 0.00	0.00 0.00	12,687.10 0.00	0.00 0.00
FINF30140002	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	04/01/2025 04/01/2049	195,000.000 6.2630	100.0000 0.0000	3,053.21 0.00	0.00 0.00	3,053.21 0.00	0.00 0.00
FINF30140002	072722AE1	BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	05/15/2025 11/15/2050	50,000.000 3.8310	100.0000 0.0000	244.76 0.00	0.00 0.00	244.76 0.00	0.00 0.00
FINF30140002	07274NAQ6	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	06/25/2025 06/25/2048	25,000.000 4.8750	100.0000 0.0000	20.31 0.00	0.00 0.00	20.31 0.00	0.00 0.00

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FINF30140002	07274EAL7	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	05/21/2025 11/21/2033	60,000.000 6.5000	100.0000 0.0000	433.33 0.00	0.00 0.00	433.33 0.00	0.00 0.00
FINF30140002	07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	05/21/2025 11/21/2053	455,000.000 6.8750	100.0000 0.0000	3,475.69 0.00	0.00 0.00	3,475.69 0.00	0.00 0.00
FINF30140002	072863AJ2	BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	05/15/2025 11/15/2050	175,000.000 2.8390	100.0000 0.0000	634.83 0.00	0.00 0.00	634.83 0.00	0.00 0.00
FINF30140002	084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	01/15/2025 01/15/2049	175,000.000 4.4500	100.0000 0.0000	3,590.90 0.00	0.00 0.00	3,590.90 0.00	0.00 0.00
FINF30140002	084659AX9	BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	04/15/2025 10/15/2050	50,000.000 4.2500	100.0000 0.0000	448.61 0.00	0.00 0.00	448.61 0.00	0.00 0.00
FINF30140002	084659BF7	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	05/01/2025 05/01/2053	90,000.000 4.6000	100.0000 0.0000	690.00 0.00	0.00 0.00	690.00 0.00	0.00 0.00
FINF30140002	084664CQ2	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	02/15/2025 08/15/2048	125,000.000 4.2000	100.0000 0.0000	1,983.33 0.00	0.00 0.00	1,983.33 0.00	0.00 0.00
FINF30140002	084664DB4	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	03/15/2025 03/15/2052	40,000.000 3.8500	100.0000 0.0000	453.44 0.00	0.00 0.00	453.44 0.00	0.00 0.00
FINF30140002	084664CV1	BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	04/15/2025 10/15/2050	50,000.000 2.8500	100.0000 0.0000	300.83 0.00	0.00 0.00	300.83 0.00	0.00 0.00
FINF30140002	084664BV2	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	05/15/2025 05/15/2043	285,000.000 4.3000	100.0000 0.0000	1,565.92 0.00	0.00 0.00	1,565.92 0.00	0.00 0.00
FINF30140002	09290DAK7	BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	01/08/2025 01/08/2055	225,000.000 5.3500	100.0000 0.0000	5,182.81 0.00	0.00 0.00	5,182.81 0.00	0.00 0.00
FINF30140002	09290DAC5	BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	03/14/2025 03/14/2054	240,000.000 5.2500	100.0000 0.0000	3,675.00 0.00	0.00 0.00	3,675.00 0.00	0.00 0.00
FINF30140002	097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	02/01/2025 02/01/2050	335,000.000 3.7500	100.0000 0.0000	5,234.38 0.00	0.00 0.00	5,234.38 0.00	0.00 0.00
FINF30140002	097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	03/15/2025 03/15/2039	240,000.000 6.8750	100.0000 0.0000	4,858.33 0.00	0.00 0.00	4,858.33 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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FINF30140002	097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	05/01/2025 05/01/2050	1,215,000.000 5.8050	100.0000 0.0000	11,755.13 0.00	0.00 0.00	11,755.13 0.00	0.00 0.00
FINF30140002	097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	05/01/2025 05/01/2040	1,460,000.000 5.7050	100.0000 0.0000	13,882.17 0.00	0.00 0.00	13,882.17 0.00	0.00 0.00
FINF30140002	097023CJ2	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	05/01/2025 05/01/2034	50,000.000 3.6000	100.0000 0.0000	300.00 0.00	0.00 0.00	300.00 0.00	0.00 0.00
FINF30140002	097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	05/01/2025 05/01/2060	175,000.000 5.9300	100.0000 0.0000	1,729.58 0.00	0.00 0.00	1,729.58 0.00	0.00 0.00
FINF30140002	097023DU6	BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	05/01/2025 05/01/2064	220,000.000 7.0080	100.0000 0.0000	2,569.60 0.00	0.00 0.00	2,569.60 0.00	0.00 0.00
FINF30140002	097023DT9	BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	05/01/2025 05/01/2054	160,000.000 6.8580	100.0000 0.0000	1,828.80 0.00	0.00 0.00	1,828.80 0.00	0.00 0.00
FINF30140002	10373QBG4	BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	02/24/2025 02/24/2050	10,000.000 3.0000	100.0000 0.0000	105.83 0.00	0.00 0.00	105.83 0.00	0.00 0.00
FINF30140002	10373QBS8	BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	03/17/2025 03/17/2052	895,000.000 3.0010	100.0000 0.0000	7,759.25 0.00	0.00 0.00	7,759.25 0.00	0.00 0.00
FINF30140002	10373QBN9	BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	05/10/2025 11/10/2050	215,000.000 2.7720	100.0000 0.0000	844.31 0.00	0.00 0.00	844.31 0.00	0.00 0.00
FINF30140002	10373QBP4	BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	06/04/2025 06/04/2051	145,000.000 2.9390	100.0000 0.0000	319.62 0.00	0.00 0.00	319.62 0.00	0.00 0.00
FINF30140002	10373QBR0	BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	06/17/2025 06/17/2041	530,000.000 3.0600	100.0000 0.0000	630.70 0.00	0.00 0.00	630.70 0.00	0.00 0.00
FINF30140002	11135FCD1	BROADCOM INC 4.800% 10/15/2034 DD 10/02/24	04/15/2025 10/15/2034	345,000.000 4.8000	100.0000 0.0000	4,094.00 0.00	0.00 0.00	4,094.00 0.00	0.00 0.00
FINF30140002	11135FBJ9	BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	02/15/2025 02/15/2041	270,000.000 3.5000	100.0000 0.0000	3,570.00 0.00	0.00 0.00	3,570.00 0.00	0.00 0.00
FINF30140002	11271LAL6	BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	03/04/2025 03/04/2054	115,000.000 5.9680	100.0000 0.0000	2,230.54 0.00	0.00 0.00	2,230.54 0.00	0.00 0.00

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FINF30140002	12189LAK7	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	03/01/2025 09/01/2042	115,000.000 4.3750	100.0000 0.0000	1,677.08 0.00	0.00 0.00	1,677.08 0.00	0.00 0.00
FINF30140002	12189LAC5	BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	03/01/2025 03/01/2041	80,000.000 5.0500	100.0000 0.0000	1,346.67 0.00	0.00 0.00	1,346.67 0.00	0.00 0.00
FINF30140002	12189LAU5	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	03/01/2025 09/01/2044	85,000.000 4.5500	100.0000 0.0000	1,289.17 0.00	0.00 0.00	1,289.17 0.00	0.00 0.00
FINF30140002	12189LBL4	BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	03/17/2025 03/15/2055	190,000.000 5.5000	100.0000 0.0000	5,921.67 0.00	0.00 0.00	5,921.67 0.00	0.00 0.00
FINF30140002	12189LAW1	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	04/01/2025 04/01/2045	290,000.000 4.1500	100.0000 0.0000	3,008.75 0.00	0.00 0.00	3,008.75 0.00	0.00 0.00
FINF30140002	12189LBK6	BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	04/15/2025 04/15/2054	30,000.000 5.2000	100.0000 0.0000	329.33 0.00	0.00 0.00	329.33 0.00	0.00 0.00
FINF30140002	12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	05/01/2025 05/01/2037	390,000.000 6.1500	100.0000 0.0000	3,997.50 0.00	0.00 0.00	3,997.50 0.00	0.00 0.00
FINF30140002	12189LBH3	BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	06/15/2025 06/15/2052	220,000.000 2.8750	100.0000 0.0000	281.11 0.00	0.00 0.00	281.11 0.00	0.00 0.00
FINF30140002	13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	04/01/2025 04/01/2039	450,000.000 7.5500	100.0000 0.0000	8,493.75 0.00	0.00 0.00	8,493.75 0.00	0.00 0.00
FINF30140002	13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	05/01/2025 11/01/2040	495,000.000 7.6000	100.0000 0.0000	6,270.00 0.00	0.00 0.00	6,270.00 0.00	0.00 0.00
FINF30140002	13645RAX2	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	03/15/2025 09/15/2115	210,000.000 6.1250	100.0000 0.0000	4,042.50 0.00	255.21 0.00	3,787.29 0.00	0.00 0.00
FINF30140002	13645RBG8	CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	06/02/2025 12/02/2041	65,000.000 3.0000	100.0000 0.0000	157.08 0.00	0.00 0.00	157.08 0.00	0.00 0.00
FINF30140002	13645RBH6	CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	06/02/2025 12/02/2051	170,000.000 3.1000	100.0000 0.0000	424.53 0.00	0.00 0.00	424.53 0.00	0.00 0.00
FINF30140002	14040HDH5	CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	01/27/2025 07/26/2035	95,000.000 5.8840	100.0000 0.0000	3,742.88 0.00	1,336.16 0.00	2,406.72 0.00	0.00 0.00

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FINF30140002	14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	04/05/2025 04/05/2040	385,000.000 3.3770	100.0000 0.0000	3,105.90 0.00	0.00 0.00	3,105.90 0.00	0.00 0.00
FINF30140002	149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	05/15/2025 05/15/2064	115,000.000 4.7500	100.0000 0.0000	697.99 0.00	0.00 0.00	697.99 0.00	0.00 0.00
FINF30140002	15089QAY0	CELANESE US HOLDINGS LLC VAR RT 11/15/2033 DD 08/24/23	05/15/2025 11/15/2033	255,000.000 6.9500	100.0000 0.0000	2,337.90 0.00	73.36 0.00	2,264.54 0.00	0.00 0.00
FINF30140002	15189XAY4	CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	03/01/2025 03/01/2052	100,000.000 3.6000	100.0000 0.0000	1,200.00 0.00	0.00 0.00	1,200.00 0.00	0.00 0.00
FINF30140002	15189TAY3	CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	03/01/2025 09/01/2049	35,000.000 3.7000	100.0000 0.0000	431.67 0.00	0.00 0.00	431.67 0.00	0.00 0.00
FINF30140002	161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	01/01/2025 07/01/2049	265,000.000 5.1250	100.0000 0.0000	6,790.63 0.00	0.00 0.00	6,790.63 0.00	0.00 0.00
FINF30140002	161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	03/01/2025 03/01/2050	105,000.000 4.8000	100.0000 0.0000	1,696.67 0.00	16.67 0.00	1,680.00 0.00	0.00 0.00
FINF30140002	161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	04/01/2025 04/01/2048	380,000.000 5.7500	100.0000 0.0000	5,462.50 0.00	0.00 0.00	5,462.50 0.00	0.00 0.00
FINF30140002	161175CL6	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	04/01/2025 04/01/2063	235,000.000 5.5000	100.0000 0.0000	3,231.25 0.00	0.00 0.00	3,231.25 0.00	0.00 0.00
FINF30140002	161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	04/01/2025 04/01/2051	125,000.000 3.7000	100.0000 0.0000	1,156.25 0.00	0.00 0.00	1,156.25 0.00	0.00 0.00
FINF30140002	161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	05/01/2025 05/01/2047	90,000.000 5.3750	100.0000 0.0000	806.25 0.00	0.00 0.00	806.25 0.00	0.00 0.00
FINF30140002	161175BZ6	CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	06/01/2025 06/01/2041	175,000.000 3.5000	100.0000 0.0000	510.42 0.00	0.00 0.00	510.42 0.00	0.00 0.00
FINF30140002	161175CA0	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	06/01/2025 06/01/2052	395,000.000 3.9000	100.0000 0.0000	1,283.75 0.00	0.00 0.00	1,283.75 0.00	0.00 0.00
FINF30140002	161175CC6	CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	06/01/2025 12/01/2061	120,000.000 4.4000	100.0000 0.0000	440.00 0.00	0.00 0.00	440.00 0.00	0.00 0.00

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FINF30140002	168863EA2	CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	01/06/2025 01/05/2054	360,000.000 5.3300	100.0000 0.0000	9,380.80 0.00	0.00 0.00	9,380.80 0.00	0.00 0.00
FINF30140002	168863DQ8	CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	01/22/2025 01/22/2061	40,000.000 3.1000	100.0000 0.0000	547.67 0.00	0.00 0.00	547.67 0.00	0.00 0.00
FINF30140002	168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	06/21/2025 06/21/2047	50,000.000 3.8600	100.0000 0.0000	53.61 0.00	0.00 0.00	53.61 0.00	0.00 0.00
FINF30140002	125523CW8	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	02/18/2025 02/15/2054	200,000.000 5.6000	100.0000 0.0000	4,262.22 0.00	31.11 0.00	4,231.11 0.00	0.00 0.00
FINF30140002	17275RBU5	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	02/26/2025 02/26/2054	290,000.000 5.3000	100.0000 0.0000	5,469.31 0.00	132.50 0.00	5,336.81 0.00	0.00 0.00
FINF30140002	172967LU3	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	01/24/2025 01/24/2039	285,000.000 3.8780	100.0000 0.0000	4,820.03 0.00	0.00 0.00	4,820.03 0.00	0.00 0.00
FINF30140002	172967PG0	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	02/13/2025 02/13/2035	400,000.000 5.8270	100.0000 0.0000	9,374.18 0.00	439.45 0.00	8,934.73 0.00	0.00 0.00
FINF30140002	17327CAU7	CITIGROUP INC VAR RT 09/19/2039 DD 09/19/24	03/19/2025 09/19/2039	210,000.000 5.4110	100.0000 0.0000	3,219.55 0.00	0.00 0.00	3,219.55 0.00	0.00 0.00
FINF30140002	172967NF4	CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	05/03/2025 11/03/2042	235,000.000 2.9040	100.0000 0.0000	1,099.49 0.00	0.00 0.00	1,099.49 0.00	0.00 0.00
FINF30140002	172967HS3	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	05/06/2025 05/06/2044	49,000.000 5.3000	100.0000 0.0000	396.76 0.00	0.00 0.00	396.76 0.00	0.00 0.00
FINF30140002	172967PL9	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	06/11/2025 06/11/2035	245,000.000 5.4490	100.0000 0.0000	741.67 0.00	0.00 0.00	741.67 0.00	0.00 0.00
FINF30140002	191216DZ0	COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	01/14/2025 01/14/2055	430,000.000 5.2000	100.0000 0.0000	10,337.89 0.00	1,828.67 0.00	8,509.22 0.00	0.00 0.00
FINF30140002	191216DS6	COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	05/13/2025 05/13/2054	20,000.000 5.3000	100.0000 0.0000	141.33 0.00	0.00 0.00	141.33 0.00	0.00 0.00
FINF30140002	191216DT4	COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	05/13/2025 05/13/2064	170,000.000 5.4000	100.0000 0.0000	1,224.00 0.00	0.00 0.00	1,224.00 0.00	0.00 0.00

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FINF30140002	198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	06/01/2025 06/01/2045	110,000.000 5.8000	100.0000 0.0000	531.67 0.00	0.00 0.00	531.67 0.00	0.00 0.00
FINF30140002	20030NCZ2	COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	02/01/2025 02/01/2050	45,000.000 3.4500	100.0000 0.0000	646.88 0.00	0.00 0.00	646.88 0.00	0.00 0.00
FINF30140002	20030NCJ8	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	03/01/2025 03/01/2038	250,000.000 3.9000	100.0000 0.0000	3,250.00 0.00	0.00 0.00	3,250.00 0.00	0.00 0.00
FINF30140002	20030NDW8	COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	05/01/2025 11/01/2063	287,000.000 2.9870	100.0000 0.0000	1,428.78 0.00	0.00 0.00	1,428.78 0.00	0.00 0.00
FINF30140002	20030NDS7	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	05/01/2025 11/01/2051	297,000.000 2.8870	100.0000 0.0000	1,429.07 0.00	0.00 0.00	1,429.07 0.00	0.00 0.00
FINF30140002	20030NCC3	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	05/01/2025 11/01/2047	528,000.000 3.9690	100.0000 0.0000	3,492.72 0.00	0.00 0.00	3,492.72 0.00	0.00 0.00
FINF30140002	20030NDU2	COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	05/01/2025 11/01/2056	1,136,000.000 2.9370	100.0000 0.0000	5,560.72 0.00	0.00 0.00	5,560.72 0.00	0.00 0.00
FINF30140002	20030NEG2	COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	05/15/2025 05/15/2064	45,000.000 5.5000	100.0000 0.0000	316.25 0.00	0.00 0.00	316.25 0.00	0.00 0.00
FINF30140002	20030NAF8	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	06/15/2025 06/15/2035	225,000.000 5.6500	100.0000 0.0000	565.00 0.00	0.00 0.00	565.00 0.00	0.00 0.00
FINF30140002	202795JA9	COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	04/01/2025 10/01/2042	85,000.000 3.8000	100.0000 0.0000	807.50 0.00	0.00 0.00	807.50 0.00	0.00 0.00
FINF30140002	202795JG6	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	05/15/2025 11/15/2045	525,000.000 4.3500	100.0000 0.0000	2,918.13 0.00	0.00 0.00	2,918.13 0.00	0.00 0.00
FINF30140002	202795JJ0	COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	06/15/2025 06/15/2046	15,000.000 3.6500	100.0000 0.0000	24.33 0.00	0.00 0.00	24.33 0.00	0.00 0.00
FINF30140002	20826FAV8	CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	03/15/2025 03/15/2052	215,000.000 3.8000	100.0000 0.0000	2,405.61 0.00	0.00 0.00	2,405.61 0.00	0.00 0.00
FINF30140002	20826FBC9	CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	03/15/2025 03/15/2042	305,000.000 3.7580	100.0000 0.0000	3,374.89 0.00	0.00 0.00	3,374.89 0.00	0.00 0.00

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FINF30140002	20826FBH8	CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	03/17/2025 09/15/2063	155,000.000 5.7000	100.0000 0.0000	2,576.88 0.00	0.00 0.00	2,576.88 0.00	0.00 0.00
FINF30140002	20826FBG0	CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	03/17/2025 03/15/2054	135,000.000 5.5500	100.0000 0.0000	2,185.31 0.00	0.00 0.00	2,185.31 0.00	0.00 0.00
FINF30140002	20826FBE5	CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	05/15/2025 05/15/2053	65,000.000 5.3000	100.0000 0.0000	440.19 0.00	0.00 0.00	440.19 0.00	0.00 0.00
FINF30140002	20826FBM7	CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	07/15/2025 01/15/2055	665,000.000 5.5000	100.0000 0.0000	2,641.53 0.00	0.00 0.00	2,641.53 0.00	0.00 0.00
FINF30140002	20826FBN5	CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	07/15/2025 01/15/2065	135,000.000 5.6500	100.0000 0.0000	550.88 0.00	0.00 0.00	550.88 0.00	0.00 0.00
FINF30140002	209111GN7	CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	03/15/2025 03/15/2055	350,000.000 5.5000	100.0000 0.0000	2,299.31 0.00	0.00 0.00	2,299.31 0.00	0.00 0.00
FINF30140002	209111GD9	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	05/15/2025 11/15/2052	175,000.000 6.1500	100.0000 0.0000	1,375.21 0.00	0.00 0.00	1,375.21 0.00	0.00 0.00
FINF30140002	209111GG2	CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	05/15/2025 11/15/2053	20,000.000 5.9000	100.0000 0.0000	150.78 0.00	0.00 0.00	150.78 0.00	0.00 0.00
FINF30140002	21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	02/15/2025 02/15/2048	65,000.000 4.1000	100.0000 0.0000	1,946.36 0.00	939.58 0.00	1,006.78 0.00	0.00 0.00
FINF30140002	21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	05/09/2025 05/09/2047	105,000.000 4.5000	100.0000 0.0000	682.50 0.00	0.00 0.00	682.50 0.00	0.00 0.00
FINF30140002	21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	05/15/2025 11/15/2048	88,000.000 5.2500	100.0000 0.0000	590.33 0.00	0.00 0.00	590.33 0.00	0.00 0.00
FINF30140002	30161MAG8	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	04/01/2025 10/01/2039	55,000.000 6.2500	100.0000 0.0000	859.38 0.00	0.00 0.00	859.38 0.00	0.00 0.00
FINF30140002	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	02/01/2025 08/01/2051	85,000.000 3.5000	100.0000 0.0000	1,239.58 0.00	0.00 0.00	1,239.58 0.00	0.00 0.00
FINF30140002	210518DQ6	CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	03/01/2025 09/01/2052	70,000.000 4.2000	100.0000 0.0000	980.00 0.00	0.00 0.00	980.00 0.00	0.00 0.00

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FINF30140002	210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	05/01/2025 05/01/2060	140,000.000 2.5000	100.0000 0.0000	583.33 0.00	0.00 0.00	583.33 0.00	0.00 0.00
FINF30140002	126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	01/20/2025 07/20/2045	744,000.000 5.1250	100.0000 0.0000	19,666.33 0.00	2,613.75 0.00	17,052.58 0.00	0.00 0.00
FINF30140002	126650CY4	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	03/25/2025 03/25/2038	210,000.000 4.7800	100.0000 0.0000	2,676.80 0.00	0.00 0.00	2,676.80 0.00	0.00 0.00
FINF30140002	126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	03/25/2025 03/25/2048	725,000.000 5.0500	100.0000 0.0000	11,681.63 0.00	1,918.30 0.00	9,763.33 0.00	0.00 0.00
FINF30140002	126650DZ0	CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	06/02/2025 06/01/2053	60,000.000 5.8750	100.0000 0.0000	283.96 0.00	0.00 0.00	283.96 0.00	0.00 0.00
FINF30140002	126650EE6	CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	06/02/2025 06/01/2044	180,000.000 6.0000	100.0000 0.0000	870.00 0.00	0.00 0.00	870.00 0.00	0.00 0.00
FINF30140002	126650EF3	CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	06/02/2025 06/01/2054	265,000.000 6.0500	100.0000 0.0000	1,476.37 0.00	184.86 0.00	1,291.51 0.00	0.00 0.00
FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	02/15/2025 08/15/2044	650,000.000 5.6210	100.0000 0.0000	13,802.68 0.00	0.00 0.00	13,802.68 0.00	0.00 0.00
FINF30140002	235851AV4	DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	04/01/2025 10/01/2050	45,000.000 2.6000	100.0000 0.0000	292.50 0.00	0.00 0.00	292.50 0.00	0.00 0.00
FINF30140002	235851AW2	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	06/10/2025 12/10/2051	435,000.000 2.8000	100.0000 0.0000	710.50 0.00	0.00 0.00	710.50 0.00	0.00 0.00
FINF30140002	251526CY3	DEUTSCHE BANK AG/NEW YORK NY VAR RT 09/11/2035 DD 09/11/24	03/11/2025 09/11/2035	185,000.000 5.4030	100.0000 0.0000	3,054.20 0.00	0.00 0.00	3,054.20 0.00	0.00 0.00
FINF30140002	23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	05/15/2025 11/15/2039	225,000.000 3.2500	100.0000 0.0000	934.38 0.00	0.00 0.00	934.38 0.00	0.00 0.00
FINF30140002	23291KAK1	DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	05/15/2025 11/15/2049	35,000.000 3.4000	100.0000 0.0000	152.06 0.00	0.00 0.00	152.06 0.00	0.00 0.00
FINF30140002	25746UDQ9	DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	02/15/2025 08/15/2052	55,000.000 4.8500	100.0000 0.0000	1,007.72 0.00	0.00 0.00	1,007.72 0.00	0.00 0.00

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FINF30140002	25746UDK2	DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	04/15/2025 04/15/2041	335,000.000 3.3000	100.0000 0.0000	2,333.83 0.00	0.00 0.00	2,333.83 0.00	0.00 0.00
FINF30140002	837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	06/01/2025 06/01/2065	30,000.000 5.1000	100.0000 0.0000	127.50 0.00	0.00 0.00	127.50 0.00	0.00 0.00
FINF30140002	26442CBL7	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	01/15/2025 01/15/2054	94,000.000 5.4000	100.0000 0.0000	2,340.60 0.00	0.00 0.00	2,340.60 0.00	0.00 0.00
FINF30140002	26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	06/15/2025 12/15/2041	65,000.000 4.2500	100.0000 0.0000	122.78 0.00	0.00 0.00	122.78 0.00	0.00 0.00
FINF30140002	26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	02/15/2025 08/15/2052	5,000.000 5.0000	100.0000 0.0000	94.44 0.00	0.00 0.00	94.44 0.00	0.00 0.00
FINF30140002	26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	03/01/2025 09/01/2046	20,000.000 3.7500	100.0000 0.0000	250.00 0.00	0.00 0.00	250.00 0.00	0.00 0.00
FINF30140002	26441CBN4	DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	06/15/2025 06/15/2051	55,000.000 3.5000	100.0000 0.0000	85.56 0.00	0.00 0.00	85.56 0.00	0.00 0.00
FINF30140002	26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	01/15/2025 07/15/2048	185,000.000 4.2000	100.0000 0.0000	3,582.83 0.00	0.00 0.00	3,582.83 0.00	0.00 0.00
FINF30140002	341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	03/15/2025 09/15/2037	420,000.000 6.3500	100.0000 0.0000	7,852.83 0.00	0.00 0.00	7,852.83 0.00	0.00 0.00
FINF30140002	341099CL1	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	06/15/2025 06/15/2038	80,000.000 6.4000	100.0000 0.0000	227.56 0.00	0.00 0.00	227.56 0.00	0.00 0.00
FINF30140002	263901AF7	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	01/15/2025 07/15/2043	260,000.000 4.9000	100.0000 0.0000	5,874.56 0.00	0.00 0.00	5,874.56 0.00	0.00 0.00
FINF30140002	263901AA8	DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	02/15/2025 08/15/2038	225,000.000 6.3500	100.0000 0.0000	5,397.50 0.00	0.00 0.00	5,397.50 0.00	0.00 0.00
FINF30140002	263901AB6	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	04/01/2025 04/01/2039	65,000.000 6.4500	100.0000 0.0000	1,048.13 0.00	0.00 0.00	1,048.13 0.00	0.00 0.00
FINF30140002	26442EAG5	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	02/01/2025 02/01/2049	105,000.000 4.3000	100.0000 0.0000	1,881.25 0.00	0.00 0.00	1,881.25 0.00	0.00 0.00

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FINF30140002	26442EAK6	DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	04/01/2025 04/01/2053	90,000.000 5.6500	100.0000 0.0000	1,271.25 0.00	0.00 0.00	1,271.25 0.00	0.00 0.00
FINF30140002	144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	05/15/2025 05/15/2042	275,000.000 4.1000	100.0000 0.0000	1,440.69 0.00	0.00 0.00	1,440.69 0.00	0.00 0.00
FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	06/01/2025 06/01/2040	60,000.000 5.8740	100.0000 0.0000	293.70 0.00	0.00 0.00	293.70 0.00	0.00 0.00
FINF30140002	27409LAE3	EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	06/15/2025 06/15/2050	105,000.000 3.0000	100.0000 0.0000	140.00 0.00	0.00 0.00	140.00 0.00	0.00 0.00
FINF30140002	27636AAA0	EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	04/15/2025 10/15/2054	90,000.000 5.6500	100.0000 0.0000	1,158.25 0.00	0.00 0.00	1,158.25 0.00	0.00 0.00
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	01/01/2025 12/31/2049	1,091,763.240 4.5418	100.0000 0.0000	4,534.22 0.00	0.00 0.00	4,534.22 0.00	0.00 0.00
FINF30140002	94973VBF3	ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	01/15/2025 01/15/2044	65,000.000 5.1000	100.0000 0.0000	1,528.58 0.00	0.00 0.00	1,528.58 0.00	0.00 0.00
FINF30140002	94973VBB2	ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	01/15/2025 01/15/2043	20,000.000 4.6500	100.0000 0.0000	428.83 0.00	0.00 0.00	428.83 0.00	0.00 0.00
FINF30140002	036752BE2	ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	02/18/2025 02/15/2055	245,000.000 5.7000	100.0000 0.0000	2,327.50 0.00	0.00 0.00	2,327.50 0.00	0.00 0.00
FINF30140002	036752AK9	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	03/15/2025 09/15/2049	65,000.000 3.7000	100.0000 0.0000	708.14 0.00	0.00 0.00	708.14 0.00	0.00 0.00
FINF30140002	036752AS2	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	03/15/2025 03/15/2051	224,000.000 3.6000	100.0000 0.0000	2,374.40 0.00	0.00 0.00	2,374.40 0.00	0.00 0.00
FINF30140002	532457CN6	ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	02/10/2025 02/09/2064	500,000.000 5.1000	100.0000 0.0000	10,058.33 0.00	0.00 0.00	10,058.33 0.00	0.00 0.00
FINF30140002	532457CM8	ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	02/10/2025 02/09/2054	205,000.000 5.0000	100.0000 0.0000	4,043.06 0.00	0.00 0.00	4,043.06 0.00	0.00 0.00
FINF30140002	532457CT3	ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	02/14/2025 08/14/2064	180,000.000 5.2000	100.0000 0.0000	3,562.00 0.00	0.00 0.00	3,562.00 0.00	0.00 0.00

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FINF30140002	532457CS5	ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	02/14/2025 08/14/2054	145,000.000 5.0500	100.0000 0.0000	2,984.41 0.00	197.79 0.00	2,786.62 0.00	0.00 0.00
FINF30140002	532457CH9	ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	02/27/2025 02/27/2063	315,000.000 4.9500	100.0000 0.0000	5,370.75 0.00	0.00 0.00	5,370.75 0.00	0.00 0.00
FINF30140002	532457CG1	ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	02/27/2025 02/27/2053	326,000.000 4.8750	100.0000 0.0000	5,474.08 0.00	0.00 0.00	5,474.08 0.00	0.00 0.00
FINF30140002	532457BU1	ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	03/15/2025 03/15/2059	45,000.000 4.1500	100.0000 0.0000	549.88 0.00	0.00 0.00	549.88 0.00	0.00 0.00
FINF30140002	29250NBZ7	ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	05/15/2025 11/15/2053	220,000.000 6.7000	100.0000 0.0000	1,883.44 0.00	0.00 0.00	1,883.44 0.00	0.00 0.00
FINF30140002	29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	02/01/2025 02/01/2043	30,000.000 5.1500	100.0000 0.0000	643.75 0.00	0.00 0.00	643.75 0.00	0.00 0.00
FINF30140002	29273RAR0	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	02/01/2025 02/01/2042	30,000.000 6.5000	100.0000 0.0000	812.50 0.00	0.00 0.00	812.50 0.00	0.00 0.00
FINF30140002	29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	03/15/2025 03/15/2035	240,000.000 4.9000	100.0000 0.0000	3,462.67 0.00	0.00 0.00	3,462.67 0.00	0.00 0.00
FINF30140002	29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	04/01/2025 10/01/2043	235,000.000 5.9500	100.0000 0.0000	3,495.63 0.00	0.00 0.00	3,495.63 0.00	0.00 0.00
FINF30140002	86765BAV1	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	04/01/2025 10/01/2047	250,000.000 5.4000	100.0000 0.0000	3,375.00 0.00	0.00 0.00	3,375.00 0.00	0.00 0.00
FINF30140002	29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	04/15/2025 04/15/2047	390,000.000 5.3000	100.0000 0.0000	4,363.67 0.00	0.00 0.00	4,363.67 0.00	0.00 0.00
FINF30140002	29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	05/15/2025 05/15/2050	115,000.000 5.0000	100.0000 0.0000	734.72 0.00	0.00 0.00	734.72 0.00	0.00 0.00
FINF30140002	86765BAQ2	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	05/15/2025 05/15/2045	560,000.000 5.3500	100.0000 0.0000	3,828.22 0.00	0.00 0.00	3,828.22 0.00	0.00 0.00
FINF30140002	29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	06/15/2025 12/15/2045	185,000.000 6.1250	100.0000 0.0000	503.61 0.00	0.00 0.00	503.61 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	29278NAD5	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	06/15/2025 06/15/2038	20,000.000 5.8000	100.0000 0.0000	51.56 0.00	0.00 0.00	51.56 0.00	0.00 0.00
FINF30140002	29364GAK9	ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	06/15/2025 06/15/2050	240,000.000 3.7500	100.0000 0.0000	400.00 0.00	0.00 0.00	400.00 0.00	0.00 0.00
FINF30140002	29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	03/15/2025 03/15/2051	80,000.000 2.9000	100.0000 0.0000	683.11 0.00	0.00 0.00	683.11 0.00	0.00 0.00
FINF30140002	29364WBL1	ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	03/15/2025 09/15/2052	70,000.000 4.7500	100.0000 0.0000	979.03 0.00	0.00 0.00	979.03 0.00	0.00 0.00
FINF30140002	29364WBN7	ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	03/17/2025 03/15/2054	210,000.000 5.7000	100.0000 0.0000	3,491.25 0.00	0.00 0.00	3,491.25 0.00	0.00 0.00
FINF30140002	29364WBJ6	ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	06/15/2025 06/15/2041	420,000.000 3.1000	100.0000 0.0000	578.67 0.00	0.00 0.00	578.67 0.00	0.00 0.00
FINF30140002	29365TAM6	ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	03/15/2025 09/15/2052	100,000.000 5.0000	100.0000 0.0000	1,472.22 0.00	0.00 0.00	1,472.22 0.00	0.00 0.00
FINF30140002	29365TAJ3	ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	03/30/2025 09/30/2049	185,000.000 3.5500	100.0000 0.0000	1,660.12 0.00	0.00 0.00	1,660.12 0.00	0.00 0.00
FINF30140002	29379VBY8	ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	01/31/2025 01/31/2051	65,000.000 3.7000	100.0000 0.0000	1,002.08 0.00	0.00 0.00	1,002.08 0.00	0.00 0.00
FINF30140002	29379VBU6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	02/01/2025 02/01/2049	65,000.000 4.8000	100.0000 0.0000	1,300.00 0.00	0.00 0.00	1,300.00 0.00	0.00 0.00
FINF30140002	29379VAV5	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	02/15/2025 02/15/2042	85,000.000 5.7000	100.0000 0.0000	1,830.33 0.00	0.00 0.00	1,830.33 0.00	0.00 0.00
FINF30140002	29379VBC6	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	02/15/2025 02/15/2045	15,000.000 5.1000	100.0000 0.0000	289.00 0.00	0.00 0.00	289.00 0.00	0.00 0.00
FINF30140002	29379VCA9	ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	02/15/2025 02/15/2052	270,000.000 3.2000	100.0000 0.0000	3,264.00 0.00	0.00 0.00	3,264.00 0.00	0.00 0.00
FINF30140002	29379VBQ5	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	02/15/2025 02/15/2048	260,000.000 4.2500	100.0000 0.0000	4,174.44 0.00	0.00 0.00	4,174.44 0.00	0.00 0.00

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FINF30140002	29379VCH4	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	02/18/2025 02/16/2055	60,000.000 5.5500	100.0000 0.0000	3,126.50 0.00	1,803.75 0.00	1,322.75 0.00	0.00 0.00
FINF30140002	29379VAQ6	ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	03/01/2025 09/01/2040	45,000.000 6.4500	100.0000 0.0000	967.50 0.00	0.00 0.00	967.50 0.00	0.00 0.00
FINF30140002	29379VBA0	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	03/15/2025 03/15/2044	255,000.000 4.8500	100.0000 0.0000	3,641.54 0.00	0.00 0.00	3,641.54 0.00	0.00 0.00
FINF30140002	29379VBF9	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	04/15/2025 10/15/2054	30,000.000 4.9500	100.0000 0.0000	946.69 0.00	633.19 0.00	313.50 0.00	0.00 0.00
FINF30140002	29379VBJ1	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	05/15/2025 05/15/2046	65,000.000 4.9000	100.0000 0.0000	406.97 0.00	0.00 0.00	406.97 0.00	0.00 0.00
FINF30140002	30161NAQ4	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	06/15/2025 06/15/2035	290,000.000 4.9500	100.0000 0.0000	638.00 0.00	0.00 0.00	638.00 0.00	0.00 0.00
FINF30140002	30225VAS6	EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	02/03/2025 02/01/2034	185,000.000 5.4000	100.0000 0.0000	4,162.50 0.00	0.00 0.00	4,162.50 0.00	0.00 0.00
FINF30140002	30231GAZ5	EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	02/16/2025 08/16/2049	100,000.000 3.0950	100.0000 0.0000	1,160.63 0.00	0.00 0.00	1,160.63 0.00	0.00 0.00
FINF30140002	30231GBG6	EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	03/19/2025 03/19/2050	70,000.000 4.3270	100.0000 0.0000	858.19 0.00	0.00 0.00	858.19 0.00	0.00 0.00
FINF30140002	30231GBF8	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	03/19/2025 03/19/2040	430,000.000 4.2270	100.0000 0.0000	5,149.90 0.00	0.00 0.00	5,149.90 0.00	0.00 0.00
FINF30140002	30231GBM3	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	04/15/2025 04/15/2051	270,000.000 3.4520	100.0000 0.0000	1,967.64 0.00	0.00 0.00	1,967.64 0.00	0.00 0.00
FINF30140002	33767BAA7	FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	01/15/2025 07/15/2044	155,000.000 5.4500	100.0000 0.0000	3,895.24 0.00	0.00 0.00	3,895.24 0.00	0.00 0.00
FINF30140002	341081FA0	FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	02/01/2025 02/01/2038	45,000.000 5.9500	100.0000 0.0000	1,115.63 0.00	0.00 0.00	1,115.63 0.00	0.00 0.00
FINF30140002	341081FG7	FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	06/01/2025 06/01/2042	305,000.000 4.0500	100.0000 0.0000	1,029.38 0.00	0.00 0.00	1,029.38 0.00	0.00 0.00

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FINF30140002	341081ET0	FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	06/01/2025 06/01/2035	35,000.000 4.9500	100.0000 0.0000	144.38 0.00	0.00 0.00	144.38 0.00	0.00 0.00
FINF30140002	369550BH0	GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	04/01/2025 04/01/2040	50,000.000 4.2500	100.0000 0.0000	531.25 0.00	0.00 0.00	531.25 0.00	0.00 0.00
FINF30140002	369550BJ6	GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	04/01/2025 04/01/2050	35,000.000 4.2500	100.0000 0.0000	371.88 0.00	0.00 0.00	371.88 0.00	0.00 0.00
FINF30140002	369550BQ0	GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	06/01/2025 06/01/2041	85,000.000 2.8500	100.0000 0.0000	201.88 0.00	0.00 0.00	201.88 0.00	0.00 0.00
FINF30140002	37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	04/01/2025 04/01/2038	85,000.000 5.1500	100.0000 0.0000	1,094.38 0.00	0.00 0.00	1,094.38 0.00	0.00 0.00
FINF30140002	37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	04/01/2025 04/01/2036	90,000.000 6.6000	100.0000 0.0000	1,485.00 0.00	0.00 0.00	1,485.00 0.00	0.00 0.00
FINF30140002	37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	04/02/2025 10/02/2043	195,000.000 6.2500	100.0000 0.0000	3,013.02 0.00	0.00 0.00	3,013.02 0.00	0.00 0.00
FINF30140002	373334KN0	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	01/30/2025 01/30/2050	30,000.000 3.7000	100.0000 0.0000	465.58 0.00	0.00 0.00	465.58 0.00	0.00 0.00
FINF30140002	373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	03/15/2025 03/15/2042	240,000.000 4.3000	100.0000 0.0000	3,038.67 0.00	0.00 0.00	3,038.67 0.00	0.00 0.00
FINF30140002	375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	02/01/2025 02/01/2045	80,000.000 4.5000	100.0000 0.0000	1,500.00 0.00	0.00 0.00	1,500.00 0.00	0.00 0.00
FINF30140002	375558BK8	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	03/01/2025 03/01/2047	35,000.000 4.1500	100.0000 0.0000	484.17 0.00	0.00 0.00	484.17 0.00	0.00 0.00
FINF30140002	375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	03/01/2025 03/01/2046	150,000.000 4.7500	100.0000 0.0000	2,490.45 0.00	115.45 0.00	2,375.00 0.00	0.00 0.00
FINF30140002	375558CD3	GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	05/15/2025 11/15/2054	695,000.000 5.5000	100.0000 0.0000	4,353.40 0.00	0.00 0.00	4,353.40 0.00	0.00 0.00
FINF30140002	375558CE1	GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	05/15/2025 11/15/2064	90,000.000 5.6000	100.0000 0.0000	574.00 0.00	0.00 0.00	574.00 0.00	0.00 0.00

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FINF30140002	37959GAF4	GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	03/17/2025 03/15/2054	325,000.000 6.7500	100.0000 0.0000	6,398.44 0.00	0.00 0.00	6,398.44 0.00	0.00 0.00
FINF30140002	38141EC31	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	01/08/2025 07/08/2044	215,000.000 4.8000	100.0000 0.0000	4,959.33 0.00	0.00 0.00	4,959.33 0.00	0.00 0.00
FINF30140002	38141GZN7	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	02/24/2025 02/24/2043	290,000.000 3.4360	100.0000 0.0000	3,515.22 0.00	0.00 0.00	3,515.22 0.00	0.00 0.00
FINF30140002	38141GYC2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	04/22/2025 04/22/2042	195,000.000 3.2100	100.0000 0.0000	1,199.74 0.00	0.00 0.00	1,199.74 0.00	0.00 0.00
FINF30140002	38141GB78	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	04/23/2025 10/23/2035	215,000.000 5.0160	100.0000 0.0000	4,733.85 0.00	2,696.80 0.00	2,037.05 0.00	0.00 0.00
FINF30140002	38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	04/23/2025 04/23/2039	115,000.000 4.4110	100.0000 0.0000	958.17 0.00	0.00 0.00	958.17 0.00	0.00 0.00
FINF30140002	38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	04/30/2025 10/31/2038	305,000.000 4.0170	100.0000 0.0000	2,076.01 0.00	0.00 0.00	2,076.01 0.00	0.00 0.00
FINF30140002	38141GB86	GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	05/19/2025 11/19/2045	1,050,000.000 5.5610	100.0000 0.0000	6,812.23 0.00	0.00 0.00	6,812.23 0.00	0.00 0.00
FINF30140002	38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	05/22/2025 05/22/2045	205,000.000 5.1500	100.0000 0.0000	1,143.73 0.00	0.00 0.00	1,143.73 0.00	0.00 0.00
FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	04/01/2025 10/01/2042	615,000.000 5.1840	100.0000 0.0000	7,970.40 0.00	0.00 0.00	7,970.40 0.00	0.00 0.00
FINF30140002	404121AL9	HCA INC 5.950% 09/15/2054 DD 08/12/24	03/17/2025 09/15/2054	325,000.000 5.9500	100.0000 0.0000	14,198.18 0.00	6,731.76 0.00	7,466.42 0.00	0.00 0.00
FINF30140002	404119CL1	HCA INC 4.625% 03/15/2052 DD 03/15/23	03/17/2025 03/15/2052	160,000.000 4.6250	100.0000 0.0000	2,158.33 0.00	0.00 0.00	2,158.33 0.00	0.00 0.00
FINF30140002	404119CS6	HCA INC 4.375% 03/15/2042 DD 03/15/23	03/17/2025 03/15/2042	50,000.000 4.3750	100.0000 0.0000	638.02 0.00	0.00 0.00	638.02 0.00	0.00 0.00
FINF30140002	404119CV9	HCA INC 6.000% 04/01/2054 DD 02/23/24	04/01/2025 04/01/2054	230,000.000 6.0000	100.0000 0.0000	3,450.00 0.00	0.00 0.00	3,450.00 0.00	0.00 0.00

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FINF30140002	404119CW7	HCA INC 6.100% 04/01/2064 DD 02/23/24	04/01/2025 04/01/2064	40,000.000 6.1000	100.0000 0.0000	3,460.90 0.00	2,850.90 0.00	610.00 0.00	0.00 0.00
FINF30140002	404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	06/15/2025 06/15/2047	45,000.000 5.5000	100.0000 0.0000	110.00 0.00	0.00 0.00	110.00 0.00	0.00 0.00
FINF30140002	42809HAC1	HESS CORP 6.000% 01/15/2040 DD 12/14/09	01/15/2025 01/15/2040	35,000.000 6.0000	100.0000 0.0000	968.33 0.00	0.00 0.00	968.33 0.00	0.00 0.00
FINF30140002	42809HAH0	HESS CORP 5.800% 04/01/2047 DD 09/28/16	04/01/2025 04/01/2047	295,000.000 5.8000	100.0000 0.0000	4,277.50 0.00	0.00 0.00	4,277.50 0.00	0.00 0.00
FINF30140002	437076BD3	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	02/15/2025 02/15/2044	290,000.000 4.8750	100.0000 0.0000	5,340.83 0.00	0.00 0.00	5,340.83 0.00	0.00 0.00
FINF30140002	437076CG5	HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	03/15/2025 03/15/2051	60,000.000 2.3750	100.0000 0.0000	419.58 0.00	0.00 0.00	419.58 0.00	0.00 0.00
FINF30140002	437076BH4	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	04/01/2025 04/01/2046	40,000.000 4.2500	100.0000 0.0000	425.00 0.00	0.00 0.00	425.00 0.00	0.00 0.00
FINF30140002	437076CQ3	HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	04/15/2025 04/15/2052	527,000.000 3.6250	100.0000 0.0000	4,033.01 0.00	0.00 0.00	4,033.01 0.00	0.00 0.00
FINF30140002	437076CD2	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	04/15/2025 04/15/2050	170,000.000 3.3500	100.0000 0.0000	1,202.28 0.00	0.00 0.00	1,202.28 0.00	0.00 0.00
FINF30140002	437076CC4	HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	04/15/2025 04/15/2040	170,000.000 3.3000	100.0000 0.0000	1,184.33 0.00	0.00 0.00	1,184.33 0.00	0.00 0.00
FINF30140002	437076BX9	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	06/06/2025 12/06/2048	30,000.000 4.5000	100.0000 0.0000	93.75 0.00	0.00 0.00	93.75 0.00	0.00 0.00
FINF30140002	437076BZ4	HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	06/15/2025 12/15/2049	300,000.000 3.1250	100.0000 0.0000	416.67 0.00	0.00 0.00	416.67 0.00	0.00 0.00
FINF30140002	437076BS0	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	06/15/2025 06/15/2047	260,000.000 3.9000	100.0000 0.0000	450.67 0.00	0.00 0.00	450.67 0.00	0.00 0.00
FINF30140002	437076DG4	HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	06/25/2025 06/25/2064	90,000.000 5.4000	100.0000 0.0000	67.50 0.00	0.00 0.00	67.50 0.00	0.00 0.00

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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	437076DF6	HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	06/25/2025 06/25/2054	160,000.000 5.3000	100.0000 0.0000	117.78 0.00	0.00 0.00	117.78 0.00	0.00 0.00
FINF30140002	438516CT1	HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	03/03/2025 03/01/2054	190,000.000 5.2500	100.0000 0.0000	3,269.58 0.00	0.00 0.00	3,269.58 0.00	0.00 0.00
FINF30140002	438516CU8	HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	03/03/2025 03/01/2064	160,000.000 5.3500	100.0000 0.0000	2,805.78 0.00	0.00 0.00	2,805.78 0.00	0.00 0.00
FINF30140002	4042Q1AD9	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	01/15/2025 01/15/2039	235,000.000 7.0000	100.0000 0.0000	7,585.28 0.00	0.00 0.00	7,585.28 0.00	0.00 0.00
FINF30140002	444859BX9	HUMANA INC 5.500% 03/15/2053 DD 03/13/23	03/15/2025 03/15/2053	275,000.000 5.5000	100.0000 0.0000	6,210.41 0.00	1,756.94 0.00	4,453.47 0.00	0.00 0.00
FINF30140002	444859CB6	HUMANA INC 5.750% 04/15/2054 DD 03/13/24	04/15/2025 04/15/2054	285,000.000 5.7500	100.0000 0.0000	6,105.38 0.00	2,645.80 0.00	3,459.58 0.00	0.00 0.00
FINF30140002	446150BF0	HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	05/19/2025 11/18/2039	140,000.000 6.1410	100.0000 0.0000	1,026.91 0.00	0.00 0.00	1,026.91 0.00	0.00 0.00
FINF30140002	449276AF1	IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	02/05/2025 02/05/2044	20,000.000 5.2500	100.0000 0.0000	425.83 0.00	0.00 0.00	425.83 0.00	0.00 0.00
FINF30140002	45138LBF9	IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	03/01/2025 03/01/2048	135,000.000 4.2000	100.0000 0.0000	1,890.00 0.00	0.00 0.00	1,890.00 0.00	0.00 0.00
FINF30140002	454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	02/15/2025 08/15/2048	260,000.000 4.2500	100.0000 0.0000	4,174.44 0.00	0.00 0.00	4,174.44 0.00	0.00 0.00
FINF30140002	454889AV8	INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	04/01/2025 04/01/2053	295,000.000 5.6250	100.0000 0.0000	4,148.44 0.00	0.00 0.00	4,148.44 0.00	0.00 0.00
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	01/11/2025 01/11/2048	47,000.000 4.3500	100.0000 0.0000	965.46 0.00	0.00 0.00	965.46 0.00	0.00 0.00
FINF30140002	455780DV5	INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	02/10/2025 02/10/2054	420,000.000 5.1000	100.0000 0.0000	8,270.50 0.00	0.00 0.00	8,270.50 0.00	0.00 0.00
FINF30140002	455780DP8	INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	03/20/2025 09/20/2052	155,000.000 5.4500	100.0000 0.0000	2,369.99 0.00	0.00 0.00	2,369.99 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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FINF30140002	455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	04/30/2025 10/30/2049	39,000.000 3.7000	100.0000 0.0000	244.51 0.00	0.00 0.00	244.51 0.00	0.00 0.00
FINF30140002	458140CB4	INTEL CORP 4.900% 08/05/2052 DD 08/05/22	02/05/2025 08/05/2052	180,000.000 4.9000	100.0000 0.0000	3,950.63 0.00	373.63 0.00	3,577.00 0.00	0.00 0.00
FINF30140002	458140CC2	INTEL CORP 5.050% 08/05/2062 DD 08/05/22	02/05/2025 08/05/2062	145,000.000 5.0500	100.0000 0.0000	2,969.68 0.00	0.00 0.00	2,969.68 0.00	0.00 0.00
FINF30140002	458140CH1	INTEL CORP 5.625% 02/10/2043 DD 02/10/23	02/10/2025 02/10/2043	55,000.000 5.6250	100.0000 0.0000	1,211.72 0.00	0.00 0.00	1,211.72 0.00	0.00 0.00
FINF30140002	458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	03/25/2025 03/25/2050	90,000.000 4.7500	100.0000 0.0000	1,140.00 0.00	0.00 0.00	1,140.00 0.00	0.00 0.00
FINF30140002	458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	06/08/2025 12/08/2047	88,000.000 3.7340	100.0000 0.0000	209.93 0.00	0.00 0.00	209.93 0.00	0.00 0.00
FINF30140002	459506AR2	INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	05/15/2025 11/15/2040	670,000.000 3.2680	100.0000 0.0000	2,797.77 0.00	0.00 0.00	2,797.77 0.00	0.00 0.00
FINF30140002	459506AS0	INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	06/01/2025 12/01/2050	846,000.000 3.4680	100.0000 0.0000	2,444.94 0.00	0.00 0.00	2,444.94 0.00	0.00 0.00
FINF30140002	459506AL5	INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	03/26/2025 09/26/2048	100,000.000 5.0000	100.0000 0.0000	1,319.44 0.00	0.00 0.00	1,319.44 0.00	0.00 0.00
FINF30140002	46124HAH9	INTUIT INC 5.500% 09/15/2053 DD 09/15/23	03/17/2025 09/15/2053	100,000.000 5.5000	100.0000 0.0000	1,604.17 0.00	0.00 0.00	1,604.17 0.00	0.00 0.00
FINF30140002	46513JB42	ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	01/03/2025 07/03/2050	233,000.000 3.8750	100.0000 0.0000	4,464.22 0.00	0.00 0.00	4,464.22 0.00	0.00 0.00
FINF30140002	46590XAQ9	JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	02/03/2025 02/02/2052	365,000.000 4.3750	100.0000 0.0000	6,609.29 0.00	0.00 0.00	6,609.29 0.00	0.00 0.00
FINF30140002	47214BAD0	JBS USA HOLDING LUX SARL/ JBS 7.250% 11/15/2053 DD 11/15/24	05/15/2025 11/15/2053	415,000.000 7.2500	100.0000 0.0000	3,844.51 0.00	0.00 0.00	3,844.51 0.00	0.00 0.00
FINF30140002	46590XAX4	JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	06/02/2025 12/01/2052	740,000.000 6.5000	100.0000 0.0000	3,874.72 0.00	0.00 0.00	3,874.72 0.00	0.00 0.00

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FINF30140002	478160BV5	JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	03/01/2025 03/01/2046	40,000.000 3.7000	100.0000 0.0000	493.33 0.00	0.00 0.00	493.33 0.00	0.00 0.00
FINF30140002	48126BAA1	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	01/06/2025 01/06/2042	94,000.000 5.4000	100.0000 0.0000	2,467.50 0.00	0.00 0.00	2,467.50 0.00	0.00 0.00
FINF30140002	46647PEK8	JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	01/22/2025 07/22/2035	480,000.000 5.2940	100.0000 0.0000	11,946.80 0.00	723.52 0.00	11,223.28 0.00	0.00 0.00
FINF30140002	46647PAK2	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	01/24/2025 07/24/2048	265,000.000 4.0320	100.0000 0.0000	4,659.76 0.00	0.00 0.00	4,659.76 0.00	0.00 0.00
FINF30140002	46647PAJ5	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	01/24/2025 07/24/2038	90,000.000 3.8820	100.0000 0.0000	1,523.69 0.00	0.00 0.00	1,523.69 0.00	0.00 0.00
FINF30140002	46647PAA4	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	02/22/2025 02/22/2048	45,000.000 4.2600	100.0000 0.0000	686.93 0.00	0.00 0.00	686.93 0.00	0.00 0.00
FINF30140002	46625HHV5	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	04/15/2025 10/15/2040	85,000.000 5.5000	100.0000 0.0000	986.94 0.00	0.00 0.00	986.94 0.00	0.00 0.00
FINF30140002	46647PER3	JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	04/22/2025 10/22/2035	155,000.000 4.9460	100.0000 0.0000	2,678.39 0.00	1,209.02 0.00	1,469.37 0.00	0.00 0.00
FINF30140002	46647PCE4	JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	04/22/2025 04/22/2052	215,000.000 3.3280	100.0000 0.0000	1,371.41 0.00	0.00 0.00	1,371.41 0.00	0.00 0.00
FINF30140002	46647PCD6	JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	04/22/2025 04/22/2042	150,000.000 3.1570	100.0000 0.0000	907.64 0.00	0.00 0.00	907.64 0.00	0.00 0.00
FINF30140002	46647PBN5	JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	04/22/2025 04/22/2051	20,000.000 3.1090	100.0000 0.0000	119.18 0.00	0.00 0.00	119.18 0.00	0.00 0.00
FINF30140002	46647PBM7	JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	04/22/2025 04/22/2041	340,000.000 3.1090	100.0000 0.0000	2,026.03 0.00	0.00 0.00	2,026.03 0.00	0.00 0.00
FINF30140002	46647PBV7	JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	05/19/2025 11/19/2041	65,000.000 2.5250	100.0000 0.0000	191.48 0.00	0.00 0.00	191.48 0.00	0.00 0.00
FINF30140002	48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	05/01/2025 05/01/2047	165,000.000 4.1500	100.0000 0.0000	1,141.25 0.00	0.00 0.00	1,141.25 0.00	0.00 0.00

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FINF30140002	48305QAE3	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	05/01/2025 11/01/2049	190,000.000 3.2660	100.0000 0.0000	1,034.23 0.00	0.00 0.00	1,034.23 0.00	0.00 0.00
FINF30140002	48305QAF0	KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	06/01/2025 06/01/2041	305,000.000 2.8100	100.0000 0.0000	714.21 0.00	0.00 0.00	714.21 0.00	0.00 0.00
FINF30140002	48305QAG8	KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	06/01/2025 06/01/2051	430,000.000 3.0020	100.0000 0.0000	1,075.72 0.00	0.00 0.00	1,075.72 0.00	0.00 0.00
FINF30140002	49177JAM4	KENVUE INC 5.100% 03/22/2043 DD 09/22/23	03/24/2025 03/22/2043	60,000.000 5.1000	100.0000 0.0000	833.00 0.00	0.00 0.00	833.00 0.00	0.00 0.00
FINF30140002	49427RAS1	KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	01/15/2025 01/15/2036	30,000.000 6.2500	100.0000 0.0000	864.58 0.00	0.00 0.00	864.58 0.00	0.00 0.00
FINF30140002	49427RAR3	KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	05/15/2025 11/15/2033	25,000.000 2.6500	100.0000 0.0000	84.65 0.00	0.00 0.00	84.65 0.00	0.00 0.00
FINF30140002	494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	03/01/2025 03/01/2041	155,000.000 6.3750	100.0000 0.0000	3,293.75 0.00	0.00 0.00	3,293.75 0.00	0.00 0.00
FINF30140002	494550BW5	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	03/01/2025 09/01/2044	65,000.000 5.4000	100.0000 0.0000	1,170.00 0.00	0.00 0.00	1,170.00 0.00	0.00 0.00
FINF30140002	494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	03/01/2025 03/01/2044	140,000.000 5.5000	100.0000 0.0000	2,566.67 0.00	0.00 0.00	2,566.67 0.00	0.00 0.00
FINF30140002	28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	05/01/2025 11/01/2042	65,000.000 4.7000	100.0000 0.0000	509.17 0.00	0.00 0.00	509.17 0.00	0.00 0.00
FINF30140002	49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	02/15/2025 02/15/2046	200,000.000 5.0500	100.0000 0.0000	3,815.56 0.00	0.00 0.00	3,815.56 0.00	0.00 0.00
FINF30140002	49456BAQ4	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	03/01/2025 03/01/2048	80,000.000 5.2000	100.0000 0.0000	1,386.67 0.00	0.00 0.00	1,386.67 0.00	0.00 0.00
FINF30140002	49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	06/01/2025 06/01/2045	55,000.000 5.5500	100.0000 0.0000	254.38 0.00	0.00 0.00	254.38 0.00	0.00 0.00
FINF30140002	482480AM2	KLA CORP 4.950% 07/15/2052 DD 06/23/22	01/15/2025 07/15/2052	200,000.000 4.9500	100.0000 0.0000	4,565.00 0.00	0.00 0.00	4,565.00 0.00	0.00 0.00

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FINF30140002	50077LAM8	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	01/15/2025 07/15/2045	355,000.000 5.2000	100.0000 0.0000	8,512.11 0.00	0.00 0.00	8,512.11 0.00	0.00 0.00
FINF30140002	50077LAZ9	KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	04/01/2025 10/01/2049	140,000.000 4.8750	100.0000 0.0000	1,706.25 0.00	0.00 0.00	1,706.25 0.00	0.00 0.00
FINF30140002	50077LBJ4	KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	06/01/2025 06/01/2050	120,000.000 5.5000	100.0000 0.0000	550.00 0.00	0.00 0.00	550.00 0.00	0.00 0.00
FINF30140002	539830CB3	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	02/15/2025 02/15/2055	65,000.000 5.2000	100.0000 0.0000	1,504.39 0.00	227.50 0.00	1,276.89 0.00	0.00 0.00
FINF30140002	539830AZ2	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	03/15/2025 09/15/2041	170,000.000 4.8500	100.0000 0.0000	2,427.69 0.00	0.00 0.00	2,427.69 0.00	0.00 0.00
FINF30140002	539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	03/15/2025 09/15/2052	55,000.000 4.0900	100.0000 0.0000	662.35 0.00	0.00 0.00	662.35 0.00	0.00 0.00
FINF30140002	54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	02/01/2025 08/01/2049	480,000.000 6.7500	100.0000 0.0000	13,500.00 0.00	0.00 0.00	13,500.00 0.00	0.00 0.00
FINF30140002	544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	01/01/2025 07/01/2045	350,000.000 6.5740	100.0000 0.0000	11,504.50 0.00	0.00 0.00	11,504.50 0.00	0.00 0.00
FINF30140002	548661EN3	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	03/15/2025 09/15/2062	40,000.000 5.8000	100.0000 0.0000	683.11 0.00	0.00 0.00	683.11 0.00	0.00 0.00
FINF30140002	548661EF0	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	04/01/2025 04/01/2062	60,000.000 4.4500	100.0000 0.0000	667.50 0.00	0.00 0.00	667.50 0.00	0.00 0.00
FINF30140002	548661EJ2	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	04/01/2025 04/01/2052	285,000.000 4.2500	100.0000 0.0000	3,028.13 0.00	0.00 0.00	3,028.13 0.00	0.00 0.00
FINF30140002	55261FAV6	M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	01/16/2025 01/16/2036	280,000.000 5.3850	100.0000 0.0000	586.37 0.00	0.00 0.00	586.37 0.00	0.00 0.00
FINF30140002	56585AAF9	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	03/01/2025 03/01/2041	50,000.000 6.5000	100.0000 0.0000	1,083.33 0.00	0.00 0.00	1,083.33 0.00	0.00 0.00
FINF30140002	56585AAH5	MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	03/15/2025 09/15/2044	70,000.000 4.7500	100.0000 0.0000	979.03 0.00	0.00 0.00	979.03 0.00	0.00 0.00

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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	571748BC5	MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	01/30/2025 01/30/2047	85,000.000 4.3500	100.0000 0.0000	1,550.90 0.00	0.00 0.00	1,550.90 0.00	0.00 0.00
FINF30140002	571748BJ0	MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	03/15/2025 03/15/2049	95,000.000 4.9000	100.0000 0.0000	1,370.64 0.00	0.00 0.00	1,370.64 0.00	0.00 0.00
FINF30140002	571748BV3	MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	03/17/2025 09/15/2053	30,000.000 5.7000	100.0000 0.0000	498.75 0.00	0.00 0.00	498.75 0.00	0.00 0.00
FINF30140002	571748BX9	MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	03/17/2025 03/15/2054	35,000.000 5.4500	100.0000 0.0000	556.35 0.00	0.00 0.00	556.35 0.00	0.00 0.00
FINF30140002	58933YBN4	MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	05/19/2025 05/17/2063	180,000.000 5.1500	100.0000 0.0000	1,107.25 0.00	0.00 0.00	1,107.25 0.00	0.00 0.00
FINF30140002	58933YBL8	MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	05/19/2025 05/17/2044	420,000.000 4.9000	100.0000 0.0000	2,458.17 0.00	0.00 0.00	2,458.17 0.00	0.00 0.00
FINF30140002	58933YBF1	MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	06/10/2025 12/10/2051	135,000.000 2.7500	100.0000 0.0000	216.56 0.00	0.00 0.00	216.56 0.00	0.00 0.00
FINF30140002	58933YBA2	MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	06/24/2025 06/24/2040	45,000.000 2.3500	100.0000 0.0000	20.56 0.00	0.00 0.00	20.56 0.00	0.00 0.00
FINF30140002	30303M8J4	META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	02/15/2025 08/15/2052	300,000.000 4.4500	100.0000 0.0000	5,328.87 0.00	285.54 0.00	5,043.33 0.00	0.00 0.00
FINF30140002	30303M8V7	META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	02/18/2025 08/15/2054	230,000.000 5.4000	100.0000 0.0000	5,529.75 0.00	630.75 0.00	4,899.00 0.00	0.00 0.00
FINF30140002	30303M8W5	META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	02/18/2025 08/15/2064	465,000.000 5.5500	100.0000 0.0000	10,403.18 0.00	223.55 0.00	10,179.63 0.00	0.00 0.00
FINF30140002	30303M8Q8	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	05/15/2025 05/15/2053	1,185,000.000 5.6000	100.0000 0.0000	8,479.33 0.00	0.00 0.00	8,479.33 0.00	0.00 0.00
FINF30140002	30303M8R6	META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	05/15/2025 05/15/2063	70,000.000 5.7500	100.0000 0.0000	514.31 0.00	0.00 0.00	514.31 0.00	0.00 0.00
FINF30140002	59156RCD8	METLIFE INC 5.250% 01/15/2054 DD 01/06/23	01/15/2025 01/15/2054	630,000.000 5.2500	100.0000 0.0000	15,251.25 0.00	0.00 0.00	15,251.25 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	59156RAY4	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	02/06/2025 02/06/2041	175,000.000 5.8750	100.0000 0.0000	4,165.54 0.00	24.48 0.00	4,141.06 0.00	0.00 0.00
FINF30140002	59156RBD9	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	02/13/2025 08/13/2042	130,000.000 4.1250	100.0000 0.0000	2,055.63 0.00	0.00 0.00	2,055.63 0.00	0.00 0.00
FINF30140002	59156RBN7	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	03/01/2025 03/01/2045	100,000.000 4.0500	100.0000 0.0000	1,350.00 0.00	0.00 0.00	1,350.00 0.00	0.00 0.00
FINF30140002	59156RBL1	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	03/15/2025 12/15/2044	145,000.000 4.7210	100.0000 0.0000	304.24 0.00	0.00 0.00	304.24 0.00	0.00 0.00
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	02/09/2025 02/09/2035	215,000.000 6.3500	100.0000 0.0000	5,385.15 0.00	0.00 0.00	5,385.15 0.00	0.00 0.00
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	02/14/2025 08/14/2041	203,000.000 4.2800	100.0000 0.0000	3,306.42 0.00	0.00 0.00	3,306.42 0.00	0.00 0.00
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	04/12/2025 10/12/2110	430,000.000 5.7500	100.0000 0.0000	5,425.76 0.00	0.00 0.00	5,425.76 0.00	0.00 0.00
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	04/27/2025 04/27/2051	85,000.000 5.0000	100.0000 0.0000	755.56 0.00	0.00 0.00	755.56 0.00	0.00 0.00
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	05/04/2025 05/04/2053	660,000.000 6.3380	100.0000 0.0000	6,623.21 0.00	0.00 0.00	6,623.21 0.00	0.00 0.00
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	05/07/2025 05/07/2054	440,000.000 6.4000	100.0000 0.0000	4,224.00 0.00	0.00 0.00	4,224.00 0.00	0.00 0.00
FINF30140002	594918CE2	MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	03/17/2025 03/17/2052	249,000.000 2.9210	100.0000 0.0000	2,101.17 0.00	0.00 0.00	2,101.17 0.00	0.00 0.00
FINF30140002	594918CC6	MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	06/01/2025 06/01/2050	556,000.000 2.5250	100.0000 0.0000	1,169.92 0.00	0.00 0.00	1,169.92 0.00	0.00 0.00
FINF30140002	59562EAH8	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	02/15/2025 10/15/2036	45,000.000 5.8000	100.0000 0.0000	986.00 0.00	0.00 0.00	986.00 0.00	0.00 0.00
FINF30140002	60284MAB8	MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	01/26/2025 01/26/2050	325,000.000 4.5000	100.0000 0.0000	6,701.88 0.00	405.00 0.00	6,296.88 0.00	0.00 0.00

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FINF30140002	610202BP7	MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	06/15/2025 12/15/2043	165,000.000 5.4000	100.0000 0.0000	396.00 0.00	0.00 0.00	396.00 0.00	0.00 0.00
FINF30140002	61747YFB6	MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	01/19/2025 01/19/2038	80,000.000 5.9480	100.0000 0.0000	2,141.28 0.00	0.00 0.00	2,141.28 0.00	0.00 0.00
FINF30140002	61747YFT7	MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	01/21/2025 07/19/2035	205,000.000 5.3200	100.0000 0.0000	5,681.32 0.00	773.62 0.00	4,907.70 0.00	0.00 0.00
FINF30140002	61746BEG7	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	01/22/2025 01/22/2047	30,000.000 4.3750	100.0000 0.0000	579.69 0.00	0.00 0.00	579.69 0.00	0.00 0.00
FINF30140002	61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	01/22/2025 07/22/2038	300,000.000 3.9710	100.0000 0.0000	5,261.58 0.00	0.00 0.00	5,261.58 0.00	0.00 0.00
FINF30140002	61747YDY8	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	01/27/2025 01/27/2045	215,000.000 4.3000	100.0000 0.0000	3,954.81 0.00	0.00 0.00	3,954.81 0.00	0.00 0.00
FINF30140002	61747YFV2	MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	05/19/2025 11/19/2055	440,000.000 5.5160	100.0000 0.0000	2,764.13 0.00	0.00 0.00	2,764.13 0.00	0.00 0.00
FINF30140002	55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	04/15/2025 04/15/2038	475,000.000 4.5000	100.0000 0.0000	4,512.50 0.00	0.00 0.00	4,512.50 0.00	0.00 0.00
FINF30140002	63111XAK7	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	02/18/2025 08/15/2053	20,000.000 5.9500	100.0000 0.0000	449.56 0.00	0.00 0.00	449.56 0.00	0.00 0.00
FINF30140002	63111XAL5	NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	06/30/2025 06/28/2063	115,000.000 6.1000	100.0000 0.0000	19.49 0.00	0.00 0.00	19.49 0.00	0.00 0.00
FINF30140002	63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	01/15/2025 01/15/2043	46,000.000 4.4500	100.0000 0.0000	943.89 0.00	0.00 0.00	943.89 0.00	0.00 0.00
FINF30140002	641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	01/01/2025 07/01/2037	20,000.000 6.7500	100.0000 0.0000	675.00 0.00	0.00 0.00	675.00 0.00	0.00 0.00
FINF30140002	641423CF3	NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	05/01/2025 05/01/2053	115,000.000 5.9000	100.0000 0.0000	1,130.83 0.00	0.00 0.00	1,130.83 0.00	0.00 0.00
FINF30140002	641423CA4	NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	05/15/2025 05/15/2041	105,000.000 5.4500	100.0000 0.0000	731.21 0.00	0.00 0.00	731.21 0.00	0.00 0.00

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FINF30140002	646139X83	NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	01/01/2025 01/01/2041	160,000.000 7.1020	100.0000 0.0000	5,681.60 0.00	0.00 0.00	5,681.60 0.00	0.00 0.00
FINF30140002	649322AH7	NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	02/01/2025 08/01/2040	65,000.000 2.2560	100.0000 0.0000	611.00 0.00	0.00 0.00	611.00 0.00	0.00 0.00
FINF30140002	649322AJ3	NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	02/01/2025 08/01/2060	45,000.000 2.6060	100.0000 0.0000	488.63 0.00	0.00 0.00	488.63 0.00	0.00 0.00
FINF30140002	64972FK88	NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	06/15/2025 06/15/2042	45,000.000 5.9520	100.0000 0.0000	119.04 0.00	0.00 0.00	119.04 0.00	0.00 0.00
FINF30140002	65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	05/15/2025 05/15/2047	305,000.000 4.3750	100.0000 0.0000	1,705.03 0.00	0.00 0.00	1,705.03 0.00	0.00 0.00
FINF30140002	655844CU0	NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	03/17/2025 03/15/2064	75,000.000 5.9500	100.0000 0.0000	1,301.56 0.00	0.00 0.00	1,301.56 0.00	0.00 0.00
FINF30140002	655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	05/01/2025 11/01/2047	50,000.000 3.9420	100.0000 0.0000	328.50 0.00	0.00 0.00	328.50 0.00	0.00 0.00
FINF30140002	665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	02/15/2025 08/15/2042	205,000.000 3.4000	100.0000 0.0000	2,633.11 0.00	0.00 0.00	2,633.11 0.00	0.00 0.00
FINF30140002	665772CR8	NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	03/01/2025 03/01/2050	185,000.000 2.9000	100.0000 0.0000	1,788.33 0.00	0.00 0.00	1,788.33 0.00	0.00 0.00
FINF30140002	665772CU1	NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	04/01/2025 04/01/2052	80,000.000 3.2000	100.0000 0.0000	640.00 0.00	0.00 0.00	640.00 0.00	0.00 0.00
FINF30140002	665772CX5	NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	05/15/2025 05/15/2053	170,000.000 5.1000	100.0000 0.0000	1,107.83 0.00	0.00 0.00	1,107.83 0.00	0.00 0.00
FINF30140002	665772CV9	NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	06/01/2025 06/01/2052	120,000.000 4.5000	100.0000 0.0000	450.00 0.00	0.00 0.00	450.00 0.00	0.00 0.00
FINF30140002	666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	04/15/2025 10/15/2047	240,000.000 4.0300	100.0000 0.0000	2,041.87 0.00	0.00 0.00	2,041.87 0.00	0.00 0.00
FINF30140002	666807BT8	NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	05/01/2025 05/01/2040	65,000.000 5.1500	100.0000 0.0000	557.92 0.00	0.00 0.00	557.92 0.00	0.00 0.00

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FINF30140002	666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	06/01/2025 06/01/2043	445,000.000 4.7500	100.0000 0.0000	1,761.46 0.00	0.00 0.00	1,761.46 0.00	0.00 0.00
FINF30140002	667274AC8	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	05/01/2025 11/01/2047	90,000.000 4.2600	100.0000 0.0000	639.00 0.00	0.00 0.00	639.00 0.00	0.00 0.00
FINF30140002	66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	05/06/2025 05/06/2044	250,000.000 4.4000	100.0000 0.0000	1,822.34 0.00	141.78 0.00	1,680.56 0.00	0.00 0.00
FINF30140002	67021CAT4	NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	03/15/2025 09/15/2052	170,000.000 4.9500	100.0000 0.0000	2,477.75 0.00	0.00 0.00	2,477.75 0.00	0.00 0.00
FINF30140002	67066GAG9	NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	04/01/2025 04/01/2040	190,000.000 3.5000	100.0000 0.0000	1,662.50 0.00	0.00 0.00	1,662.50 0.00	0.00 0.00
FINF30140002	674599DL6	OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	03/15/2025 03/15/2046	25,000.000 6.6000	100.0000 0.0000	485.83 0.00	0.00 0.00	485.83 0.00	0.00 0.00
FINF30140002	674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	03/15/2025 03/15/2040	125,000.000 6.2000	100.0000 0.0000	2,281.94 0.00	0.00 0.00	2,281.94 0.00	0.00 0.00
FINF30140002	674599EM3	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	04/01/2025 10/01/2054	105,000.000 6.0500	100.0000 0.0000	3,703.94 0.00	968.84 0.00	2,735.10 0.00	0.00 0.00
FINF30140002	674599CJ2	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	04/15/2025 04/15/2046	40,000.000 4.4000	100.0000 0.0000	371.56 0.00	0.00 0.00	371.56 0.00	0.00 0.00
FINF30140002	674599DH5	OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	06/15/2025 06/15/2039	15,000.000 7.9500	100.0000 0.0000	53.00 0.00	0.00 0.00	53.00 0.00	0.00 0.00
FINF30140002	677050AQ9	OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	02/01/2025 08/01/2050	175,000.000 3.7500	100.0000 0.0000	2,734.38 0.00	0.00 0.00	2,734.38 0.00	0.00 0.00
FINF30140002	677050AN6	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	04/01/2025 10/01/2048	450,000.000 5.0500	100.0000 0.0000	5,681.25 0.00	0.00 0.00	5,681.25 0.00	0.00 0.00
FINF30140002	677050AS5	OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	04/01/2025 04/01/2047	215,000.000 4.5000	100.0000 0.0000	2,418.75 0.00	0.00 0.00	2,418.75 0.00	0.00 0.00
FINF30140002	677052AA0	OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	05/01/2025 11/01/2040	420,000.000 5.3750	100.0000 0.0000	3,762.50 0.00	0.00 0.00	3,762.50 0.00	0.00 0.00

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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	677050AU0	OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	06/02/2025 12/01/2053	95,000.000 6.2000	100.0000 0.0000	474.47 0.00	0.00 0.00	474.47 0.00	0.00 0.00
FINF30140002	68233JBD5	ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	03/30/2025 09/30/2047	895,000.000 3.8000	100.0000 0.0000	8,596.97 0.00	0.00 0.00	8,596.97 0.00	0.00 0.00
FINF30140002	68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	01/15/2025 07/15/2036	65,000.000 3.8500	100.0000 0.0000	1,153.93 0.00	0.00 0.00	1,153.93 0.00	0.00 0.00
FINF30140002	68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	01/15/2025 07/15/2046	185,000.000 4.0000	100.0000 0.0000	3,412.22 0.00	0.00 0.00	3,412.22 0.00	0.00 0.00
FINF30140002	68389XCA1	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	03/25/2025 03/25/2051	345,000.000 3.9500	100.0000 0.0000	3,637.84 0.00	3.84 0.00	3,634.00 0.00	0.00 0.00
FINF30140002	68389XBZ7	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	03/25/2025 03/25/2041	470,000.000 3.6500	100.0000 0.0000	4,574.67 0.00	0.00 0.00	4,574.67 0.00	0.00 0.00
FINF30140002	68389XCU7	ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	03/27/2025 09/27/2054	180,000.000 5.3750	100.0000 0.0000	2,668.09 0.00	141.84 0.00	2,526.25 0.00	0.00 0.00
FINF30140002	68389XCV5	ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	03/27/2025 09/27/2064	130,000.000 5.5000	100.0000 0.0000	2,080.83 0.00	213.89 0.00	1,866.94 0.00	0.00 0.00
FINF30140002	68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	04/01/2025 04/01/2050	135,000.000 3.6000	100.0000 0.0000	1,215.00 0.00	0.00 0.00	1,215.00 0.00	0.00 0.00
FINF30140002	68389XCK9	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	05/09/2025 11/09/2052	255,000.000 6.9000	100.0000 0.0000	2,541.50 0.00	0.00 0.00	2,541.50 0.00	0.00 0.00
FINF30140002	68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	05/15/2025 11/15/2037	280,000.000 3.8000	100.0000 0.0000	1,359.56 0.00	0.00 0.00	1,359.56 0.00	0.00 0.00
FINF30140002	68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	05/15/2025 05/15/2045	275,000.000 4.1250	100.0000 0.0000	1,449.48 0.00	0.00 0.00	1,449.48 0.00	0.00 0.00
FINF30140002	68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	05/15/2025 11/15/2047	80,000.000 4.0000	100.0000 0.0000	408.89 0.00	0.00 0.00	408.89 0.00	0.00 0.00
FINF30140002	694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	01/01/2025 07/01/2050	455,000.000 4.9500	100.0000 0.0000	11,261.25 0.00	0.00 0.00	11,261.25 0.00	0.00 0.00

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04/21/2025 14:30:58 EDT (GMT -4)



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FINF30140002	694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	01/01/2025 07/01/2040	368,000.000 4.5000	100.0000 0.0000	8,280.00 0.00	0.00 0.00	8,280.00 0.00	0.00 0.00
FINF30140002	694308KH9	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	01/15/2025 01/15/2053	986,000.000 6.7500	100.0000 0.0000	30,689.25 0.00	0.00 0.00	30,689.25 0.00	0.00 0.00
FINF30140002	694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	02/01/2025 08/01/2040	215,000.000 3.3000	100.0000 0.0000	2,956.25 0.00	0.00 0.00	2,956.25 0.00	0.00 0.00
FINF30140002	694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	02/01/2025 08/01/2050	245,000.000 3.5000	100.0000 0.0000	3,572.92 0.00	0.00 0.00	3,572.92 0.00	0.00 0.00
FINF30140002	694308KD8	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	03/01/2025 03/01/2052	15,000.000 5.2500	100.0000 0.0000	262.50 0.00	0.00 0.00	262.50 0.00	0.00 0.00
FINF30140002	694308KK2	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	04/01/2025 04/01/2053	135,000.000 6.7000	100.0000 0.0000	2,261.25 0.00	0.00 0.00	2,261.25 0.00	0.00 0.00
FINF30140002	694308KT3	PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	04/01/2025 10/01/2054	160,000.000 5.9000	100.0000 0.0000	3,041.78 0.00	0.00 0.00	3,041.78 0.00	0.00 0.00
FINF30140002	694308JU2	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	06/01/2025 06/01/2041	185,000.000 4.2000	100.0000 0.0000	647.50 0.00	0.00 0.00	647.50 0.00	0.00 0.00
FINF30140002	695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	01/15/2025 01/15/2039	390,000.000 6.0000	100.0000 0.0000	10,790.00 0.00	0.00 0.00	10,790.00 0.00	0.00 0.00
FINF30140002	695114DE5	PACIFICORP 5.800% 01/15/2055 DD 01/05/24	01/15/2025 01/15/2055	349,000.000 5.8000	100.0000 0.0000	9,846.15 0.00	512.34 0.00	9,333.81 0.00	0.00 0.00
FINF30140002	695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	03/15/2025 03/15/2051	100,000.000 3.3000	100.0000 0.0000	971.67 0.00	0.00 0.00	971.67 0.00	0.00 0.00
FINF30140002	695114DA3	PACIFICORP 5.500% 05/15/2054 DD 05/17/23	05/15/2025 05/15/2054	207,000.000 5.5000	100.0000 0.0000	1,454.75 0.00	0.00 0.00	1,454.75 0.00	0.00 0.00
FINF30140002	693304BE6	PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	02/15/2025 08/15/2052	120,000.000 4.3750	100.0000 0.0000	1,983.33 0.00	0.00 0.00	1,983.33 0.00	0.00 0.00
FINF30140002	713448FZ6	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	01/17/2025 07/17/2054	360,000.000 5.2500	100.0000 0.0000	11,110.32 0.00	2,500.32 0.00	8,610.00 0.00	0.00 0.00

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FINF30140002	713448FF0	PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	04/21/2025 10/21/2041	37,000.000 2.6250	100.0000 0.0000	188.85 0.00	0.00 0.00	188.85 0.00	0.00 0.00
FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	06/09/2025 06/09/2051	70,000.000 3.5500	100.0000 0.0000	151.86 0.00	0.00 0.00	151.86 0.00	0.00 0.00
FINF30140002	715638EC2	PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	02/10/2025 08/08/2054	280,000.000 5.8750	100.0000 0.0000	6,534.31 0.00	0.00 0.00	6,534.31 0.00	0.00 0.00
FINF30140002	717081EZ2	PFIZER INC 2.550% 05/28/2040 DD 05/28/20	05/28/2025 05/28/2040	130,000.000 2.5500	100.0000 0.0000	303.88 0.00	0.00 0.00	303.88 0.00	0.00 0.00
FINF30140002	716973AF9	PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	05/19/2025 05/19/2043	1,015,000.000 5.1100	100.0000 0.0000	6,051.09 0.00	0.00 0.00	6,051.09 0.00	0.00 0.00
FINF30140002	716973AH5	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	05/19/2025 05/19/2063	136,000.000 5.3400	100.0000 0.0000	919.23 0.00	71.95 0.00	847.28 0.00	0.00 0.00
FINF30140002	718172AU3	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	02/21/2025 08/21/2042	165,000.000 3.8750	100.0000 0.0000	2,308.85 0.00	0.00 0.00	2,308.85 0.00	0.00 0.00
FINF30140002	718172AW9	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	03/04/2025 03/04/2043	50,000.000 4.1250	100.0000 0.0000	670.31 0.00	0.00 0.00	670.31 0.00	0.00 0.00
FINF30140002	718172BD0	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	05/15/2025 11/15/2043	48,000.000 4.8750	100.0000 0.0000	299.00 0.00	0.00 0.00	299.00 0.00	0.00 0.00
FINF30140002	718286CP0	PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	01/06/2025 07/06/2046	380,000.000 3.2000	100.0000 0.0000	5,911.11 0.00	0.00 0.00	5,911.11 0.00	0.00 0.00
FINF30140002	718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	02/02/2025 02/02/2042	80,000.000 3.7000	100.0000 0.0000	1,225.11 0.00	0.00 0.00	1,225.11 0.00	0.00 0.00
FINF30140002	718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	05/05/2025 05/05/2045	70,000.000 2.9500	100.0000 0.0000	321.22 0.00	0.00 0.00	321.22 0.00	0.00 0.00
FINF30140002	693475BZ7	PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	01/23/2025 07/23/2035	270,000.000 5.4010	100.0000 0.0000	6,400.19 0.00	0.00 0.00	6,400.19 0.00	0.00 0.00
FINF30140002	693475BU8	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	04/21/2025 10/20/2034	60,000.000 6.8750	100.0000 0.0000	802.08 0.00	0.00 0.00	802.08 0.00	0.00 0.00

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FINF30140002	73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	04/01/2025 10/01/2062	422,000.000 4.4580	100.0000 0.0000	4,703.19 0.00	0.00 0.00	4,703.19 0.00	0.00 0.00
FINF30140002	737679DE7	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	03/15/2025 03/15/2043	240,000.000 4.1500	100.0000 0.0000	2,932.67 0.00	0.00 0.00	2,932.67 0.00	0.00 0.00
FINF30140002	737679DB3	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	05/15/2025 11/15/2037	80,000.000 6.5000	100.0000 0.0000	664.44 0.00	0.00 0.00	664.44 0.00	0.00 0.00
FINF30140002	74340XCK5	PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	03/17/2025 03/15/2054	365,000.000 5.2500	100.0000 0.0000	5,637.19 0.00	48.13 0.00	5,589.06 0.00	0.00 0.00
FINF30140002	74340XCF6	PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	06/15/2025 06/15/2053	130,000.000 5.2500	100.0000 0.0000	303.33 0.00	0.00 0.00	303.33 0.00	0.00 0.00
FINF30140002	744320BP6	PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	03/17/2025 03/15/2054	110,000.000 6.5000	100.0000 0.0000	2,405.91 0.00	320.49 0.00	2,085.42 0.00	0.00 0.00
FINF30140002	744320BA9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	06/07/2025 12/07/2049	70,000.000 3.9350	100.0000 0.0000	183.63 0.00	0.00 0.00	183.63 0.00	0.00 0.00
FINF30140002	744320AY8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	06/07/2025 12/07/2047	55,000.000 3.9050	100.0000 0.0000	143.18 0.00	0.00 0.00	143.18 0.00	0.00 0.00
FINF30140002	744448BZ3	PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	03/01/2025 09/01/2037	215,000.000 6.2500	100.0000 0.0000	4,479.17 0.00	0.00 0.00	4,479.17 0.00	0.00 0.00
FINF30140002	744448CJ8	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	03/15/2025 03/15/2043	265,000.000 3.9500	100.0000 0.0000	3,082.10 0.00	0.00 0.00	3,082.10 0.00	0.00 0.00
FINF30140002	74460WAH0	PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	02/03/2025 08/01/2053	90,000.000 5.3500	100.0000 0.0000	2,251.46 0.00	245.21 0.00	2,006.25 0.00	0.00 0.00
FINF30140002	756109CQ5	REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	03/03/2025 09/01/2054	170,000.000 5.3750	100.0000 0.0000	3,172.74 0.00	0.00 0.00	3,172.74 0.00	0.00 0.00
FINF30140002	75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	02/01/2025 02/01/2047	30,000.000 4.4000	100.0000 0.0000	550.00 0.00	0.00 0.00	550.00 0.00	0.00 0.00
FINF30140002	75884RAY9	REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	03/15/2025 03/15/2049	320,000.000 4.6500	100.0000 0.0000	4,381.33 0.00	0.00 0.00	4,381.33 0.00	0.00 0.00

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FINF30140002	731011AW2	REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	04/04/2025 04/04/2053	120,000.000 5.5000	100.0000 0.0000	1,595.00 0.00	0.00 0.00	1,595.00 0.00	0.00 0.00
FINF30140002	761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	02/15/2025 08/15/2045	430,000.000 5.8500	100.0000 0.0000	9,503.00 0.00	0.00 0.00	9,503.00 0.00	0.00 0.00
FINF30140002	761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	03/15/2025 09/15/2043	185,000.000 6.1500	100.0000 0.0000	3,350.04 0.00	0.00 0.00	3,350.04 0.00	0.00 0.00
FINF30140002	76720AAP1	RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	03/09/2025 03/09/2053	35,000.000 5.1250	100.0000 0.0000	558.06 0.00	0.00 0.00	558.06 0.00	0.00 0.00
FINF30140002	771196BY7	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	06/13/2025 12/13/2051	195,000.000 2.6070	100.0000 0.0000	254.18 0.00	0.00 0.00	254.18 0.00	0.00 0.00
FINF30140002	75513EAC5	RTX CORP 3.125% 07/01/2050 DD 05/18/20	01/01/2025 07/01/2050	60,000.000 3.1250	100.0000 0.0000	937.50 0.00	0.00 0.00	937.50 0.00	0.00 0.00
FINF30140002	75513ECS8	RTX CORP 5.375% 02/27/2053 DD 02/27/23	02/27/2025 02/27/2053	50,000.000 5.3750	100.0000 0.0000	925.69 0.00	0.00 0.00	925.69 0.00	0.00 0.00
FINF30140002	75513ECP4	RTX CORP 3.030% 03/15/2052 DD 11/16/21	03/15/2025 03/15/2052	95,000.000 3.0300	100.0000 0.0000	847.56 0.00	0.00 0.00	847.56 0.00	0.00 0.00
FINF30140002	75513ECX7	RTX CORP 6.400% 03/15/2054 DD 11/08/23	03/17/2025 03/15/2054	98,000.000 6.4000	100.0000 0.0000	1,899.55 0.00	70.22 0.00	1,829.33 0.00	0.00 0.00
FINF30140002	913017CP2	RTX CORP 4.050% 05/04/2047 DD 05/04/17	05/04/2025 05/04/2047	170,000.000 4.0500	100.0000 0.0000	1,090.13 0.00	0.00 0.00	1,090.13 0.00	0.00 0.00
FINF30140002	913017CW7	RTX CORP 4.450% 11/16/2038 DD 08/16/18	05/16/2025 11/16/2038	115,000.000 4.4500	100.0000 0.0000	639.69 0.00	0.00 0.00	639.69 0.00	0.00 0.00
FINF30140002	913017BT5	RTX CORP 4.500% 06/01/2042 DD 06/01/12	06/01/2025 06/01/2042	660,000.000 4.5000	100.0000 0.0000	2,475.00 0.00	0.00 0.00	2,475.00 0.00	0.00 0.00
FINF30140002	78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	05/01/2025 05/01/2038	305,000.000 4.6820	100.0000 0.0000	2,380.02 0.00	0.00 0.00	2,380.02 0.00	0.00 0.00
FINF30140002	78516FAC3	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	05/01/2025 05/01/2048	105,000.000 4.8320	100.0000 0.0000	845.60 0.00	0.00 0.00	845.60 0.00	0.00 0.00

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FINF30140002	79466LAK0	SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	01/15/2025 07/15/2041	475,000.000 2.7000	100.0000 0.0000	5,913.75 0.00	0.00 0.00	5,913.75 0.00	0.00 0.00
FINF30140002	79466LAL8	SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	01/15/2025 07/15/2051	235,000.000 2.9000	100.0000 0.0000	3,142.47 0.00	0.00 0.00	3,142.47 0.00	0.00 0.00
FINF30140002	79466LAM6	SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	01/15/2025 07/15/2061	165,000.000 3.0500	100.0000 0.0000	2,320.54 0.00	0.00 0.00	2,320.54 0.00	0.00 0.00
FINF30140002	79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	05/01/2025 05/01/2049	110,000.000 6.1380	100.0000 0.0000	1,125.30 0.00	0.00 0.00	1,125.30 0.00	0.00 0.00
FINF30140002	797440BY9	SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	04/15/2025 04/15/2050	45,000.000 3.3200	100.0000 0.0000	315.40 0.00	0.00 0.00	315.40 0.00	0.00 0.00
FINF30140002	797440BW3	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	05/15/2025 05/15/2048	30,000.000 4.1500	100.0000 0.0000	159.08 0.00	0.00 0.00	159.08 0.00	0.00 0.00
FINF30140002	797440BX1	SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	06/15/2025 06/15/2049	165,000.000 4.1000	100.0000 0.0000	300.67 0.00	0.00 0.00	300.67 0.00	0.00 0.00
FINF30140002	79765RSV2	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	05/01/2025 11/01/2040	200,000.000 6.0000	100.0000 0.0000	2,000.00 0.00	0.00 0.00	2,000.00 0.00	0.00 0.00
FINF30140002	79765RTL3	SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	05/01/2025 11/01/2050	355,000.000 6.9500	100.0000 0.0000	4,112.08 0.00	0.00 0.00	4,112.08 0.00	0.00 0.00
FINF30140002	816851BH1	SEMPRA 3.800% 02/01/2038 DD 01/12/18	02/01/2025 02/01/2038	215,000.000 3.8000	100.0000 0.0000	3,404.17 0.00	0.00 0.00	3,404.17 0.00	0.00 0.00
FINF30140002	816851BJ7	SEMPRA 4.000% 02/01/2048 DD 01/12/18	02/01/2025 02/01/2048	23,000.000 4.0000	100.0000 0.0000	383.33 0.00	0.00 0.00	383.33 0.00	0.00 0.00
FINF30140002	822905AH8	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	03/12/2025 09/12/2046	85,000.000 3.7500	100.0000 0.0000	965.10 0.00	0.00 0.00	965.10 0.00	0.00 0.00
FINF30140002	822905AG0	SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	04/07/2025 04/06/2050	5,000.000 3.2500	100.0000 0.0000	38.37 0.00	0.00 0.00	38.37 0.00	0.00 0.00
FINF30140002	822905AE5	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	05/12/2025 05/10/2046	240,000.000 4.0000	100.0000 0.0000	1,306.67 0.00	0.00 0.00	1,306.67 0.00	0.00 0.00

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FINF30140002	822582AT9	SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	02/21/2025 08/21/2042	45,000.000 3.6250	100.0000 0.0000	589.06 0.00	0.00 0.00	589.06 0.00	0.00 0.00
FINF30140002	822582CL4	SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	05/26/2025 11/26/2051	470,000.000 3.0000	100.0000 0.0000	1,370.83 0.00	0.00 0.00	1,370.83 0.00	0.00 0.00
FINF30140002	828807DX2	SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	01/15/2025 01/15/2054	215,000.000 6.6500	100.0000 0.0000	7,427.68 0.00	834.94 0.00	6,592.74 0.00	0.00 0.00
FINF30140002	828807DJ3	SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	01/15/2025 07/15/2050	50,000.000 3.8000	100.0000 0.0000	876.11 0.00	0.00 0.00	876.11 0.00	0.00 0.00
FINF30140002	828807DV6	SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	03/08/2025 03/08/2053	235,000.000 5.8500	100.0000 0.0000	4,792.94 0.00	477.75 0.00	4,315.19 0.00	0.00 0.00
FINF30140002	828807DH7	SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	03/13/2025 09/13/2049	165,000.000 3.2500	100.0000 0.0000	1,608.75 0.00	0.00 0.00	1,608.75 0.00	0.00 0.00
FINF30140002	828807CZ8	SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	05/30/2025 11/30/2046	30,000.000 4.2500	100.0000 0.0000	109.79 0.00	0.00 0.00	109.79 0.00	0.00 0.00
FINF30140002	83444MAJ0	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	04/30/2025 04/30/2054	860,000.000 5.9000	100.0000 0.0000	8,597.61 0.00	0.00 0.00	8,597.61 0.00	0.00 0.00
FINF30140002	83444MAL5	SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	05/15/2025 05/15/2064	340,000.000 6.0000	100.0000 0.0000	2,606.67 0.00	0.00 0.00	2,606.67 0.00	0.00 0.00
FINF30140002	842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	03/01/2025 03/01/2048	305,000.000 4.1250	100.0000 0.0000	4,193.75 0.00	0.00 0.00	4,193.75 0.00	0.00 0.00
FINF30140002	842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	04/01/2025 04/01/2047	70,000.000 4.0000	100.0000 0.0000	700.00 0.00	0.00 0.00	700.00 0.00	0.00 0.00
FINF30140002	842434CY6	SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	06/02/2025 06/01/2053	215,000.000 5.7500	100.0000 0.0000	995.87 0.00	0.00 0.00	995.87 0.00	0.00 0.00
FINF30140002	84346LAA8	SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	03/15/2025 03/15/2047	340,000.000 4.8000	100.0000 0.0000	4,805.33 0.00	0.00 0.00	4,805.33 0.00	0.00 0.00
FINF30140002	46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	01/15/2025 01/15/2050	38,000.000 3.3750	100.0000 0.0000	591.38 0.00	0.00 0.00	591.38 0.00	0.00 0.00

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FINF30140002	866677AJ6	SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	01/15/2025 01/15/2033	100,000.000 5.7000	100.0000 0.0000	2,628.33 0.00	0.00 0.00	2,628.33 0.00	0.00 0.00
FINF30140002	866677AH0	SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	04/15/2025 04/15/2032	360,000.000 4.2000	100.0000 0.0000	3,192.00 0.00	0.00 0.00	3,192.00 0.00	0.00 0.00
FINF30140002	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	05/15/2025 05/15/2038	9,000.000 6.8000	100.0000 0.0000	78.20 0.00	0.00 0.00	78.20 0.00	0.00 0.00
FINF30140002	86944BAJ2	SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	02/15/2025 08/15/2050	105,000.000 3.3610	100.0000 0.0000	1,333.20 0.00	0.00 0.00	1,333.20 0.00	0.00 0.00
FINF30140002	87264ABL8	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	02/15/2025 02/15/2041	355,000.000 3.0000	100.0000 0.0000	4,177.08 0.00	153.75 0.00	4,023.33 0.00	0.00 0.00
FINF30140002	87612EBN5	TARGET CORP 2.950% 01/15/2052 DD 01/24/22	01/15/2025 01/15/2052	105,000.000 2.9500	100.0000 0.0000	1,428.29 0.00	0.00 0.00	1,428.29 0.00	0.00 0.00
FINF30140002	882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	01/15/2025 01/15/2048	225,000.000 4.1500	100.0000 0.0000	4,305.63 0.00	0.00 0.00	4,305.63 0.00	0.00 0.00
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	04/01/2025 04/01/2040	240,000.000 4.6810	100.0000 0.0000	2,808.60 0.00	0.00 0.00	2,808.60 0.00	0.00 0.00
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	04/01/2025 04/01/2039	215,000.000 5.5170	100.0000 0.0000	2,965.39 0.00	0.00 0.00	2,965.39 0.00	0.00 0.00
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	06/30/2025 12/31/2049	95,000.000 3.9220	100.0000 0.0000	10.35 0.00	0.00 0.00	10.35 0.00	0.00 0.00
FINF30140002	883556CM2	THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	04/15/2025 10/15/2041	235,000.000 2.8000	100.0000 0.0000	1,389.11 0.00	0.00 0.00	1,389.11 0.00	0.00 0.00
FINF30140002	88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	01/01/2025 07/01/2038	190,000.000 7.3000	100.0000 0.0000	6,935.00 0.00	0.00 0.00	6,935.00 0.00	0.00 0.00
FINF30140002	88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	03/15/2025 09/15/2042	270,000.000 4.5000	100.0000 0.0000	3,577.50 0.00	0.00 0.00	3,577.50 0.00	0.00 0.00
FINF30140002	88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	05/01/2025 05/01/2037	65,000.000 6.5500	100.0000 0.0000	709.58 0.00	0.00 0.00	709.58 0.00	0.00 0.00

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FINF30140002	88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	05/15/2025 11/15/2040	175,000.000 5.8750	100.0000 0.0000	1,313.72 0.00	0.00 0.00	1,313.72 0.00	0.00 0.00
FINF30140002	88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	06/15/2025 06/15/2039	285,000.000 6.7500	100.0000 0.0000	855.00 0.00	0.00 0.00	855.00 0.00	0.00 0.00
FINF30140002	89157XAE1	TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	03/10/2025 09/10/2054	105,000.000 5.2750	100.0000 0.0000	1,707.78 0.00	0.00 0.00	1,707.78 0.00	0.00 0.00
FINF30140002	89157XAF8	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	03/10/2025 09/10/2064	215,000.000 5.4250	100.0000 0.0000	3,656.60 0.00	60.28 0.00	3,596.32 0.00	0.00 0.00
FINF30140002	89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	04/05/2025 04/05/2054	185,000.000 5.4880	100.0000 0.0000	2,425.39 0.00	0.00 0.00	2,425.39 0.00	0.00 0.00
FINF30140002	89157XAC5	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	04/05/2025 04/05/2064	495,000.000 5.6380	100.0000 0.0000	6,666.94 0.00	0.00 0.00	6,666.94 0.00	0.00 0.00
FINF30140002	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	02/01/2025 08/01/2042	90,000.000 4.4500	100.0000 0.0000	1,668.75 0.00	0.00 0.00	1,668.75 0.00	0.00 0.00
FINF30140002	893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	02/15/2025 08/15/2041	370,000.000 5.4000	100.0000 0.0000	7,548.00 0.00	0.00 0.00	7,548.00 0.00	0.00 0.00
FINF30140002	89417EAS8	TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	05/27/2025 05/25/2053	280,000.000 5.4500	100.0000 0.0000	1,526.00 0.00	0.00 0.00	1,526.00 0.00	0.00 0.00
FINF30140002	89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	01/24/2025 01/24/2035	600,000.000 5.7110	100.0000 0.0000	14,943.78 0.00	0.00 0.00	14,943.78 0.00	0.00 0.00
FINF30140002	89788MAM4	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	01/26/2025 01/26/2034	115,000.000 5.1220	100.0000 0.0000	2,536.10 0.00	0.00 0.00	2,536.10 0.00	0.00 0.00
FINF30140002	89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	06/09/2025 06/08/2034	275,000.000 5.8670	100.0000 0.0000	985.98 0.00	0.00 0.00	985.98 0.00	0.00 0.00
FINF30140002	898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	06/15/2025 06/15/2050	35,000.000 4.0000	100.0000 0.0000	62.22 0.00	0.00 0.00	62.22 0.00	0.00 0.00
FINF30140002	25468PDB9	TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	06/01/2025 06/01/2044	40,000.000 4.1250	100.0000 0.0000	137.50 0.00	0.00 0.00	137.50 0.00	0.00 0.00

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FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	02/18/2025 08/15/2054 01/02/2025	755,000.000 4.2500	100.0000 0.0000	12,011.36 0.00	0.00 0.00	12,011.36 0.00	0.00 0.00
FINF30140002	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	02/18/2025 08/15/2054	5,440,000.000 4.2500	100.0000 0.0000	133,369.04 0.00	47,441.77 0.00	85,927.27 0.00	0.00 0.00
FINF30140002	912810UF3	U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	05/15/2025 11/15/2044	1,590,000.000 4.6250	100.0000 0.0000	10,300.86 0.00	753.17 0.00	9,547.69 0.00	0.00 0.00
FINF30140002	91282CLW9	U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	05/15/2025 11/15/2034	525,000.000 4.2500	100.0000 0.0000	4,244.72 0.00	1,347.79 0.00	2,896.93 0.00	0.00 0.00
FINF30140002	906548CZ3	UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	03/15/2025 03/15/2055	80,000.000 5.1250	100.0000 0.0000	956.67 0.00	0.00 0.00	956.67 0.00	0.00 0.00
FINF30140002	906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	03/15/2025 09/15/2042	285,000.000 3.9000	100.0000 0.0000	3,272.75 0.00	0.00 0.00	3,272.75 0.00	0.00 0.00
FINF30140002	907818FY9	UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	02/14/2025 02/14/2042	50,000.000 3.3750	100.0000 0.0000	642.19 0.00	0.00 0.00	642.19 0.00	0.00 0.00
FINF30140002	907818FZ6	UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	02/14/2025 02/14/2053	145,000.000 3.5000	100.0000 0.0000	1,931.32 0.00	0.00 0.00	1,931.32 0.00	0.00 0.00
FINF30140002	907818FD5	UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	02/15/2025 08/15/2039	65,000.000 3.5500	100.0000 0.0000	871.72 0.00	0.00 0.00	871.72 0.00	0.00 0.00
FINF30140002	907818FN3	UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	03/16/2025 09/16/2062	430,000.000 2.9730	100.0000 0.0000	3,728.64 0.00	0.00 0.00	3,728.64 0.00	0.00 0.00
FINF30140002	907818FG8	UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	03/20/2025 03/20/2060	55,000.000 3.8390	100.0000 0.0000	592.38 0.00	0.00 0.00	592.38 0.00	0.00 0.00
FINF30140002	907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	04/01/2025 10/01/2051	271,000.000 3.7990	100.0000 0.0000	2,573.82 0.00	0.00 0.00	2,573.82 0.00	0.00 0.00
FINF30140002	907818GF9	UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	05/15/2025 05/15/2053	35,000.000 4.9500	100.0000 0.0000	221.38 0.00	0.00 0.00	221.38 0.00	0.00 0.00
FINF30140002	91324PFK3	UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	01/15/2025 07/15/2044	495,000.000 5.5000	100.0000 0.0000	11,797.50 0.00	0.00 0.00	11,797.50 0.00	0.00 0.00

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			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	91324PFM9	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	01/15/2025 07/15/2064	125,000.000 5.7500	100.0000 0.0000	5,475.28 0.00	2,360.70 0.00	3,114.58 0.00	0.00 0.00
FINF30140002	91324PCR1	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	01/15/2025 07/15/2045	40,000.000 4.7500	100.0000 0.0000	876.11 0.00	0.00 0.00	876.11 0.00	0.00 0.00
FINF30140002	91324PET5	UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	02/15/2025 02/15/2063	145,000.000 6.0500	100.0000 0.0000	3,314.06 0.00	0.00 0.00	3,314.06 0.00	0.00 0.00
FINF30140002	91324PBQ4	UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	02/15/2025 02/15/2041	20,000.000 5.9500	100.0000 0.0000	449.56 0.00	0.00 0.00	449.56 0.00	0.00 0.00
FINF30140002	91324PES7	UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	02/15/2025 02/15/2053	90,000.000 5.8750	100.0000 0.0000	1,997.50 0.00	0.00 0.00	1,997.50 0.00	0.00 0.00
FINF30140002	91324PCA8	UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	04/15/2025 10/15/2042	105,000.000 3.9500	100.0000 0.0000	875.58 0.00	0.00 0.00	875.58 0.00	0.00 0.00
FINF30140002	91324PEW8	UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	04/15/2025 04/15/2053	100,000.000 5.0500	100.0000 0.0000	1,066.11 0.00	0.00 0.00	1,066.11 0.00	0.00 0.00
FINF30140002	91324PEX6	UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	04/15/2025 04/15/2063	140,000.000 5.2000	100.0000 0.0000	1,536.89 0.00	0.00 0.00	1,536.89 0.00	0.00 0.00
FINF30140002	91324PFD9	UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	04/15/2025 04/15/2064	300,000.000 5.5000	100.0000 0.0000	3,833.96 0.00	350.63 0.00	3,483.33 0.00	0.00 0.00
FINF30140002	91324PBN1	UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	04/15/2025 10/15/2040	55,000.000 5.7000	100.0000 0.0000	661.83 0.00	0.00 0.00	661.83 0.00	0.00 0.00
FINF30140002	91324PCZ3	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	04/15/2025 04/15/2047	55,000.000 4.2500	100.0000 0.0000	493.47 0.00	0.00 0.00	493.47 0.00	0.00 0.00
FINF30140002	91324PDF6	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	04/15/2025 10/15/2047	15,000.000 3.7500	100.0000 0.0000	118.75 0.00	0.00 0.00	118.75 0.00	0.00 0.00
FINF30140002	91324PEL2	UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	05/15/2025 05/15/2062	55,000.000 4.9500	100.0000 0.0000	347.88 0.00	0.00 0.00	347.88 0.00	0.00 0.00
FINF30140002	91324PEK4	UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	05/15/2025 05/15/2052	225,000.000 4.7500	100.0000 0.0000	1,365.63 0.00	0.00 0.00	1,365.63 0.00	0.00 0.00

^ - INDICATES PARTIAL SETTLEMENT

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04/21/2025 14:30:58 EDT (GMT -4)



5500 Interest Receivable

Report ID: RT582E

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

intRecRecble			Pay Date		%Net	Accrued Net	Received Net	Receivable Net	
	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	91324PEF5	UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	05/15/2025 05/15/2051	370,000.000 3.2500	100.0000 0.0000	1,536.53 0.00	0.00 0.00	1,536.53 0.00	0.00 0.00
FINF30140002	91324PEE8	UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	05/15/2025 05/15/2041	290,000.000 3.0500	100.0000 0.0000	1,130.19 0.00	0.00 0.00	1,130.19 0.00	0.00 0.00
FINF30140002	91324PDZ2	UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	05/15/2025 05/15/2050	120,000.000 2.9000	100.0000 0.0000	444.67 0.00	0.00 0.00	444.67 0.00	0.00 0.00
FINF30140002	91324PDY5	UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	05/15/2025 05/15/2040	90,000.000 2.7500	100.0000 0.0000	316.25 0.00	0.00 0.00	316.25 0.00	0.00 0.00
FINF30140002	91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	06/15/2025 06/15/2048	105,000.000 4.2500	100.0000 0.0000	198.33 0.00	0.00 0.00	198.33 0.00	0.00 0.00
FINF30140002	913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	05/15/2025 05/15/2048	100,000.000 6.5480	100.0000 0.0000	836.69 0.00	0.00 0.00	836.69 0.00	0.00 0.00
FINF30140002	915217RY1	UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	03/01/2025 09/01/2039	375,000.000 6.2000	100.0000 0.0000	7,750.00 0.00	0.00 0.00	7,750.00 0.00	0.00 0.00
FINF30140002	914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	04/01/2025 10/01/2111	425,000.000 5.2500	100.0000 0.0000	5,578.13 0.00	0.00 0.00	5,578.13 0.00	0.00 0.00
FINF30140002	760942BA9	URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	06/18/2025 06/18/2050	405,000.000 5.1000	100.0000 0.0000	745.88 0.00	0.00 0.00	745.88 0.00	0.00 0.00
FINF30140002	91159HJR2	US BANCORP VAR RT 01/23/2035 DD 01/23/24	01/23/2025 01/23/2035	50,000.000 5.6780	100.0000 0.0000	2,339.02 0.00	1,093.01 0.00	1,246.01 0.00	0.00 0.00
FINF30140002	91159HJB7	US BANCORP VAR RT 11/03/2036 DD 11/03/21	05/03/2025 11/03/2036	400,000.000 2.4910	100.0000 0.0000	1,671.04 0.00	65.73 0.00	1,605.31 0.00	0.00 0.00
FINF30140002	92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	01/15/2025 01/15/2036	175,000.000 4.2720	100.0000 0.0000	3,447.27 0.00	0.00 0.00	3,447.27 0.00	0.00 0.00
FINF30140002	92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	03/22/2025 03/22/2051	855,000.000 3.5500	100.0000 0.0000	8,346.94 0.00	0.00 0.00	8,346.94 0.00	0.00 0.00
FINF30140002	92343VGK4	VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	03/22/2025 03/22/2041	505,000.000 3.4000	100.0000 0.0000	4,721.75 0.00	0.00 0.00	4,721.75 0.00	0.00 0.00

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LIABILITY HEDGING POOL

intRecRecble			Pay Date		%Net	Accrued Net	Received Net	Receivable Net	
	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	04/30/2025 10/30/2056	632,000.000 2.9870	100.0000 0.0000	3,198.75 0.00	0.00 0.00	3,198.75 0.00	0.00 0.00
FINF30140002	925650AE3	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	05/15/2025 05/15/2052	420,000.000 5.6250	100.0000 0.0000	3,532.81 0.00	514.06 0.00	3,018.75 0.00	0.00 0.00
FINF30140002	927804GS7	VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	02/18/2025 08/15/2054	65,000.000 5.5500	100.0000 0.0000	1,392.90 0.00	0.00 0.00	1,392.90 0.00	0.00 0.00
FINF30140002	927804GL2	VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	04/01/2025 04/01/2053	263,000.000 5.4500	100.0000 0.0000	3,583.38 0.00	0.00 0.00	3,583.38 0.00	0.00 0.00
FINF30140002	927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	06/15/2025 12/15/2050	104,000.000 2.4500	100.0000 0.0000	113.24 0.00	0.00 0.00	113.24 0.00	0.00 0.00
FINF30140002	92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	04/15/2025 04/15/2040	20,000.000 2.7000	100.0000 0.0000	114.00 0.00	0.00 0.00	114.00 0.00	0.00 0.00
FINF30140002	92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	06/14/2025 12/14/2045	370,000.000 4.3000	100.0000 0.0000	751.31 0.00	0.00 0.00	751.31 0.00	0.00 0.00
FINF30140002	92857WBY5	VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	02/10/2025 02/10/2053	125,000.000 5.6250	100.0000 0.0000	2,753.91 0.00	0.00 0.00	2,753.91 0.00	0.00 0.00
FINF30140002	92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	03/17/2025 09/17/2050	165,000.000 4.2500	100.0000 0.0000	2,025.83 0.00	0.00 0.00	2,025.83 0.00	0.00 0.00
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	06/30/2025 06/28/2064	240,000.000 5.8750	100.0000 0.0000	39.17 0.00	0.00 0.00	39.17 0.00	0.00 0.00
FINF30140002	92857WCA6	VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	06/30/2025 06/28/2054	865,000.000 5.7500	100.0000 0.0000	138.16 0.00	0.00 0.00	138.16 0.00	0.00 0.00
FINF30140002	931142EU3	WALMART INC 2.500% 09/22/2041 DD 09/22/21	03/22/2025 09/22/2041	461,000.000 2.5000	100.0000 0.0000	3,169.38 0.00	0.00 0.00	3,169.38 0.00	0.00 0.00
FINF30140002	254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	01/13/2025 01/13/2051	110,000.000 3.6000	100.0000 0.0000	1,848.00 0.00	0.00 0.00	1,848.00 0.00	0.00 0.00
FINF30140002	254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	03/01/2025 09/01/2049	310,000.000 2.7500	100.0000 0.0000	2,841.67 0.00	0.00 0.00	2,841.67 0.00	0.00 0.00

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	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	04/01/2025 10/01/2043	65,000.000 5.4000	100.0000 0.0000	973.50 0.00	96.00 0.00	877.50 0.00	0.00 0.00
FINF30140002	254687EX0	WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	04/15/2025 10/15/2045	105,000.000 4.9500	100.0000 0.0000	1,097.25 0.00	0.00 0.00	1,097.25 0.00	0.00 0.00
FINF30140002	254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	05/13/2025 05/13/2040	405,000.000 3.5000	100.0000 0.0000	1,890.00 0.00	0.00 0.00	1,890.00 0.00	0.00 0.00
FINF30140002	55903VBD4	WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	03/15/2025 03/15/2042	830,000.000 5.0500	100.0000 0.0000	12,543.64 0.00	202.00 0.00	12,341.64 0.00	0.00 0.00
FINF30140002	55903VBE2	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	03/15/2025 03/15/2052	1,335,000.000 5.1410	100.0000 0.0000	23,764.98 0.00	3,556.57 0.00	20,208.41 0.00	0.00 0.00
FINF30140002	55903VBF9	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	03/15/2025 03/15/2062	165,000.000 5.3910	100.0000 0.0000	2,619.13 0.00	0.00 0.00	2,619.13 0.00	0.00 0.00
FINF30140002	949746RF0	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	01/15/2025 01/15/2044	95,000.000 5.6060	100.0000 0.0000	2,455.74 0.00	0.00 0.00	2,455.74 0.00	0.00 0.00
FINF30140002	95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	01/23/2025 01/23/2035	170,000.000 5.4990	100.0000 0.0000	5,728.89 0.00	1,626.02 0.00	4,102.87 0.00	0.00 0.00
FINF30140002	95000U2M4	WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	04/04/2025 04/04/2051	60,000.000 5.0130	100.0000 0.0000	726.89 0.00	0.00 0.00	726.89 0.00	0.00 0.00
FINF30140002	95000U2Z5	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	04/25/2025 04/25/2053	1,205,000.000 4.6110	100.0000 0.0000	10,186.47 0.00	0.00 0.00	10,186.47 0.00	0.00 0.00
FINF30140002	95000U2Q5	WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	04/30/2025 04/30/2041	65,000.000 3.0680	100.0000 0.0000	337.91 0.00	0.00 0.00	337.91 0.00	0.00 0.00
FINF30140002	94974BGE4	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	05/04/2025 11/04/2044	270,000.000 4.6500	100.0000 0.0000	1,987.88 0.00	0.00 0.00	1,987.88 0.00	0.00 0.00
FINF30140002	94974BGQ7	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	05/17/2025 11/17/2045	215,000.000 4.9000	100.0000 0.0000	1,287.61 0.00	0.00 0.00	1,287.61 0.00	0.00 0.00
FINF30140002	94974BGU8	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	06/07/2025 12/07/2046	300,000.000 4.7500	100.0000 0.0000	950.00 0.00	0.00 0.00	950.00 0.00	0.00 0.00

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	Security ID	Security Description	Maturity Date	Shares	% Expense	Accrued Expense	Received Expense	Receivable Expense	Unrealized Ccy
			Settle Date	Interest Rate	% Reclaim	Accrued Reclaim	Received Reclaim	Receivable Reclaim	Gain/Loss
FINF30140002	94974BGT1	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	06/14/2025 06/14/2046	235,000.000 4.4000	100.0000 0.0000	488.28 0.00	0.00 0.00	488.28 0.00	0.00 0.00
FINF30140002	961214EY5	WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	05/18/2025 11/18/2041	190,000.000 3.1330	100.0000 0.0000	711.02 0.00	0.00 0.00	711.02 0.00	0.00 0.00
FINF30140002	961214FW8	WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	05/20/2025 11/20/2035	225,000.000 5.6180	100.0000 0.0000	1,439.61 0.00	0.00 0.00	1,439.61 0.00	0.00 0.00
FINF30140002	96950FAF1	WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	04/15/2025 04/15/2040	105,000.000 6.3000	100.0000 0.0000	1,396.50 0.00	0.00 0.00	1,396.50 0.00	0.00 0.00
FINF30140002	96950FAK0	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	05/15/2025 11/15/2043	75,000.000 5.8000	100.0000 0.0000	555.83 0.00	0.00 0.00	555.83 0.00	0.00 0.00
FINF30140002	969457BV1	WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	06/24/2025 06/24/2044	70,000.000 5.7500	100.0000 0.0000	78.26 0.00	0.00 0.00	78.26 0.00	0.00 0.00
TOTAL INTEREST NET RECEIVABLE								1,855,512.35	0.00
TOTAL INTEREST TAX EXPENSE PAYABLE								0.00	0.00
TOTAL INTEREST TAX RECLAIM RECEIVABLE								0.00	0.00
TOTAL PENDING INTEREST RECEIVABLE								12,011.36	0.00
GROSS INTEREST RECEIVABLE								1,867,523.71	0.00
TOTAL UNREALIZED CURRENCY GAIN/LOSS EOP									0.00
LESS: UNREALIZED CURRENCY GAIN/LOSS BOP									0.00
NET CHANGE IN UNREALIZED CURRENCY GAIN/LOSS									0.00

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04/21/2025 14:30:58 EDT (GMT -4)



5500 Contributions Expenses & Transfers Report

Report ID: M2570E

Status:FINAL

LIABILITY HEDGING-FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Transaction Description	Tran Code	Effective Date	Shares	Amount	Cost
INCOME								
	OTHER INCOME							
FINF30140002	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	Consent Fee	CD	12/03/2024	0.000	3,390.00	0.00
FINF30140002	035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	Consent Fee	CD	12/03/2024	0.000	8,100.00	0.00
FINF30140002	035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	Consent Fee	CD	12/03/2024	0.000	1,800.00	0.00
FINF30140002	05526DBF1	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	Consent Fee	CD	05/01/2024	0.000	2,850.00	0.00
FINF30140002	05526DBT1	BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	Consent Fee	CD	05/01/2024	0.000	6,250.00	0.00
FINF30140002	126650DP2	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	Consent Fee	CD	12/18/2024	0.000	13,650.00	0.00
FINF30140002	14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	Consent Fee	CD	08/13/2024	0.000	1,170.00	0.00
FINF30140002	14448CBD5	CARRIER GLOBAL CORP 6.200% 03/15/2054 DD 11/30/23	Consent Fee	CD	08/13/2024	0.000	510.00	0.00
FINF30140002	25470DBL2	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	Consent Fee	CD	06/12/2024	0.000	3,450.00	0.00
FINF30140002	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	Consent Fee	CD	10/07/2024	0.000	180.00	0.00
TOTAL OTHER INCOME							41,350.00	0.00
TOTAL INCOME							41,350.00	0.00
EXPENSES								
	BANK OR TRUST COMPANY TRUSTEE/CUSTODY FEES							
FINF30110002	EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES ADR	TEVA PHARMACEUTICAL INDUSTRIES ADR	CW	01/18/2024	0.000	(28.78)	0.00
FINF30130002	EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES ADR	TEVA PHARMACEUTICAL INDUSTRIES ADR	CW	01/18/2024	0.000	(2.76)	0.00
FINF30140002	EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES ADR	TEVA PHARMACEUTICAL INDUSTRIES ADR	CW	01/18/2024	0.000	(9.43)	0.00
TOTAL BANK OR TRUST COMPANY TRUSTEE/CUSTODY FEES							(40.97)	0.00
TOTAL EXPENSES							(40.97)	0.00
OTHER								
	TRANSFERS TO THE PLAN							
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	01/02/2024	0.000	2,000,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	01/31/2024	0.000	2,000,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	02/29/2024	0.000	1,500,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CD	03/29/2024	0.000	1,500,000.00	0.00



5500 Contributions Expenses & Transfers Report

Report ID: M2570E

Status:FINAL

LIABILITY HEDGING-FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Transaction Description	Tran Code	Effective Date	Shares	Amount	Cost
FINF30070002	NA9123459	UNITED STATES	DESC: XFER TO LIABILITY HEDGING 742682	CD	06/03/2024	0.000	1,900,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	08/01/2024	0.000	1,700,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	10/02/2024	0.000	800,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	11/01/2024	0.000	1,550,000.00	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CD	12/02/2024	0.000	1,770,000.00	0.00
TOTAL TRANSFERS TO THE PLAN							14,720,000.00	0.00
TRANSFERS FROM THE PLAN								
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	01/02/2024	0.000	(2,000,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	01/31/2024	0.000	(2,000,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	02/29/2024	0.000	(1,500,000.00)	0.00
FINF30110002	NA9123459	UNITED STATES	CASH CONSOLIDATION	CW	03/13/2024	0.000	(1,419.25)	0.00
FINF30130002	NA9123459	UNITED STATES	CASH CONSOLIDATION	CW	03/13/2024	0.000	(136.40)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER TO LIABILITY HEDGING	CW	03/29/2024	0.000	(1,500,000.00)	0.00
FINF30110002	NA9123459	UNITED STATES	CASH CONSOLIDATION TO PLANS	CW	04/25/2024	0.000	(2.52)	0.00
FINF30130002	NA9123459	UNITED STATES	CASH CONSOLIDATION TO PLANS	CW	04/25/2024	0.000	(0.24)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING 742560 & 742561	CW	06/03/2024	0.000	(1,900,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	08/01/2024	0.000	(1,700,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGIN	CW	10/02/2024	0.000	(800,000.00)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	11/01/2024	0.000	(1,550,000.00)	0.00
FINF30140002	NA9123459	UNITED STATES	CASH CONSOLIDATION TO STIF	CW	11/12/2024	0.000	(331,339.74)	0.00
FINF30070002	NA9123459	UNITED STATES	XFER FROM LIABILITY HEDGING	CW	12/02/2024	0.000	(1,770,000.00)	0.00
TOTAL TRANSFERS FROM THE PLAN							(15,052,898.15)	0.00
TOTAL OTHER							(332,898.15)	0.00
GRAND TOTAL							(291,589.12)	0.00



5500 Contributions Expenses & Transfers Report

Report ID: M2570E

Status:FINAL

LIABILITY HEDGING-FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Effective Date	Shares	Amount	Cost



5500 Realized Gain & Loss Summary Report

Report ID: M2571ES
Status:FINAL
LIABILITY HEDGING POOL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

Description	Proceeds	Cost	Realized Gain/Loss
SALES			
INTEREST-BEARING CASH	0.31	(0.32)	(0.01)
U. S. GOVERNMENT SECURITIES	76,881,536.20	(77,284,791.08)	(403,254.88)
CORPORATE DEBT INSTRUMENTS	56,603,040.47	(57,784,364.54)	(1,181,324.07)
OTHER INVESTMENTS	590,421.75	(615,141.40)	(24,719.65)
TOTAL SALES	134,074,998.73	(135,684,297.34)	(1,609,298.61)
CORPORATE ACTIONS			
	624,515.27	(653,630.00)	(29,114.73)
	2,939.14	(2,294.40)	644.74
TOTAL CORPORATE ACTIONS	627,454.41	(655,924.40)	(28,469.99)
REALIZED GAIN/LOSS ON FUTURES CONTRACTS			
	(4.98)	0.00	(4.98)
GRAND TOTAL REALIZED GAIN LOSS	134,702,448.16	(136,340,221.74)	(1,637,773.58)



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
SALES							
INTEREST-BEARING CASH							
AA9123487	AUSTRALIAN DOLLAR		S	06/06/2024	0.110	0.08	0.01
FINF30110002						(0.07)	
FJ9123483	JAPANESE YEN		S	10/04/2024	(56.000)	(0.40)	(0.02)
FINF30110002						0.38	
TOTAL INTEREST-BEARING CASH						(0.32)	
						0.31	(0.01)
U. S. GOVERNMENT SECURITIES							
912810TT5	U S TREASURY BOND		S	01/02/2024	(340,000.000)	(345,314.20)	(3,986.07)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					341,328.13	
912810TT5	U S TREASURY BOND		S	01/04/2024	(30,000.000)	(30,455.66)	(598.75)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					29,856.91	
912810TT5	U S TREASURY BOND		S	01/04/2024	(35,000.000)	(35,531.61)	(658.90)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					34,872.71	
912810TT5	U S TREASURY BOND		S	01/03/2024	(300,000.000)	(304,556.64)	(2,857.42)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					301,699.22	
912810TT5	U S TREASURY BOND		S	01/03/2024	(365,000.000)	(370,621.34)	(3,226.03)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					367,395.31	
912810TT5	U S TREASURY BOND		S	01/05/2024	(15,000.000)	(15,214.24)	(422.83)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					14,791.41	
912810TT5	U S TREASURY BOND		S	01/09/2024	(5,000.000)	(5,071.41)	(137.03)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					4,934.38	
912810TT5	U S TREASURY BOND		S	01/11/2024	(50,000.000)	(50,713.04)	(1,431.79)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					49,281.25	
912810TT5	U S TREASURY BOND		S	01/11/2024	(60,000.000)	(60,855.65)	(1,633.77)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					59,221.88	
912810TT5	U S TREASURY BOND		S	01/11/2024	(175,000.000)	(177,740.94)	(4,408.91)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					173,332.03	
912810TT5	U S TREASURY BOND	IMA #: 0116B1Q9055C016039	S	01/10/2024	(370,000.000)	(376,240.05)	(12,989.66)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					363,250.39	
912810TT5	U S TREASURY BOND		S	01/18/2024	(30,000.000)	(30,362.61)	(1,621.32)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					28,741.29	
912810TT5	U S TREASURY BOND		S	01/18/2024	(35,000.000)	(35,435.78)	(1,768.93)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					33,666.85	
912810TT5	U S TREASURY BOND		S	01/18/2024	(60,000.000)	(60,725.23)	(3,333.82)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					57,391.41	
912810TT5	U S TREASURY BOND		S	01/19/2024	(25,000.000)	(25,233.63)	(1,241.44)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					23,992.19	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(25,000.000)	(25,289.52) 23,996.09	(1,293.43)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(25,000.000)	(25,238.98) 24,000.00	(1,238.98)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(30,000.000)	(30,362.61) 28,753.13	(1,609.48)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(30,000.000)	(30,362.61) 28,762.50	(1,600.11)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/19/2024	(30,000.000)	(30,347.42) 28,800.00	(1,547.42)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/22/2024	(45,000.000)	(45,409.88) 43,409.00	(2,000.88)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/23/2024	(10,000.000)	(10,091.08) 9,561.68	(529.40)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/23/2024	(20,000.000)	(20,182.17) 19,188.98	(993.19)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/24/2024	(30,000.000)	(30,194.65) 28,563.16	(1,631.49)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/23/2024	(35,000.000)	(35,318.80) 33,606.70	(1,712.10)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/24/2024	(30,000.000)	(30,273.25) 28,640.51	(1,632.74)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/24/2024	(30,000.000)	(30,273.25) 28,877.34	(1,395.91)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/25/2024	(35,000.000)	(35,211.89) 33,430.47	(1,781.42)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/25/2024	(35,000.000)	(35,227.09) 33,528.91	(1,698.18)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/26/2024	(20,000.000)	(20,121.08) 19,088.20	(1,032.88)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/29/2024	(70,000.000)	(70,423.79) 67,642.97	(2,780.82)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/29/2024	(120,000.000)	(120,726.49) 115,387.50	(5,338.99)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	01/31/2024	(30,000.000)	(30,172.99) 29,587.50	(585.49)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/01/2024	(35,000.000)	(35,163.93) 35,195.37	31.44
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/01/2024	(205,000.000)	(205,960.15) 204,959.96	(1,000.19)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/06/2024	(10,000.000)	(10,046.84) 9,687.85	(358.99)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/05/2024	(515,000.000)	(517,412.09) 495,063.87	(22,348.22)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TT5	U S TREASURY BOND		S	02/06/2024	(5,000.000)	(5,023.42)	(186.31)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					4,837.11	
912810TT5	U S TREASURY BOND		S	02/06/2024	(5,000.000)	(5,023.42)	(178.89)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					4,844.53	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(871.80)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,221.87	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(865.55)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,228.12	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(737.42)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,356.25	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(728.04)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,365.63	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(724.92)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,368.75	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(718.67)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,375.00	
912810TT5	U S TREASURY BOND		S	02/06/2024	(20,000.000)	(20,093.67)	(696.79)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					19,396.88	
912810TT5	U S TREASURY BOND		S	02/06/2024	(25,000.000)	(25,117.10)	(917.88)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					24,199.22	
912810TT5	U S TREASURY BOND		S	02/06/2024	(30,000.000)	(30,140.51)	(1,124.88)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					29,015.63	
912810TT5	U S TREASURY BOND		S	02/06/2024	(30,000.000)	(30,140.51)	(1,087.38)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					29,053.13	
912810TT5	U S TREASURY BOND		S	02/06/2024	(40,000.000)	(40,187.35)	(1,715.47)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					38,471.88	
912810TT5	U S TREASURY BOND		S	02/06/2024	(45,000.000)	(45,210.77)	(1,624.06)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					43,586.71	
912810TT5	U S TREASURY BOND		S	02/07/2024	(65,000.000)	(65,304.44)	(2,605.09)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					62,699.35	
912810TT5	U S TREASURY BOND		S	02/07/2024	(195,000.000)	(195,178.87)	(7,034.34)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					188,144.53	
912810TT5	U S TREASURY BOND		S	02/07/2024	(495,000.000)	(496,939.44)	(19,341.78)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					477,597.66	
912810TT5	U S TREASURY BOND		S	02/08/2024	(30,000.000)	(29,961.54)	(1,180.29)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					28,781.25	
912810TT5	U S TREASURY BOND		S	02/09/2024	(295,000.000)	(293,691.83)	(11,114.28)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					282,577.55	
912810TT5	U S TREASURY BOND		S	02/12/2024	(670,000.000)	(667,054.78)	(27,623.53)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					639,431.25	
912810TT5	U S TREASURY BOND		S	02/12/2024	(690,000.000)	(686,966.85)	(25,105.91)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					661,860.94	
912810TT5	U S TREASURY BOND		S	02/12/2024	(690,000.000)	(686,966.86)	(25,105.92)
FINF30140002	4.125% 08/15/2053 DD 08/15/23					661,860.94	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/13/2024	(665,000.000)	(662,076.76) 628,632.82	(33,443.94)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/13/2024	(1,725,000.000)	(1,717,417.14) 1,629,855.47	(87,561.67)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/28/2024	(100,000.000)	(99,560.42) 94,878.90	(4,681.52)
912810TT5 FINF30140002	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23		S	02/09/2024	(60,000.000)	(59,736.24) 57,421.88	(2,314.36)
912810TU2 FINF30140002	U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23		S	01/04/2024	(30,000.000)	(30,735.90) 30,274.22	(461.68)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(10,000.000)	(10,582.65) 10,521.10	(61.55)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(10,000.000)	(10,582.65) 10,522.66	(59.99)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(15,000.000)	(15,873.97) 15,776.95	(97.02)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(20,000.000)	(21,165.29) 21,025.00	(140.29)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(40,000.000)	(42,330.58) 42,059.37	(271.21)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/13/2024	(75,000.000)	(79,369.84) 78,779.30	(590.54)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/14/2024	(35,000.000)	(37,034.02) 36,871.68	(162.34)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/15/2024	(20,000.000)	(21,157.88) 21,095.31	(62.57)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/15/2024	(35,000.000)	(37,027.89) 36,963.28	(64.61)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/15/2024	(40,000.000)	(42,317.59) 42,200.00	(117.59)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	IMA #: 0220B1Q9222C013702	S	02/20/2024	(65,000.000)	(68,754.67) 68,437.89	(316.78)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/16/2024	(25,000.000)	(26,447.35) 26,222.66	(224.69)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/16/2024	(55,000.000)	(58,177.03) 57,775.78	(401.25)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/21/2024	(35,000.000)	(37,010.30) 36,517.44	(492.86)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/20/2024	(50,000.000)	(52,888.21) 52,681.64	(206.57)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/20/2024	(90,000.000)	(95,197.82) 94,514.06	(683.76)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	02/21/2024	(35,000.000)	(37,010.30) 36,531.25	(479.05)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0	U S TREASURY BOND		S	02/21/2024	(40,000.000)	(42,293.57)	(587.32)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					41,706.25	
912810TV0	U S TREASURY BOND		S	02/21/2024	(40,000.000)	(42,293.57)	(512.32)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					41,781.25	
912810TV0	U S TREASURY BOND		S	02/21/2024	(310,000.000)	(327,775.13)	(3,970.44)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					323,804.69	
912810TV0	U S TREASURY BOND		S	02/22/2024	(20,000.000)	(21,146.78)	(199.91)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					20,946.87	
912810TV0	U S TREASURY BOND		S	02/22/2024	(30,000.000)	(31,720.17)	(338.53)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,381.64	
912810TV0	U S TREASURY BOND		S	02/22/2024	(170,000.000)	(179,747.65)	(2,057.81)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					177,689.84	
912810TV0	U S TREASURY BOND		S	02/22/2024	(240,000.000)	(253,761.39)	(2,905.14)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					250,856.25	
912810TV0	U S TREASURY BOND		S	02/26/2024	(140,000.000)	(148,030.95)	(303.61)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					147,727.34	
912810TV0	U S TREASURY BOND		S	02/26/2024	(155,000.000)	(163,891.41)	(336.14)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					163,555.27	
912810TV0	U S TREASURY BOND		S	02/28/2024	(20,000.000)	(21,144.92)	(99.61)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					21,045.31	
912810TV0	U S TREASURY BOND		S	02/28/2024	(65,000.000)	(68,721.40)	(258.12)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					68,463.28	
912810TV0	U S TREASURY BOND		S	02/28/2024	(80,000.000)	(84,579.69)	(242.19)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					84,337.50	
912810TV0	U S TREASURY BOND		S	02/28/2024	(100,000.000)	(105,725.23)	(397.10)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					105,328.13	
912810TV0	U S TREASURY BOND		S	02/29/2024	(40,000.000)	(42,336.45)	119.80
FINF30140002	4.750% 11/15/2053 DD 11/15/23					42,456.25	
912810TV0	U S TREASURY BOND		S	02/29/2024	(45,000.000)	(47,628.50)	198.06
FINF30140002	4.750% 11/15/2053 DD 11/15/23					47,826.56	
912810TV0	U S TREASURY BOND		S	02/29/2024	(80,000.000)	(84,672.89)	439.61
FINF30140002	4.750% 11/15/2053 DD 11/15/23					85,112.50	
912810TV0	U S TREASURY BOND		S	03/01/2024	(50,000.000)	(52,920.56)	16.94
FINF30140002	4.750% 11/15/2053 DD 11/15/23					52,937.50	
912810TV0	U S TREASURY BOND		S	03/04/2024	(140,000.000)	(148,246.77)	1,077.45
FINF30140002	4.750% 11/15/2053 DD 11/15/23					149,324.22	
912810TV0	U S TREASURY BOND		S	03/04/2024	(240,000.000)	(254,137.31)	1,350.19
FINF30140002	4.750% 11/15/2053 DD 11/15/23					255,487.50	
912810TV0	U S TREASURY BOND		S	03/05/2024	(60,000.000)	(63,675.47)	974.53
FINF30140002	4.750% 11/15/2053 DD 11/15/23					64,650.00	
912810TV0	U S TREASURY BOND		S	03/05/2024	(175,000.000)	(185,720.13)	2,985.92
FINF30140002	4.750% 11/15/2053 DD 11/15/23					188,706.05	
912810TV0	U S TREASURY BOND		S	03/05/2024	(250,000.000)	(265,090.40)	4,958.43
FINF30140002	4.750% 11/15/2053 DD 11/15/23					270,048.83	

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5500 Realized Gain & Loss Detail Report

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LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0	U S TREASURY BOND		S	03/07/2024	(40,000.000)	(42,488.34)	749.16
FINF30140002	4.750% 11/15/2053 DD 11/15/23					43,237.50	
912810TV0	U S TREASURY BOND		S	03/07/2024	(45,000.000)	(47,793.26)	1,207.52
FINF30140002	4.750% 11/15/2053 DD 11/15/23					49,000.78	
912810TV0	U S TREASURY BOND		S	03/07/2024	(110,000.000)	(116,863.81)	2,176.82
FINF30140002	4.750% 11/15/2053 DD 11/15/23					119,040.63	
912810TV0	U S TREASURY BOND		S	03/11/2024	(20,000.000)	(21,259.59)	387.21
FINF30140002	4.750% 11/15/2053 DD 11/15/23					21,646.80	
912810TV0	U S TREASURY BOND		S	03/11/2024	(25,000.000)	(26,564.58)	497.92
FINF30140002	4.750% 11/15/2053 DD 11/15/23					27,062.50	
912810TV0	U S TREASURY BOND		S	03/11/2024	(10,000.000)	(10,637.03)	183.28
FINF30140002	4.750% 11/15/2053 DD 11/15/23					10,820.31	
912810TV0	U S TREASURY BOND		S	03/11/2024	(15,000.000)	(15,955.55)	274.92
FINF30140002	4.750% 11/15/2053 DD 11/15/23					16,230.47	
912810TV0	U S TREASURY BOND		S	03/11/2024	(15,000.000)	(15,944.69)	290.47
FINF30140002	4.750% 11/15/2053 DD 11/15/23					16,235.16	
912810TV0	U S TREASURY BOND		S	03/11/2024	(40,000.000)	(42,498.67)	788.83
FINF30140002	4.750% 11/15/2053 DD 11/15/23					43,287.50	
912810TV0	U S TREASURY BOND		S	03/11/2024	(155,000.000)	(164,761.81)	2,323.35
FINF30140002	4.750% 11/15/2053 DD 11/15/23					167,085.16	
912810TV0	U S TREASURY BOND		S	03/12/2024	(680,000.000)	(722,826.01)	8,811.49
FINF30140002	4.750% 11/15/2053 DD 11/15/23					731,637.50	
912810TV0	U S TREASURY BOND		S	03/14/2024	(35,000.000)	(37,226.26)	(413.51)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					36,812.75	
912810TV0	U S TREASURY BOND		S	03/14/2024	(5,000.000)	(5,316.96)	(54.85)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					5,262.11	
912810TV0	U S TREASURY BOND		S	03/14/2024	(60,000.000)	(63,816.44)	(633.63)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					63,182.81	
912810TV0	U S TREASURY BOND		S	03/19/2024	(55,000.000)	(58,452.35)	(614.26)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					57,838.09	
912810TV0	U S TREASURY BOND		S	03/19/2024	(200,000.000)	(212,553.98)	(2,585.23)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					209,968.75	
912810TV0	U S TREASURY BOND		S	03/19/2024	(300,000.000)	(318,830.97)	(3,784.09)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					315,046.88	
912810TV0	U S TREASURY BOND		S	03/19/2024	(330,000.000)	(350,714.07)	(4,162.51)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					346,551.56	
912810TV0	U S TREASURY BOND		S	03/20/2024	(20,000.000)	(21,220.83)	(272.39)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					20,948.44	
912810TV0	U S TREASURY BOND		S	03/20/2024	(50,000.000)	(53,114.19)	(485.28)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					52,628.91	
912810TV0	U S TREASURY BOND		S	03/20/2024	(60,000.000)	(63,699.06)	(760.00)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					62,939.06	
912810TV0	U S TREASURY BOND		S	03/21/2024	(5,000.000)	(5,305.21)	(57.55)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					5,247.66	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0	U S TREASURY BOND		S	03/22/2024	(15,000.000)	(15,913.97)	0.09
FINF30140002	4.750% 11/15/2053 DD 11/15/23					15,914.06	
912810TV0	U S TREASURY BOND		S	03/22/2024	(25,000.000)	(26,523.28)	27.50
FINF30140002	4.750% 11/15/2053 DD 11/15/23					26,550.78	
912810TV0	U S TREASURY BOND		S	03/26/2024	(30,000.000)	(31,820.03)	(165.34)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,654.69	
912810TV0	U S TREASURY BOND		S	03/26/2024	(85,000.000)	(90,156.75)	(667.69)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					89,489.06	
912810TV0	U S TREASURY BOND		S	03/28/2024	(45,000.000)	(47,824.68)	247.98
FINF30140002	4.750% 11/15/2053 DD 11/15/23					48,072.66	
912810TV0	U S TREASURY BOND		S	03/28/2024	(45,000.000)	(47,824.68)	269.07
FINF30140002	4.750% 11/15/2053 DD 11/15/23					48,093.75	
912810TV0	U S TREASURY BOND		S	04/01/2024	(30,000.000)	(31,879.69)	(417.19)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,462.50	
912810TV0	U S TREASURY BOND	IMA #: 0403B1Q9223C010640	S	04/01/2024	(30,000.000)	(31,825.18)	(423.62)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,401.56	
912810TV0	U S TREASURY BOND	IMA #: 0403B1Q9054C011053	S	04/02/2024	(30,000.000)	(31,825.18)	(587.68)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,237.50	
912810TV0	U S TREASURY BOND		S	04/02/2024	(65,000.000)	(68,965.22)	(1,324.59)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					67,640.63	
912810TV0	U S TREASURY BOND		S	04/02/2024	(270,000.000)	(286,470.91)	(4,953.72)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					281,517.19	
912810TV0	U S TREASURY BOND		S	04/02/2024	(360,000.000)	(381,961.21)	(6,604.96)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					375,356.25	
912810TV0	U S TREASURY BOND		S	04/04/2024	(10,000.000)	(10,600.90)	(194.65)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					10,406.25	
912810TV0	U S TREASURY BOND		S	04/04/2024	(30,000.000)	(31,802.70)	(583.95)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					31,218.75	
912810TV0	U S TREASURY BOND		S	04/03/2024	(35,000.000)	(37,123.36)	(732.93)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					36,390.43	
912810TV0	U S TREASURY BOND		S	04/03/2024	(50,000.000)	(53,033.37)	(1,041.18)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					51,992.19	
912810TV0	U S TREASURY BOND		S	04/04/2024	(95,000.000)	(100,748.79)	(1,770.66)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					98,978.13	
912810TV0	U S TREASURY BOND		S	04/05/2024	(20,000.000)	(21,201.80)	(551.80)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					20,650.00	
912810TV0	U S TREASURY BOND		S	04/05/2024	(25,000.000)	(26,502.25)	(572.56)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					25,929.69	
912810TV0	U S TREASURY BOND		S	04/08/2024	(35,000.000)	(37,084.00)	(968.37)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					36,115.63	
912810TV0	U S TREASURY BOND		S	04/09/2024	(90,000.000)	(95,307.80)	(1,398.43)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					93,909.37	
912810TV0	U S TREASURY BOND		S	04/09/2024	(130,000.000)	(137,666.82)	(2,019.94)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					135,646.88	

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LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	IMA #: 0412B1Q9056C009868	S	04/09/2024	(140,000.000)	(148,269.41) 145,692.97	(2,576.44)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/09/2024	(230,000.000)	(243,567.75) 239,523.44	(4,044.31)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/11/2024	(15,000.000)	(15,864.09) 15,196.82	(667.27)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/11/2024	(25,000.000)	(26,440.14) 25,405.18	(1,034.96)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/11/2024	(20,000.000)	(21,152.11) 20,289.76	(862.35)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/12/2024	(5,000.000)	(5,288.03) 5,131.23	(156.80)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/12/2024	(30,000.000)	(31,728.17) 30,774.49	(953.68)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(10,000.000)	(10,576.06) 10,021.44	(554.62)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(25,000.000)	(26,440.14) 25,121.97	(1,318.17)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(30,000.000)	(31,728.17) 30,058.47	(1,669.70)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(35,000.000)	(37,016.20) 35,008.20	(2,008.00)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/15/2024	(45,000.000)	(47,592.26) 45,407.81	(2,184.45)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/17/2024	(20,000.000)	(21,138.88) 20,080.47	(1,058.41)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/17/2024	(25,000.000)	(26,423.60) 25,089.84	(1,333.76)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/17/2024	(35,000.000)	(36,994.36) 35,258.40	(1,735.96)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/16/2024	(45,000.000)	(47,592.26) 44,887.50	(2,704.76)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/18/2024	(40,000.000)	(42,258.41) 40,050.00	(2,208.41)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/18/2024	(55,000.000)	(58,105.31) 55,120.31	(2,985.00)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/18/2024	(145,000.000)	(153,186.72) 145,181.25	(8,005.47)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/23/2024	(15,000.000)	(15,792.49) 15,105.47	(687.02)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/23/2024	(25,000.000)	(26,320.81) 25,195.32	(1,125.49)
912810TV0 FINF30140002	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23		S	04/24/2024	(20,000.000)	(21,016.71) 19,959.38	(1,057.33)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0	U S TREASURY BOND		S	04/24/2024	(75,000.000)	(78,767.81)	(4,189.69)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					74,578.12	
912810TV0	U S TREASURY BOND		S	04/24/2024	(55,000.000)	(57,674.34)	(2,777.46)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					54,896.88	
912810TV0	U S TREASURY BOND		S	04/25/2024	(10,000.000)	(10,486.24)	(583.11)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					9,903.13	
912810TV0	U S TREASURY BOND	IMA #: 0429B1Q9056C009481	S	04/25/2024	(25,000.000)	(26,140.34)	(1,390.34)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					24,750.00	
912810TV0	U S TREASURY BOND	IMA #: 0429B1Q9051C009414	S	04/25/2024	(10,000.000)	(10,456.14)	(556.14)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					9,900.00	
912810TV0	U S TREASURY BOND		S	04/26/2024	(35,000.000)	(36,677.52)	(1,836.11)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					34,841.41	
912810TV0	U S TREASURY BOND		S	04/26/2024	(45,000.000)	(47,156.82)	(2,269.32)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					44,887.50	
912810TV0	U S TREASURY BOND		S	04/26/2024	(80,000.000)	(83,834.34)	(4,259.34)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					79,575.00	
912810TV0	U S TREASURY BOND		S	04/29/2024	(130,000.000)	(135,741.78)	(5,904.28)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					129,837.50	
912810TV0	U S TREASURY BOND		S	04/29/2024	(150,000.000)	(156,625.13)	(6,812.63)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					149,812.50	
912810TV0	U S TREASURY BOND		S	04/30/2024	(25,000.000)	(26,074.78)	(1,211.50)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					24,863.28	
912810TV0	U S TREASURY BOND		S	04/30/2024	(40,000.000)	(41,719.66)	(1,932.16)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					39,787.50	
912810TV0	U S TREASURY BOND		S	04/30/2024	(65,000.000)	(67,835.48)	(3,008.14)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					64,827.34	
912810TV0	U S TREASURY BOND		S	04/30/2024	(70,000.000)	(73,053.59)	(3,359.84)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					69,693.75	
912810TV0	U S TREASURY BOND		S	04/30/2024	(80,000.000)	(83,527.01)	(3,764.51)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					79,762.50	
912810TV0	U S TREASURY BOND		S	05/02/2024	(10,000.000)	(10,299.83)	(258.85)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					10,040.98	
912810TV0	U S TREASURY BOND		S	05/01/2024	(40,000.000)	(41,212.24)	(1,237.24)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					39,975.00	
912810TV0	U S TREASURY BOND		S	05/01/2024	(80,000.000)	(82,425.06)	(2,350.06)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					80,075.00	
912810TV0	U S TREASURY BOND		S	05/02/2024	(15,000.000)	(15,449.75)	(398.18)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					15,051.57	
912810TV0	U S TREASURY BOND		S	05/02/2024	(20,000.000)	(20,606.12)	(659.24)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					19,946.88	
912810TV0	U S TREASURY BOND		S	05/06/2024	(5,000.000)	(5,149.92)	(58.51)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					5,091.41	
912810TV0	U S TREASURY BOND		S	05/06/2024	(25,000.000)	(25,725.70)	(268.67)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					25,457.03	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TV0	U S TREASURY BOND		S	05/07/2024	(105,000.000)	(108,047.11)	(438.52)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					107,608.59	
912810TV0	U S TREASURY BOND		S	05/08/2024	(20,000.000)	(20,580.40)	(183.52)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					20,396.88	
912810TV0	U S TREASURY BOND		S	05/08/2024	(180,000.000)	(185,191.01)	(1,865.22)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					183,325.79	
912810TV0	U S TREASURY BOND		S	05/09/2024	(40,000.000)	(41,153.56)	(291.06)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					40,862.50	
912810TV0	U S TREASURY BOND		S	05/09/2024	(45,000.000)	(46,297.75)	(299.32)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					45,998.43	
912810TV0	U S TREASURY BOND		S	05/13/2024	(310,000.000)	(318,811.19)	(2,901.81)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					315,909.38	
912810TV0	U S TREASURY BOND		S	05/13/2024	(310,000.000)	(318,811.19)	(2,853.36)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					315,957.83	
912810TV0	U S TREASURY BOND		S	05/13/2024	(675,000.000)	(694,185.65)	(6,107.53)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					688,078.12	
912810TV0	U S TREASURY BOND		S	05/13/2024	(815,000.000)	(838,164.89)	(6,037.16)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					832,127.73	
912810TV0	U S TREASURY BOND		S	05/14/2024	(310,000.000)	(318,811.19)	(2,659.63)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					316,151.56	
912810TV0	U S TREASURY BOND		S	05/14/2024	(535,000.000)	(550,206.40)	(4,004.84)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					546,201.56	
912810TV0	U S TREASURY BOND		S	05/14/2024	(725,000.000)	(745,606.80)	(4,294.30)
FINF30140002	4.750% 11/15/2053 DD 11/15/23					741,312.50	
912810TW8	U S TREASURY BOND		S	01/10/2024	(95,000.000)	(101,543.08)	(1,362.61)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					100,180.47	
912810TW8	U S TREASURY BOND		S	01/12/2024	(145,000.000)	(154,696.82)	(566.35)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					154,130.47	
912810TW8	U S TREASURY BOND		S	01/18/2024	(35,000.000)	(37,340.61)	(1,091.14)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					36,249.47	
912810TW8	U S TREASURY BOND		S	01/23/2024	(40,000.000)	(42,343.35)	(962.10)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					41,381.25	
912810TW8	U S TREASURY BOND		S	02/14/2024	(20,000.000)	(20,706.35)	(175.10)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					20,531.25	
912810TW8	U S TREASURY BOND		S	02/15/2024	(15,000.000)	(15,529.76)	(58.67)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					15,471.09	
912810TW8	U S TREASURY BOND		S	02/16/2024	(30,000.000)	(31,059.52)	(412.64)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					30,646.88	
912810TW8	U S TREASURY BOND		S	02/22/2024	(115,000.000)	(119,061.50)	(2,008.57)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					117,052.93	
912810TW8	U S TREASURY BOND		S	02/27/2024	(20,000.000)	(20,706.35)	(120.41)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					20,585.94	
912810TW8	U S TREASURY BOND		S	02/27/2024	(40,000.000)	(41,412.70)	(525.20)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					40,887.50	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810TW8	U S TREASURY BOND		S	02/27/2024	(60,000.000)	(62,119.04)	(361.23)
FINF30140002	4.750% 11/15/2043 DD 11/15/23					61,757.81	
912810TX6	U S TREASURY BOND		S	05/13/2024	(45,000.000)	(42,275.42)	59.74
FINF30140002	4.250% 02/15/2054 DD 02/15/24					42,335.16	
912810TX6	U S TREASURY BOND		S	05/13/2024	(105,000.000)	(98,642.64)	(73.89)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					98,568.75	
912810TX6	U S TREASURY BOND		S	05/14/2024	(30,000.000)	(28,197.49)	133.76
FINF30140002	4.250% 02/15/2054 DD 02/15/24					28,331.25	
912810TX6	U S TREASURY BOND		S	05/15/2024	(55,000.000)	(51,714.41)	939.50
FINF30140002	4.250% 02/15/2054 DD 02/15/24					52,653.91	
912810TX6	U S TREASURY BOND		S	05/16/2024	(15,000.000)	(14,131.60)	212.15
FINF30140002	4.250% 02/15/2054 DD 02/15/24					14,343.75	
912810TX6	U S TREASURY BOND		S	05/16/2024	(15,000.000)	(14,131.60)	212.15
FINF30140002	4.250% 02/15/2054 DD 02/15/24					14,343.75	
912810TX6	U S TREASURY BOND		S	05/16/2024	(30,000.000)	(28,238.48)	458.40
FINF30140002	4.250% 02/15/2054 DD 02/15/24					28,696.88	
912810TX6	U S TREASURY BOND		S	05/16/2024	(35,000.000)	(32,973.73)	467.68
FINF30140002	4.250% 02/15/2054 DD 02/15/24					33,441.41	
912810TX6	U S TREASURY BOND		S	05/16/2024	(35,000.000)	(32,973.73)	467.68
FINF30140002	4.250% 02/15/2054 DD 02/15/24					33,441.41	
912810TX6	U S TREASURY BOND		S	05/16/2024	(50,000.000)	(47,105.34)	863.41
FINF30140002	4.250% 02/15/2054 DD 02/15/24					47,968.75	
912810TX6	U S TREASURY BOND		S	05/16/2024	(85,000.000)	(80,079.07)	1,175.62
FINF30140002	4.250% 02/15/2054 DD 02/15/24					81,254.69	
912810TX6	U S TREASURY BOND		S	05/16/2024	(150,000.000)	(141,316.01)	2,051.18
FINF30140002	4.250% 02/15/2054 DD 02/15/24					143,367.19	
912810TX6	U S TREASURY BOND		S	05/20/2024	(60,000.000)	(56,560.63)	158.12
FINF30140002	4.250% 02/15/2054 DD 02/15/24					56,718.75	
912810TX6	U S TREASURY BOND		S	05/20/2024	(150,000.000)	(141,401.58)	559.36
FINF30140002	4.250% 02/15/2054 DD 02/15/24					141,960.94	
912810TX6	U S TREASURY BOND	IMA #: 0522B1Q9054C007256	S	05/16/2024	(185,000.000)	(174,468.88)	3,015.50
FINF30140002	4.250% 02/15/2054 DD 02/15/24					177,484.38	
912810TX6	U S TREASURY BOND		S	05/21/2024	(20,000.000)	(18,857.61)	151.77
FINF30140002	4.250% 02/15/2054 DD 02/15/24					19,009.38	
912810TX6	U S TREASURY BOND		S	05/23/2024	(45,000.000)	(42,441.46)	146.82
FINF30140002	4.250% 02/15/2054 DD 02/15/24					42,588.28	
912810TX6	U S TREASURY BOND		S	05/24/2024	(35,000.000)	(33,010.02)	116.93
FINF30140002	4.250% 02/15/2054 DD 02/15/24					33,126.95	
912810TX6	U S TREASURY BOND		S	05/29/2024	(30,000.000)	(28,294.31)	(624.00)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					27,670.31	
912810TX6	U S TREASURY BOND		S	05/29/2024	(45,000.000)	(42,441.46)	(928.96)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					41,512.50	
912810TX6	U S TREASURY BOND		S	05/29/2024	(75,000.000)	(70,735.77)	(1,700.61)
FINF30140002	4.250% 02/15/2054 DD 02/15/24					69,035.16	

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5500 Realized Gain & Loss Detail Report

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912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	05/30/2024	(20,000.000)	(18,854.68) 18,606.25	(248.43)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/03/2024	(40,000.000)	(37,693.07) 38,037.50	344.43
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/05/2024	(40,000.000)	(37,752.18) 38,765.47	1,013.29
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/03/2024	(180,000.000)	(169,618.82) 171,140.63	1,521.81
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/10/2024	(30,000.000)	(28,336.71) 28,312.50	(24.21)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/10/2024	(40,000.000)	(37,782.28) 37,737.50	(44.78)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/04/2024	(60,000.000)	(56,572.10) 57,703.13	1,131.03
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/10/2024	(65,000.000)	(61,396.21) 61,353.91	(42.30)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/13/2024	(535,000.000)	(505,889.24) 517,006.44	11,117.20
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/10/2024	(270,000.000)	(255,030.39) 254,770.31	(260.08)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/17/2024	(15,000.000)	(14,190.53) 14,608.59	418.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/17/2024	(25,000.000)	(23,650.89) 24,343.75	692.86
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/17/2024	(70,000.000)	(66,222.49) 68,107.81	1,885.32
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/17/2024	(185,000.000)	(175,016.57) 180,230.47	5,213.90
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/17/2024	(65,000.000)	(61,492.31) 63,324.22	1,831.91
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/06/2024	(290,000.000)	(273,703.33) 281,039.45	7,336.12
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/25/2024	(45,000.000)	(42,631.91) 44,135.16	1,503.25
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/25/2024	(30,000.000)	(28,436.78) 29,357.81	921.03
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/25/2024	(30,000.000)	(28,436.78) 29,371.88	935.10
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/25/2024	(35,000.000)	(33,176.24) 34,267.19	1,090.95
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/25/2024	(255,000.000)	(241,580.82) 250,338.28	8,757.46
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/25/2024	(595,000.000)	(563,996.15) 584,122.66	20,126.51

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/28/2024	(30,000.000)	(28,535.60) 28,668.75	133.15
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	06/28/2024	(40,000.000)	(38,047.47) 38,375.00	327.53
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/01/2024	(20,000.000)	(19,025.65) 18,725.00	(300.65)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/01/2024	(25,000.000)	(23,787.28) 23,523.43	(263.85)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/01/2024	(50,000.000)	(47,564.12) 46,828.13	(735.99)
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/12/2024	(100,000.000)	(95,568.04) 97,187.50	1,619.46
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/15/2024	(30,000.000)	(28,670.97) 28,912.50	241.53
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/15/2024	(30,000.000)	(28,670.97) 28,940.63	269.66
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/15/2024	(30,000.000)	(28,674.85) 29,053.12	378.27
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/15/2024	(360,000.000)	(344,098.19) 347,231.25	3,133.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/16/2024	(35,000.000)	(33,453.99) 34,168.75	714.76
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/16/2024	(75,000.000)	(71,687.12) 72,855.47	1,168.35
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(15,000.000)	(14,367.30) 14,705.86	338.56
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(35,000.000)	(33,477.09) 34,228.90	751.81
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(35,000.000)	(33,523.70) 34,321.88	798.18
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/17/2024	(155,000.000)	(148,462.10) 151,948.44	3,486.34
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IMA #: 0718B1Q9051C007654	S	07/17/2024	(35,000.000)	(33,523.70) 34,182.42	658.72
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/18/2024	(165,000.000)	(158,078.59) 160,462.50	2,383.91
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/23/2024	(40,000.000)	(38,349.91) 38,437.50	87.59
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/23/2024	(295,000.000)	(282,830.60) 283,522.66	692.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/23/2024	(270,000.000)	(258,861.91) 259,495.31	633.40
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IMA #: 0724B1Q9051C007866	S	07/23/2024	(15,000.000)	(14,381.22) 14,416.41	35.19

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912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IMA #: 0801B1Q9222C011874	S	07/24/2024	(30,000.000)	(28,762.43) 28,879.69	117.26
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/24/2024	(30,000.000)	(28,762.43) 28,889.06	126.63
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/30/2024	(80,000.000)	(76,731.81) 77,850.00	1,118.19
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(30,000.000)	(28,819.23) 29,550.00	730.77
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(35,000.000)	(33,622.44) 34,305.47	683.03
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(65,000.000)	(62,441.67) 63,781.25	1,339.58
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(90,000.000)	(86,447.10) 88,481.25	2,034.15
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(95,000.000)	(91,249.71) 93,382.03	2,132.32
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(100,000.000)	(96,268.40) 98,234.38	1,965.98
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	07/31/2024	(65,000.000)	(62,574.46) 64,339.84	1,765.38
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/01/2024	(110,000.000)	(105,921.75) 109,183.59	3,261.84
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/01/2024	(170,000.000)	(164,049.88) 169,335.94	5,286.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/01/2024	(235,000.000)	(226,774.84) 233,457.81	6,682.97
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/01/2024	(370,000.000)	(356,676.51) 368,092.19	11,415.68
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IMA #: 0802B1Q9055C012497	S	08/01/2024	(85,000.000)	(82,024.94) 84,369.14	2,344.20
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/05/2024	(60,000.000)	(58,007.48) 61,706.25	3,698.77
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(45,000.000)	(43,590.38) 45,803.32	2,212.94
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(45,000.000)	(43,590.38) 45,803.32	2,212.94
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(50,000.000)	(48,439.59) 50,812.50	2,372.91
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(55,000.000)	(53,327.97) 55,653.13	2,325.16
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/06/2024	(55,000.000)	(53,283.55) 55,958.20	2,674.65
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(20,000.000)	(19,421.45) 20,000.00	578.55

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912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(280,000.000)	(271,979.46) 278,731.25	6,751.79
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(330,000.000)	(320,591.57) 328,659.37	8,067.80
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(490,000.000)	(476,029.90) 487,779.69	11,749.79
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(625,000.000)	(607,181.00) 624,414.06	17,233.06
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(165,000.000)	(160,295.78) 164,845.31	4,549.53
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(415,000.000)	(403,304.90) 418,047.66	14,742.76
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(515,000.000)	(500,486.80) 515,160.94	14,674.14
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(710,000.000)	(689,991.52) 713,519.39	23,527.87
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(765,000.000)	(743,441.56) 770,080.08	26,638.52
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(765,000.000)	(743,441.56) 770,139.84	26,698.28
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/12/2024	(1,375,000.000)	(1,336,251.17) 1,377,363.29	41,112.12
912810TX6 FINF30140002	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24		S	08/07/2024	(30,000.000)	(29,144.69) 29,943.75	799.06
912810TZ1 FINF30140002	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24		S	03/12/2024	(265,000.000)	(267,630.39) 268,623.05	992.66
912810TZ1 FINF30140002	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24		S	04/03/2024	(45,000.000)	(44,347.85) 44,121.09	(226.76)
912810TZ1 FINF30140002	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24		S	04/09/2024	(5,000.000)	(4,951.95) 4,936.71	(15.24)
912810TZ1 FINF30140002	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24		S	05/28/2024	(265,000.000)	(258,376.18) 260,124.42	1,748.24
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/12/2024	(90,000.000)	(96,230.54) 96,426.57	196.03
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/12/2024	(170,000.000)	(181,768.80) 182,139.07	370.27
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/13/2024	(50,000.000)	(53,461.41) 53,882.81	421.40
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/14/2024	(70,000.000)	(74,908.21) 75,950.00	1,041.79
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/15/2024	(150,000.000)	(160,519.67) 161,062.50	542.83
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/15/2024	(15,000.000)	(16,051.97) 16,125.00	73.03

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912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 0905B1Q9055C012125	S	08/19/2024	(140,000.000)	(150,236.80) 151,637.50	1,400.70
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/20/2024	(90,000.000)	(96,593.73) 98,409.38	1,815.65
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/21/2024	(25,000.000)	(26,831.59) 27,374.90	543.31
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/21/2024	(45,000.000)	(48,296.87) 49,359.38	1,062.51
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/22/2024	(40,000.000)	(42,930.55) 43,300.00	369.45
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/29/2024	(25,000.000)	(26,833.70) 26,992.19	158.49
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/30/2024	(25,000.000)	(26,834.43) 26,984.38	149.95
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	08/30/2024	(55,000.000)	(59,035.75) 59,365.63	329.88
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/03/2024	(125,000.000)	(134,159.96) 135,429.69	1,269.73
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/03/2024	(175,000.000)	(187,823.94) 189,273.43	1,449.49
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/04/2024	(30,000.000)	(32,212.42) 32,817.19	604.77
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/04/2024	(35,000.000)	(37,576.65) 38,368.75	792.10
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/04/2024	(180,000.000)	(193,295.29) 197,353.13	4,057.84
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/06/2024	(15,000.000)	(16,112.68) 16,551.56	438.88
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/06/2024	(95,000.000)	(102,046.98) 104,856.25	2,809.27
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(45,000.000)	(48,338.04) 50,224.22	1,886.18
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(60,000.000)	(64,450.73) 66,918.75	2,468.02
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(65,000.000)	(69,821.62) 72,434.37	2,612.75
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(75,000.000)	(80,563.41) 83,941.41	3,378.00
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(110,000.000)	(118,159.66) 122,375.00	4,215.34
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(110,000.000)	(118,159.66) 122,379.29	4,219.63
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/11/2024	(125,000.000)	(134,272.35) 139,580.08	5,307.73

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912810UA4	U S TREASURY BOND		S	09/12/2024	(20,000.000)	(21,496.09)	685.16
FINF30140002	4.625% 05/15/2054 DD 05/15/24					22,181.25	
912810UA4	U S TREASURY BOND		S	09/12/2024	(50,000.000)	(53,740.22)	1,603.53
FINF30140002	4.625% 05/15/2054 DD 05/15/24					55,343.75	
912810UA4	U S TREASURY BOND		S	09/12/2024	(55,000.000)	(59,079.83)	1,798.30
FINF30140002	4.625% 05/15/2054 DD 05/15/24					60,878.13	
912810UA4	U S TREASURY BOND		S	09/13/2024	(5,000.000)	(5,374.02)	189.44
FINF30140002	4.625% 05/15/2054 DD 05/15/24					5,563.46	
912810UA4	U S TREASURY BOND		S	09/17/2024	(20,000.000)	(21,524.76)	787.74
FINF30140002	4.625% 05/15/2054 DD 05/15/24					22,312.50	
912810UA4	U S TREASURY BOND		S	09/17/2024	(25,000.000)	(26,905.95)	984.67
FINF30140002	4.625% 05/15/2054 DD 05/15/24					27,890.62	
912810UA4	U S TREASURY BOND		S	09/17/2024	(25,000.000)	(26,894.37)	996.26
FINF30140002	4.625% 05/15/2054 DD 05/15/24					27,890.63	
912810UA4	U S TREASURY BOND		S	09/17/2024	(35,000.000)	(37,668.32)	1,373.08
FINF30140002	4.625% 05/15/2054 DD 05/15/24					39,041.40	
912810UA4	U S TREASURY BOND		S	09/17/2024	(35,000.000)	(37,652.12)	1,394.76
FINF30140002	4.625% 05/15/2054 DD 05/15/24					39,046.88	
912810UA4	U S TREASURY BOND		S	09/17/2024	(35,000.000)	(37,652.12)	1,482.25
FINF30140002	4.625% 05/15/2054 DD 05/15/24					39,134.37	
912810UA4	U S TREASURY BOND		S	09/17/2024	(35,000.000)	(37,652.12)	1,561.55
FINF30140002	4.625% 05/15/2054 DD 05/15/24					39,213.67	
912810UA4	U S TREASURY BOND		S	09/17/2024	(40,000.000)	(43,031.00)	1,869.00
FINF30140002	4.625% 05/15/2054 DD 05/15/24					44,900.00	
912810UA4	U S TREASURY BOND		S	09/17/2024	(45,000.000)	(48,366.20)	1,991.61
FINF30140002	4.625% 05/15/2054 DD 05/15/24					50,357.81	
912810UA4	U S TREASURY BOND		S	09/17/2024	(50,000.000)	(53,788.75)	1,986.44
FINF30140002	4.625% 05/15/2054 DD 05/15/24					55,775.19	
912810UA4	U S TREASURY BOND		S	09/17/2024	(70,000.000)	(75,304.25)	3,052.00
FINF30140002	4.625% 05/15/2054 DD 05/15/24					78,356.25	
912810UA4	U S TREASURY BOND		S	09/17/2024	(75,000.000)	(80,717.84)	2,989.19
FINF30140002	4.625% 05/15/2054 DD 05/15/24					83,707.03	
912810UA4	U S TREASURY BOND		S	09/17/2024	(90,000.000)	(96,819.75)	3,474.00
FINF30140002	4.625% 05/15/2054 DD 05/15/24					100,293.75	
912810UA4	U S TREASURY BOND		S	09/17/2024	(110,000.000)	(118,228.48)	4,988.71
FINF30140002	4.625% 05/15/2054 DD 05/15/24					123,217.19	
912810UA4	U S TREASURY BOND		S	09/17/2024	(50,000.000)	(53,811.89)	1,953.74
FINF30140002	4.625% 05/15/2054 DD 05/15/24					55,765.63	
912810UA4	U S TREASURY BOND	IMA #: 0918B1Q9222C011291	S	09/17/2024	(15,000.000)	(16,155.29)	602.53
FINF30140002	4.625% 05/15/2054 DD 05/15/24					16,757.82	
912810UA4	U S TREASURY BOND		S	09/20/2024	(20,000.000)	(21,541.37)	293.01
FINF30140002	4.625% 05/15/2054 DD 05/15/24					21,834.38	
912810UA4	U S TREASURY BOND		S	09/20/2024	(20,000.000)	(21,541.37)	357.85
FINF30140002	4.625% 05/15/2054 DD 05/15/24					21,899.22	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1001B1Q9056C015493	S	09/26/2024	(55,000.000)	(59,409.60) 59,614.84	205.24
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/27/2024	(40,000.000)	(43,207.25) 43,625.00	417.75
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/27/2024	(55,000.000)	(59,409.96) 59,812.50	402.54
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/27/2024	(120,000.000)	(129,621.74) 130,846.88	1,225.14
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/30/2024	(70,000.000)	(75,653.91) 76,103.13	449.22
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	09/30/2024	(15,000.000)	(16,211.55) 16,272.66	61.11
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/01/2024	(25,000.000)	(27,026.88) 27,410.15	383.27
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/03/2024	(185,000.000)	(199,999.06) 199,771.09	(227.97)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(30,000.000)	(32,432.28) 31,800.00	(632.28)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(30,000.000)	(32,432.28) 31,899.60	(532.68)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(35,000.000)	(37,837.66) 37,094.53	(743.13)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(35,000.000)	(37,837.66) 37,165.63	(672.03)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(40,000.000)	(43,243.04) 42,468.75	(774.29)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(45,000.000)	(48,648.42) 47,717.40	(931.02)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(55,000.000)	(59,459.18) 58,482.62	(976.56)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1007B1Q9222C012054	S	10/04/2024	(50,000.000)	(54,053.80) 52,990.23	(1,063.57)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1007B1Q9055C011929	S	10/04/2024	(40,000.000)	(43,243.04) 42,521.88	(721.16)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1007B1Q9222C012296	S	10/04/2024	(85,000.000)	(91,891.46) 90,342.38	(1,549.08)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9056C006762	S	10/04/2024	(90,000.000)	(97,296.84) 95,656.64	(1,640.20)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/07/2024	(75,000.000)	(81,080.70) 78,996.09	(2,084.61)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9054C009514	S	10/04/2024	(35,000.000)	(37,837.66) 37,187.50	(650.16)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9222C010405	S	10/04/2024	(70,000.000)	(75,675.32) 74,375.00	(1,300.32)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9051C010322	S	10/04/2024	(75,000.000)	(81,080.70) 79,687.50	(1,393.20)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9223C010430	S	10/04/2024	(40,000.000)	(43,243.04) 42,487.50	(755.54)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9223C010490	S	10/04/2024	(70,000.000)	(75,675.32) 74,364.06	(1,311.26)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(65,000.000)	(70,269.94) 69,164.06	(1,105.88)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1008B1Q9055C010843	S	10/04/2024	(40,000.000)	(43,243.04) 42,481.25	(761.79)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/04/2024	(20,000.000)	(21,621.52) 21,238.28	(383.24)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1009B1Q9054C009844	S	10/04/2024	(60,000.000)	(64,829.12) 63,782.81	(1,046.31)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1009B1Q9051C010378	S	10/04/2024	(85,000.000)	(91,841.25) 90,266.02	(1,575.23)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/09/2024	(55,000.000)	(59,412.81) 57,548.05	(1,864.76)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/09/2024	(95,000.000)	(102,548.34) 99,534.77	(3,013.57)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/10/2024	(20,000.000)	(21,556.33) 20,756.25	(800.08)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/10/2024	(40,000.000)	(43,146.47) 41,675.00	(1,471.47)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/10/2024	(85,000.000)	(91,686.25) 88,556.05	(3,130.20)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/11/2024	(30,000.000)	(32,324.57) 31,143.75	(1,180.82)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/11/2024	(45,000.000)	(48,486.86) 46,800.00	(1,686.86)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/11/2024	(70,000.000)	(75,424.00) 72,608.59	(2,815.41)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/11/2024	(155,000.000)	(167,010.29) 161,072.85	(5,937.44)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/15/2024	(40,000.000)	(43,092.83) 41,946.88	(1,145.95)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/17/2024	(20,000.000)	(21,496.37) 20,837.50	(658.87)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/17/2024	(35,000.000)	(37,651.20) 36,657.03	(994.17)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/17/2024	(135,000.000)	(145,226.06) 140,653.13	(4,572.93)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IMA #: 1018B1Q9056C009095	S	10/17/2024	(20,000.000)	(21,486.64) 20,862.50	(624.14)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/21/2024	(20,000.000)	(21,441.71) 20,543.75	(897.96)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/21/2024	(50,000.000)	(53,604.28) 51,347.66	(2,256.62)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/22/2024	(210,000.000)	(225,137.96) 214,659.37	(10,478.59)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/23/2024	(40,000.000)	(42,883.42) 40,700.00	(2,183.42)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/23/2024	(60,000.000)	(64,325.13) 61,209.38	(3,115.75)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/24/2024	(45,000.000)	(48,243.85) 46,130.09	(2,113.76)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	10/28/2024	(60,000.000)	(64,325.13) 60,900.00	(3,425.13)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/05/2024	(40,000.000)	(42,404.25) 40,731.25	(1,673.00)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/05/2024	(80,000.000)	(84,808.51) 82,277.81	(2,530.70)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/05/2024	(65,000.000)	(68,906.91) 66,167.97	(2,738.94)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/06/2024	(50,000.000)	(53,005.32) 49,789.06	(3,216.26)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/06/2024	(75,000.000)	(79,507.98) 75,114.26	(4,393.72)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/07/2024	(35,000.000)	(37,081.18) 35,388.28	(1,692.90)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/07/2024	(45,000.000)	(47,690.25) 45,499.22	(2,191.03)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/08/2024	(35,000.000)	(37,064.96) 35,765.62	(1,299.34)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/08/2024	(40,000.000)	(42,359.95) 40,912.50	(1,447.45)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/08/2024	(75,000.000)	(79,424.91) 76,734.37	(2,690.54)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(405,000.000)	(428,894.49) 409,872.66	(19,021.83)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(1,015,000.000)	(1,074,883.72) 1,028,956.25	(45,927.47)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(1,015,000.000)	(1,074,883.72) 1,028,648.22	(46,235.50)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(1,015,000.000)	(1,074,883.72) 1,031,652.34	(43,231.38)
912810UA4 FINF30140002	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24		S	11/12/2024	(1,015,000.000)	(1,074,883.73) 1,033,788.56	(41,095.17)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UA4	U S TREASURY BOND		S	11/12/2024	(1,495,000.000)	(1,583,203.12)	(74,654.68)
FINF30140002	4.625% 05/15/2054 DD 05/15/24					1,508,548.44	
912810UB2	U S TREASURY BOND		S	07/19/2024	(40,000.000)	(40,031.67)	332.23
FINF30140002	4.625% 05/15/2044 DD 05/15/24					40,363.90	
912810UB2	U S TREASURY BOND		S	07/19/2024	(80,000.000)	(80,063.34)	805.41
FINF30140002	4.625% 05/15/2044 DD 05/15/24					80,868.75	
912810UB2	U S TREASURY BOND		S	07/22/2024	(40,000.000)	(40,031.67)	237.08
FINF30140002	4.625% 05/15/2044 DD 05/15/24					40,268.75	
912810UB2	U S TREASURY BOND		S	07/22/2024	(55,000.000)	(55,043.55)	300.20
FINF30140002	4.625% 05/15/2044 DD 05/15/24					55,343.75	
912810UB2	U S TREASURY BOND		S	07/23/2024	(455,000.000)	(455,360.24)	2,412.41
FINF30140002	4.625% 05/15/2044 DD 05/15/24					457,772.65	
912810UB2	U S TREASURY BOND		S	08/26/2024	(1,030,000.000)	(1,050,803.52)	42,203.51
FINF30140002	4.625% 05/15/2044 DD 05/15/24					1,093,007.03	
912810UC0	U S TREASURY BOND		S	11/13/2024	(90,000.000)	(85,795.73)	(1,469.95)
FINF30140002	4.250% 08/15/2054 DD 08/15/24					84,325.78	
912810UC0	U S TREASURY BOND		S	11/18/2024	(420,000.000)	(400,089.15)	(2,926.65)
FINF30140002	4.250% 08/15/2054 DD 08/15/24					397,162.50	
912810UC0	U S TREASURY BOND		S	11/25/2024	(135,000.000)	(128,517.40)	1,567.76
FINF30140002	4.250% 08/15/2054 DD 08/15/24					130,085.16	
912810UC0	U S TREASURY BOND		S	11/25/2024	(240,000.000)	(228,475.38)	2,787.12
FINF30140002	4.250% 08/15/2054 DD 08/15/24					231,262.50	
912810UC0	U S TREASURY BOND		S	12/02/2024	(30,000.000)	(28,574.83)	656.42
FINF30140002	4.250% 08/15/2054 DD 08/15/24					29,231.25	
912810UC0	U S TREASURY BOND		S	12/02/2024	(30,000.000)	(28,574.83)	684.55
FINF30140002	4.250% 08/15/2054 DD 08/15/24					29,259.38	
912810UC0	U S TREASURY BOND		S	12/02/2024	(35,000.000)	(33,337.30)	760.36
FINF30140002	4.250% 08/15/2054 DD 08/15/24					34,097.66	
912810UC0	U S TREASURY BOND		S	12/02/2024	(40,000.000)	(38,099.77)	851.79
FINF30140002	4.250% 08/15/2054 DD 08/15/24					38,951.56	
912810UC0	U S TREASURY BOND		S	12/02/2024	(40,000.000)	(38,099.77)	1,125.23
FINF30140002	4.250% 08/15/2054 DD 08/15/24					39,225.00	
912810UC0	U S TREASURY BOND		S	12/02/2024	(45,000.000)	(42,862.24)	1,230.73
FINF30140002	4.250% 08/15/2054 DD 08/15/24					44,092.97	
912810UC0	U S TREASURY BOND		S	12/02/2024	(50,000.000)	(47,624.71)	1,086.23
FINF30140002	4.250% 08/15/2054 DD 08/15/24					48,710.94	
912810UC0	U S TREASURY BOND		S	12/02/2024	(85,000.000)	(80,962.00)	1,952.85
FINF30140002	4.250% 08/15/2054 DD 08/15/24					82,914.85	
912810UC0	U S TREASURY BOND		S	12/02/2024	(85,000.000)	(80,962.00)	2,125.50
FINF30140002	4.250% 08/15/2054 DD 08/15/24					83,087.50	
912810UC0	U S TREASURY BOND		S	12/02/2024	(90,000.000)	(85,724.48)	2,602.08
FINF30140002	4.250% 08/15/2054 DD 08/15/24					88,326.56	
912810UC0	U S TREASURY BOND		S	12/02/2024	(105,000.000)	(100,011.89)	3,035.77
FINF30140002	4.250% 08/15/2054 DD 08/15/24					103,047.66	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
912810UC0	U S TREASURY BOND		S	12/02/2024	(170,000.000)	(161,924.01)	3,879.12
FINF30140002	4.250% 08/15/2054 DD 08/15/24					165,803.13	
912810UC0	U S TREASURY BOND		S	12/03/2024	(55,000.000)	(52,387.18)	1,426.88
FINF30140002	4.250% 08/15/2054 DD 08/15/24					53,814.06	
912810UC0	U S TREASURY BOND		S	12/03/2024	(140,000.000)	(133,377.21)	2,597.79
FINF30140002	4.250% 08/15/2054 DD 08/15/24					135,975.00	
912810UC0	U S TREASURY BOND		S	12/04/2024	(25,000.000)	(23,817.36)	362.33
FINF30140002	4.250% 08/15/2054 DD 08/15/24					24,179.69	
912810UC0	U S TREASURY BOND		S	12/04/2024	(30,000.000)	(28,580.83)	795.74
FINF30140002	4.250% 08/15/2054 DD 08/15/24					29,376.57	
912810UC0	U S TREASURY BOND		S	12/04/2024	(40,000.000)	(38,127.68)	1,184.82
FINF30140002	4.250% 08/15/2054 DD 08/15/24					39,312.50	
912810UC0	U S TREASURY BOND		S	12/04/2024	(50,000.000)	(47,634.72)	1,287.15
FINF30140002	4.250% 08/15/2054 DD 08/15/24					48,921.87	
912810UC0	U S TREASURY BOND		S	12/02/2024	(105,000.000)	(100,011.89)	3,019.36
FINF30140002	4.250% 08/15/2054 DD 08/15/24					103,031.25	
912810UC0	U S TREASURY BOND	IMA #: 1205B1Q9051C009538	S	12/04/2024	(30,000.000)	(28,626.11)	877.02
FINF30140002	4.250% 08/15/2054 DD 08/15/24					29,503.13	
912810UC0	U S TREASURY BOND		S	12/05/2024	(20,000.000)	(19,128.06)	478.19
FINF30140002	4.250% 08/15/2054 DD 08/15/24					19,606.25	
912810UC0	U S TREASURY BOND		S	12/05/2024	(20,000.000)	(19,103.19)	509.31
FINF30140002	4.250% 08/15/2054 DD 08/15/24					19,612.50	
912810UC0	U S TREASURY BOND		S	12/05/2024	(25,000.000)	(23,860.46)	694.22
FINF30140002	4.250% 08/15/2054 DD 08/15/24					24,554.68	
912810UC0	U S TREASURY BOND		S	12/05/2024	(35,000.000)	(33,463.44)	973.28
FINF30140002	4.250% 08/15/2054 DD 08/15/24					34,436.72	
912810UC0	U S TREASURY BOND		S	12/05/2024	(35,000.000)	(33,467.55)	1,010.18
FINF30140002	4.250% 08/15/2054 DD 08/15/24					34,477.73	
912810UC0	U S TREASURY BOND		S	12/05/2024	(45,000.000)	(42,982.17)	1,131.89
FINF30140002	4.250% 08/15/2054 DD 08/15/24					44,114.06	
912810UC0	U S TREASURY BOND		S	12/05/2024	(45,000.000)	(43,038.14)	1,269.28
FINF30140002	4.250% 08/15/2054 DD 08/15/24					44,307.42	
912810UC0	U S TREASURY BOND		S	12/05/2024	(65,000.000)	(62,166.20)	1,554.11
FINF30140002	4.250% 08/15/2054 DD 08/15/24					63,720.31	
912810UC0	U S TREASURY BOND		S	12/09/2024	(45,000.000)	(43,060.12)	878.16
FINF30140002	4.250% 08/15/2054 DD 08/15/24					43,938.28	
912810UC0	U S TREASURY BOND		S	12/09/2024	(70,000.000)	(66,982.40)	1,398.85
FINF30140002	4.250% 08/15/2054 DD 08/15/24					68,381.25	
912810UC0	U S TREASURY BOND		S	12/10/2024	(10,000.000)	(9,573.61)	137.32
FINF30140002	4.250% 08/15/2054 DD 08/15/24					9,710.93	
912810UC0	U S TREASURY BOND		S	12/10/2024	(20,000.000)	(19,147.23)	291.83
FINF30140002	4.250% 08/15/2054 DD 08/15/24					19,439.06	
912810UC0	U S TREASURY BOND		S	12/10/2024	(35,000.000)	(33,507.65)	499.77
FINF30140002	4.250% 08/15/2054 DD 08/15/24					34,007.42	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/10/2024	(40,000.000)	(38,294.46) 38,843.75	549.29
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/10/2024	(40,000.000)	(38,294.46) 38,871.88	577.42
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/10/2024	(40,000.000)	(38,294.46) 38,875.00	580.54
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/10/2024	(65,000.000)	(62,228.49) 63,192.19	963.70
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	IMA #: 1211B1Q9223C006512	S	12/10/2024	(185,000.000)	(177,133.81) 179,767.97	2,634.16
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	IMA #: 1211B1Q9222C011152	S	12/10/2024	(30,000.000)	(28,724.40) 29,156.25	431.85
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/12/2024	(35,000.000)	(33,518.18) 33,260.94	(257.24)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/12/2024	(40,000.000)	(38,311.74) 38,171.88	(139.86)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/12/2024	(105,000.000)	(100,562.66) 100,406.25	(156.41)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/13/2024	(125,000.000)	(119,707.77) 117,617.18	(2,090.59)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/17/2024	(20,000.000)	(19,132.46) 18,905.39	(227.07)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/17/2024	(40,000.000)	(38,264.92) 37,757.65	(507.27)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/17/2024	(80,000.000)	(76,529.84) 75,700.00	(829.84)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/18/2024	(35,000.000)	(33,481.81) 33,053.12	(428.69)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/18/2024	(50,000.000)	(47,831.15) 47,078.13	(753.02)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/18/2024	(55,000.000)	(52,614.27) 51,854.69	(759.58)
912810UC0 FINF30140002	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24		S	12/19/2024	(70,000.000)	(66,946.03) 64,760.94	(2,185.09)
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	09/17/2024	(15,000.000)	(14,928.37) 15,241.41	313.04
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	09/17/2024	(25,000.000)	(24,880.61) 25,406.25	525.64
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	10/04/2024	(30,000.000)	(29,862.43) 29,259.37	(603.06)
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	10/11/2024	(45,000.000)	(44,661.92) 43,108.60	(1,553.32)
912810UD8 FINF30140002	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24		S	10/16/2024	(85,000.000)	(84,299.16) 82,343.41	(1,955.75)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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912810UD8	U S TREASURY BOND		S	11/12/2024	(220,000.000)	(215,700.25)	(11,616.75)
FINF30140002	4.125% 08/15/2044 DD 08/15/24					204,083.50	
912810UD8	U S TREASURY BOND		S	11/12/2024	(675,000.000)	(661,807.58)	(37,327.11)
FINF30140002	4.125% 08/15/2044 DD 08/15/24					624,480.47	
912810UD8	U S TREASURY BOND		S	11/25/2024	(700,000.000)	(678,748.00)	(24,630.81)
FINF30140002	4.125% 08/15/2044 DD 08/15/24					654,117.19	
912810UD8	U S TREASURY BOND		S	11/25/2024	(740,000.000)	(717,533.60)	(22,348.00)
FINF30140002	4.125% 08/15/2044 DD 08/15/24					695,185.60	
912810UF3	U S TREASURY BOND		S	12/12/2024	(110,000.000)	(110,707.09)	(230.14)
FINF30140002	4.625% 11/15/2044 DD 11/15/24					110,476.95	
912810UF3	U S TREASURY BOND		S	12/13/2024	(25,000.000)	(25,160.70)	(352.11)
FINF30140002	4.625% 11/15/2044 DD 11/15/24					24,808.59	
912810UF3	U S TREASURY BOND		S	12/18/2024	(60,000.000)	(60,253.12)	(787.50)
FINF30140002	4.625% 11/15/2044 DD 11/15/24					59,465.62	
91282CJJ1	U S TREASURY NOTE		S	01/04/2024	(185,000.000)	(194,625.55)	(2,138.83)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					192,486.72	
91282CJJ1	U S TREASURY NOTE		S	01/10/2024	(165,000.000)	(171,981.93)	(684.86)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					171,297.07	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(10,000.000)	(10,401.34)	(43.53)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					10,357.81	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(45,000.000)	(46,806.05)	(202.92)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					46,603.13	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(120,000.000)	(124,816.14)	(803.64)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					124,012.50	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(210,000.000)	(218,428.23)	(938.78)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					217,489.45	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(280,000.000)	(291,237.65)	(1,470.46)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					289,767.19	
91282CJJ1	U S TREASURY NOTE		S	01/16/2024	(365,000.000)	(379,649.07)	(1,417.82)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					378,231.25	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(15,000.000)	(15,593.98)	(115.85)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					15,478.13	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(30,000.000)	(31,187.95)	(227.01)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					30,960.94	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(35,000.000)	(36,385.95)	(273.06)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					36,112.89	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(35,000.000)	(36,385.95)	(259.39)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					36,126.56	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(50,000.000)	(51,958.46)	(356.90)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					51,601.56	
91282CJJ1	U S TREASURY NOTE		S	01/17/2024	(165,000.000)	(171,265.35)	(928.63)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					170,336.72	
91282CJJ1	U S TREASURY NOTE		S	01/18/2024	(165,000.000)	(170,595.25)	(941.73)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					169,653.52	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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91282CJJ1	U S TREASURY NOTE		S	01/18/2024	(575,000.000)	(593,665.10)	(2,044.01)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					591,621.09	
91282CJJ1	U S TREASURY NOTE		S	01/22/2024	(15,000.000)	(15,462.68)	7.24
FINF30140002	4.500% 11/15/2033 DD 11/15/23					15,469.92	
91282CJJ1	U S TREASURY NOTE		S	01/22/2024	(35,000.000)	(36,079.60)	19.62
FINF30140002	4.500% 11/15/2033 DD 11/15/23					36,099.22	
91282CJJ1	U S TREASURY NOTE		S	01/22/2024	(35,000.000)	(36,079.60)	19.62
FINF30140002	4.500% 11/15/2033 DD 11/15/23					36,099.22	
91282CJJ1	U S TREASURY NOTE		S	01/22/2024	(260,000.000)	(268,019.85)	491.09
FINF30140002	4.500% 11/15/2033 DD 11/15/23					268,510.94	
91282CJJ1	U S TREASURY NOTE		S	02/02/2024	(120,000.000)	(123,591.83)	917.55
FINF30140002	4.500% 11/15/2033 DD 11/15/23					124,509.38	
91282CJJ1	U S TREASURY NOTE		S	02/07/2024	(330,000.000)	(339,373.05)	1,764.45
FINF30140002	4.500% 11/15/2033 DD 11/15/23					341,137.50	
91282CJJ1	U S TREASURY NOTE		S	02/12/2024	(100,000.000)	(102,827.06)	(358.06)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					102,469.00	
91282CJJ1	U S TREASURY NOTE		S	02/12/2024	(75,000.000)	(77,120.29)	(339.04)
FINF30140002	4.500% 11/15/2033 DD 11/15/23					76,781.25	
91282CJZ5	U S TREASURY NOTE		S	03/05/2024	(150,000.000)	(147,436.99)	805.20
FINF30140002	4.000% 02/15/2034 DD 02/15/24					148,242.19	
91282CJZ5	U S TREASURY NOTE		S	03/12/2024	(370,000.000)	(364,864.72)	712.63
FINF30140002	4.000% 02/15/2034 DD 02/15/24					365,577.35	
91282CJZ5	U S TREASURY NOTE		S	03/12/2024	(385,000.000)	(379,656.54)	1,162.60
FINF30140002	4.000% 02/15/2034 DD 02/15/24					380,819.14	
91282CJZ5	U S TREASURY NOTE		S	03/21/2024	(110,000.000)	(108,027.07)	(416.13)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					107,610.94	
91282CJZ5	U S TREASURY NOTE		S	03/25/2024	(85,000.000)	(83,475.46)	(158.86)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					83,316.60	
91282CJZ5	U S TREASURY NOTE		S	04/01/2024	(30,000.000)	(29,461.93)	(227.28)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					29,234.65	
91282CJZ5	U S TREASURY NOTE		S	04/03/2024	(65,000.000)	(63,050.00)	96.49
FINF30140002	4.000% 02/15/2034 DD 02/15/24					63,146.49	
91282CJZ5	U S TREASURY NOTE		S	04/15/2024	(380,000.000)	(366,682.66)	(5,014.69)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					361,667.97	
91282CJZ5	U S TREASURY NOTE		S	04/16/2024	(20,000.000)	(19,299.09)	(358.46)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					18,940.63	
91282CJZ5	U S TREASURY NOTE		S	04/17/2024	(395,000.000)	(376,343.67)	649.88
FINF30140002	4.000% 02/15/2034 DD 02/15/24					376,993.55	
91282CJZ5	U S TREASURY NOTE		S	04/18/2024	(290,000.000)	(276,166.53)	(451.29)
FINF30140002	4.000% 02/15/2034 DD 02/15/24					275,715.24	
91282CJZ5	U S TREASURY NOTE		S	04/23/2024	(150,000.000)	(142,844.76)	100.55
FINF30140002	4.000% 02/15/2034 DD 02/15/24					142,945.31	
91282CJZ5	U S TREASURY NOTE	IMA #: 0509B1Q9222C009713	S	05/07/2024	(175,000.000)	(166,727.67)	2,010.61
FINF30140002	4.000% 02/15/2034 DD 02/15/24					168,738.28	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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91282CJZ5	U S TREASURY NOTE		S	05/13/2024	(320,000.000)	(305,244.85)	2,455.15
FINF30140002	4.000% 02/15/2034 DD 02/15/24					307,700.00	
91282CJZ5	U S TREASURY NOTE		S	05/13/2024	(465,000.000)	(443,558.92)	2,913.74
FINF30140002	4.000% 02/15/2034 DD 02/15/24					446,472.66	
91282CKN0	U S TREASURY NOTE		S	05/02/2024	(300,000.000)	(300,609.38)	23.43
FINF30140002	4.625% 04/30/2031 DD 04/30/24					300,632.81	
91282CKN0	U S TREASURY NOTE		S	05/16/2024	(120,000.000)	(120,862.50)	1,012.50
FINF30140002	4.625% 04/30/2031 DD 04/30/24					121,875.00	
91282CKQ3	U S TREASURY NOTE		S	06/04/2024	(460,000.000)	(456,562.31)	5,306.44
FINF30140002	4.375% 05/15/2034 DD 05/15/24					461,868.75	
91282CKQ3	U S TREASURY NOTE		S	06/28/2024	(675,000.000)	(677,029.56)	(634.80)
FINF30140002	4.375% 05/15/2034 DD 05/15/24					676,394.76	
91282CKQ3	U S TREASURY NOTE		S	07/15/2024	(430,000.000)	(431,651.88)	3,521.55
FINF30140002	4.375% 05/15/2034 DD 05/15/24					435,173.43	
91282CKQ3	U S TREASURY NOTE		S	07/17/2024	(295,000.000)	(296,133.26)	4,167.52
FINF30140002	4.375% 05/15/2034 DD 05/15/24					300,300.78	
91282CKQ3	U S TREASURY NOTE		S	07/18/2024	(25,000.000)	(25,106.61)	243.98
FINF30140002	4.375% 05/15/2034 DD 05/15/24					25,350.59	
91282CKQ3	U S TREASURY NOTE		S	07/18/2024	(50,000.000)	(50,213.21)	482.10
FINF30140002	4.375% 05/15/2034 DD 05/15/24					50,695.31	
91282CKQ3	U S TREASURY NOTE		S	07/18/2024	(55,000.000)	(55,247.31)	521.83
FINF30140002	4.375% 05/15/2034 DD 05/15/24					55,769.14	
91282CKQ3	U S TREASURY NOTE		S	07/18/2024	(130,000.000)	(130,584.56)	1,426.38
FINF30140002	4.375% 05/15/2034 DD 05/15/24					132,010.94	
91282CKQ3	U S TREASURY NOTE		S	07/22/2024	(215,000.000)	(215,966.78)	1,082.44
FINF30140002	4.375% 05/15/2034 DD 05/15/24					217,049.22	
91282CKQ3	U S TREASURY NOTE		S	08/06/2024	(120,000.000)	(122,138.00)	2,587.00
FINF30140002	4.375% 05/15/2034 DD 05/15/24					124,725.00	
91282CKQ3	U S TREASURY NOTE		S	08/07/2024	(115,000.000)	(117,048.92)	1,706.55
FINF30140002	4.375% 05/15/2034 DD 05/15/24					118,755.47	
91282CKQ3	U S TREASURY NOTE		S	08/08/2024	(35,000.000)	(35,655.62)	427.19
FINF30140002	4.375% 05/15/2034 DD 05/15/24					36,082.81	
91282CKQ3	U S TREASURY NOTE		S	08/12/2024	(405,000.000)	(412,586.44)	7,074.56
FINF30140002	4.375% 05/15/2034 DD 05/15/24					419,661.00	
91282CKQ3	U S TREASURY NOTE		S	08/12/2024	(570,000.000)	(580,677.22)	10,341.52
FINF30140002	4.375% 05/15/2034 DD 05/15/24					591,018.74	
91282CKQ3	U S TREASURY NOTE		S	08/12/2024	(810,000.000)	(825,172.89)	14,442.74
FINF30140002	4.375% 05/15/2034 DD 05/15/24					839,615.63	
91282CLF6	U S TREASURY NOTE		S	08/12/2024	(565,000.000)	(562,928.75)	658.75
FINF30140002	3.875% 08/15/2034 DD 08/15/24					563,587.50	
91282CLF6	U S TREASURY NOTE		S	09/03/2024	(235,000.000)	(234,441.47)	999.16
FINF30140002	3.875% 08/15/2034 DD 08/15/24					235,440.63	
91282CLF6	U S TREASURY NOTE		S	09/03/2024	(545,000.000)	(543,704.69)	3,083.58
FINF30140002	3.875% 08/15/2034 DD 08/15/24					546,788.27	

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
91282CLF6	U S TREASURY NOTE		S	09/04/2024	(170,000.000)	(169,595.96)	2,104.04
FINF30140002	3.875% 08/15/2034 DD 08/15/24					171,700.00	
91282CLF6	U S TREASURY NOTE		S	09/10/2024	(10,000.000)	(9,976.23)	219.08
FINF30140002	3.875% 08/15/2034 DD 08/15/24					10,195.31	
91282CLF6	U S TREASURY NOTE		S	09/10/2024	(35,000.000)	(34,916.81)	766.78
FINF30140002	3.875% 08/15/2034 DD 08/15/24					35,683.59	
91282CLF6	U S TREASURY NOTE		S	09/10/2024	(180,000.000)	(179,572.19)	3,859.06
FINF30140002	3.875% 08/15/2034 DD 08/15/24					183,431.25	
91282CLF6	U S TREASURY NOTE	IMA #: 0911B1Q9222C011211	S	09/10/2024	(10,000.000)	(9,992.20)	203.11
FINF30140002	3.875% 08/15/2034 DD 08/15/24					10,195.31	
91282CLF6	U S TREASURY NOTE		S	09/11/2024	(125,000.000)	(124,902.50)	2,675.63
FINF30140002	3.875% 08/15/2034 DD 08/15/24					127,578.13	
91282CLF6	U S TREASURY NOTE		S	09/11/2024	(130,000.000)	(129,898.60)	2,411.94
FINF30140002	3.875% 08/15/2034 DD 08/15/24					132,310.54	
91282CLF6	U S TREASURY NOTE		S	09/11/2024	(130,000.000)	(129,898.60)	2,457.65
FINF30140002	3.875% 08/15/2034 DD 08/15/24					132,356.25	
91282CLF6	U S TREASURY NOTE		S	09/11/2024	(130,000.000)	(129,898.60)	2,813.12
FINF30140002	3.875% 08/15/2034 DD 08/15/24					132,711.72	
91282CLF6	U S TREASURY NOTE		S	09/12/2024	(195,000.000)	(194,847.91)	3,259.90
FINF30140002	3.875% 08/15/2034 DD 08/15/24					198,107.81	
91282CLF6	U S TREASURY NOTE		S	09/18/2024	(20,000.000)	(20,042.71)	279.17
FINF30140002	3.875% 08/15/2034 DD 08/15/24					20,321.88	
91282CLF6	U S TREASURY NOTE		S	09/18/2024	(50,000.000)	(50,106.78)	557.29
FINF30140002	3.875% 08/15/2034 DD 08/15/24					50,664.07	
91282CLF6	U S TREASURY NOTE		S	09/26/2024	(330,000.000)	(332,180.50)	(66.44)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					332,114.06	
91282CLF6	U S TREASURY NOTE	IMA #: 1003B1Q9051C012406	S	10/02/2024	(30,000.000)	(30,198.23)	26.77
FINF30140002	3.875% 08/15/2034 DD 08/15/24					30,225.00	
91282CLF6	U S TREASURY NOTE		S	10/03/2024	(85,000.000)	(85,561.65)	(335.87)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					85,225.78	
91282CLF6	U S TREASURY NOTE		S	10/03/2024	(135,000.000)	(135,892.02)	(427.96)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					135,464.06	
91282CLF6	U S TREASURY NOTE		S	10/04/2024	(40,000.000)	(40,261.42)	(505.17)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					39,756.25	
91282CLF6	U S TREASURY NOTE		S	10/04/2024	(80,000.000)	(80,522.85)	(1,079.10)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					79,443.75	
91282CLF6	U S TREASURY NOTE		S	10/08/2024	(20,000.000)	(20,024.56)	(254.25)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					19,770.31	
91282CLF6	U S TREASURY NOTE		S	10/08/2024	(45,000.000)	(45,055.26)	(596.66)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					44,458.60	
91282CLF6	U S TREASURY NOTE		S	10/15/2024	(265,000.000)	(265,325.43)	(3,555.12)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					261,770.31	
91282CLF6	U S TREASURY NOTE		S	10/16/2024	(590,000.000)	(588,977.63)	(5,707.32)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					583,270.31	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
91282CLF6	U S TREASURY NOTE		S	10/24/2024	(15,000.000)	(14,603.91)	(2.99)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					14,600.92	
91282CLF6	U S TREASURY NOTE		S	10/24/2024	(20,000.000)	(19,471.88)	12.50
FINF30140002	3.875% 08/15/2034 DD 08/15/24					19,484.38	
91282CLF6	U S TREASURY NOTE		S	10/24/2024	(25,000.000)	(24,339.84)	39.06
FINF30140002	3.875% 08/15/2034 DD 08/15/24					24,378.90	
91282CLF6	U S TREASURY NOTE		S	10/31/2024	(15,000.000)	(14,527.60)	(6.37)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					14,521.23	
91282CLF6	U S TREASURY NOTE		S	10/31/2024	(205,000.000)	(198,375.39)	(382.23)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					197,993.16	
91282CLF6	U S TREASURY NOTE		S	11/04/2024	(500,000.000)	(484,253.36)	(503.36)
FINF30140002	3.875% 08/15/2034 DD 08/15/24					483,750.00	
91282CLW9	U S TREASURY NOTE		S	11/14/2024	(70,000.000)	(68,860.05)	24.05
FINF30140002	4.250% 11/15/2034 DD 11/15/24					68,884.10	
91282CLW9	U S TREASURY NOTE		S	11/12/2024	(130,000.000)	(128,151.56)	(142.18)
FINF30140002	4.250% 11/15/2034 DD 11/15/24					128,009.38	
91282CLW9	U S TREASURY NOTE		S	11/12/2024	(215,000.000)	(211,942.97)	167.97
FINF30140002	4.250% 11/15/2034 DD 11/15/24					212,110.94	
91282CLW9	U S TREASURY NOTE		S	12/03/2024	(140,000.000)	(139,527.90)	1,018.98
FINF30140002	4.250% 11/15/2034 DD 11/15/24					140,546.88	
91282CLW9	U S TREASURY NOTE	IMA #: 1205B1Q9223C007689	S	12/04/2024	(90,000.000)	(90,054.84)	352.97
FINF30140002	4.250% 11/15/2034 DD 11/15/24					90,407.81	
91282CLW9	U S TREASURY NOTE		S	12/10/2024	(270,000.000)	(270,810.92)	(51.54)
FINF30140002	4.250% 11/15/2034 DD 11/15/24					270,759.38	
TOTAL U. S. GOVERNMENT SECURITIES						(77,284,791.08)	
						76,881,536.20	(403,254.88)
							(403,254.88)
CORPORATE DEBT INSTRUMENTS							
00135TAE4	AIB GROUP PLC 144A		S	08/19/2024	(50,000.000)	(50,000.00)	1,978.50
FINF30140002	VAR RT 03/28/2035 DD 03/28/24					51,978.50	
00135TAE4	AIB GROUP PLC 144A		S	09/25/2024	(55,000.000)	(55,000.00)	3,199.35
FINF30140002	VAR RT 03/28/2035 DD 03/28/24					58,199.35	
00135TAE4	AIB GROUP PLC 144A		S	10/07/2024	(10,000.000)	(10,000.00)	411.80
FINF30140002	VAR RT 03/28/2035 DD 03/28/24					10,411.80	
00206RCP5	AT&T INC		S	04/02/2024	(140,000.000)	(132,885.20)	(4,214.00)
FINF30140002	4.500% 05/15/2035 DD 05/04/15					128,671.20	
00206RCP5	AT&T INC		S	12/11/2024	(120,000.000)	(113,901.60)	618.00
FINF30140002	4.500% 05/15/2035 DD 05/04/15					114,519.60	
00206RCP5	AT&T INC		S	12/17/2024	(75,000.000)	(71,188.50)	(578.25)
FINF30140002	4.500% 05/15/2035 DD 05/04/15					70,610.25	
00206RCP5	AT&T INC		S	12/19/2024	(125,000.000)	(118,647.50)	(2,793.75)
FINF30140002	4.500% 05/15/2035 DD 05/04/15					115,853.75	

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5500 Realized Gain & Loss Detail Report

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00206RLJ9	AT&T INC		S	04/09/2024	(25,000.000)	(17,983.72)	(802.22)
FINF30140002	3.550% 09/15/2055 DD 03/15/21					17,181.50	
00206RLJ9	AT&T INC		S	07/24/2024	(100,000.000)	(71,934.89)	(4,833.89)
FINF30140002	3.550% 09/15/2055 DD 03/15/21					67,101.00	
00206RLJ9	AT&T INC		S	09/25/2024	(35,000.000)	(25,177.21)	316.44
FINF30140002	3.550% 09/15/2055 DD 03/15/21					25,493.65	
00206RMN9	AT&T INC		S	04/09/2024	(25,000.000)	(18,649.82)	(881.57)
FINF30140002	3.800% 12/01/2057 DD 06/01/21					17,768.25	
00206RMN9	AT&T INC		S	07/08/2024	(50,000.000)	(37,299.63)	(1,613.13)
FINF30140002	3.800% 12/01/2057 DD 06/01/21					35,686.50	
00206RMN9	AT&T INC		S	08/19/2024	(35,000.000)	(26,109.74)	4.81
FINF30140002	3.800% 12/01/2057 DD 06/01/21					26,114.55	
00206RMN9	AT&T INC		S	09/25/2024	(35,000.000)	(26,177.69)	271.46
FINF30140002	3.800% 12/01/2057 DD 06/01/21					26,449.15	
00287YAR0	ABBVIE INC		S	01/10/2024	(200,000.000)	(196,056.00)	(2,830.00)
FINF30140002	4.500% 05/14/2035 DD 05/14/15					193,226.00	
00287YAR0	ABBVIE INC		S	01/11/2024	(105,000.000)	(102,929.40)	(1,420.65)
FINF30140002	4.500% 05/14/2035 DD 05/14/15					101,508.75	
00287YAR0	ABBVIE INC		S	01/11/2024	(205,000.000)	(200,957.40)	(1,922.90)
FINF30140002	4.500% 05/14/2035 DD 05/14/15					199,034.50	
00287YAR0	ABBVIE INC		S	01/16/2024	(150,000.000)	(147,042.00)	(2,130.00)
FINF30140002	4.500% 05/14/2035 DD 05/14/15					144,912.00	
00287YCA5	ABBVIE INC		S	01/19/2024	(95,000.000)	(86,101.35)	(2,107.10)
FINF30140002	4.050% 11/21/2039 DD 05/21/20					83,994.25	
00287YCB3	ABBVIE INC		S	02/28/2024	(40,000.000)	(35,766.40)	(1,540.00)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					34,226.40	
00287YCB3	ABBVIE INC		S	02/28/2024	(40,000.000)	(35,766.40)	(1,449.60)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					34,316.80	
00287YCB3	ABBVIE INC		S	02/28/2024	(145,000.000)	(129,653.20)	(5,418.65)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					124,234.55	
00287YCB3	ABBVIE INC		S	02/29/2024	(30,000.000)	(26,824.80)	(1,041.30)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					25,783.50	
00287YCB3	ABBVIE INC		S	02/29/2024	(80,000.000)	(71,532.80)	(2,716.00)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					68,816.80	
00287YCB3	ABBVIE INC		S	03/05/2024	(85,000.000)	(76,003.60)	(1,996.65)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					74,006.95	
00287YCB3	ABBVIE INC		S	03/07/2024	(35,000.000)	(31,295.60)	(744.80)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					30,550.80	
00287YCB3	ABBVIE INC		S	03/07/2024	(35,000.000)	(31,295.60)	(659.05)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					30,636.55	
00287YCB3	ABBVIE INC		S	03/11/2024	(35,000.000)	(31,295.60)	(726.25)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					30,569.35	
00287YCB3	ABBVIE INC		S	03/13/2024	(65,000.000)	(58,120.40)	(1,664.65)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					56,455.75	

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00287YCB3	ABBVIE INC		S	03/14/2024	(80,000.000)	(71,532.80)	(3,289.60)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					68,243.20	
00287YCB3	ABBVIE INC		S	03/20/2024	(65,000.000)	(58,120.40)	(2,646.15)
FINF30140002	4.250% 11/21/2049 DD 05/21/20					55,474.25	
00287YCY3	ABBVIE INC		S	01/18/2024	(50,000.000)	(49,120.50)	(750.50)
FINF30140002	4.550% 03/15/2035 DD 09/15/20					48,370.00	
00287YDW6	ABBVIE INC		S	02/28/2024	(15,000.000)	(14,948.55)	217.20
FINF30140002	5.400% 03/15/2054 DD 02/26/24					15,165.75	
00287YDW6	ABBVIE INC		S	02/28/2024	(65,000.000)	(64,777.05)	911.95
FINF30140002	5.400% 03/15/2054 DD 02/26/24					65,689.00	
00287YDW6	ABBVIE INC		S	02/28/2024	(65,000.000)	(64,777.05)	1,038.70
FINF30140002	5.400% 03/15/2054 DD 02/26/24					65,815.75	
00287YDW6	ABBVIE INC		S	03/20/2024	(50,000.000)	(49,828.50)	670.00
FINF30140002	5.400% 03/15/2054 DD 02/26/24					50,498.50	
00774MAX3	AERCAP IRELAND CAPITAL DAC / A		S	05/01/2024	(225,000.000)	(196,049.25)	(7,976.25)
FINF30140002	3.300% 01/30/2032 DD 10/29/21					188,073.00	
00774MAY1	AERCAP IRELAND CAPITAL DAC / A		S	04/09/2024	(40,000.000)	(34,269.05)	(790.25)
FINF30140002	3.400% 10/29/2033 DD 10/29/21					33,478.80	
00774MAY1	AERCAP IRELAND CAPITAL DAC / A		S	07/08/2024	(85,000.000)	(72,821.74)	(391.54)
FINF30140002	3.400% 10/29/2033 DD 10/29/21					72,430.20	
00774MAY1	AERCAP IRELAND CAPITAL DAC / A		S	08/19/2024	(60,000.000)	(51,403.58)	988.42
FINF30140002	3.400% 10/29/2033 DD 10/29/21					52,392.00	
00774MAY1	AERCAP IRELAND CAPITAL DAC / A		S	09/25/2024	(65,000.000)	(55,687.21)	1,969.09
FINF30140002	3.400% 10/29/2033 DD 10/29/21					57,656.30	
00774MAZ8	AERCAP IRELAND CAPITAL DAC / A		S	04/09/2024	(25,000.000)	(20,012.79)	(386.04)
FINF30140002	3.850% 10/29/2041 DD 10/29/21					19,626.75	
00774MAZ8	AERCAP IRELAND CAPITAL DAC / A		S	07/08/2024	(60,000.000)	(48,030.70)	(133.90)
FINF30140002	3.850% 10/29/2041 DD 10/29/21					47,896.80	
00774MAZ8	AERCAP IRELAND CAPITAL DAC / A		S	08/19/2024	(40,000.000)	(32,020.46)	976.34
FINF30140002	3.850% 10/29/2041 DD 10/29/21					32,996.80	
00774MAZ8	AERCAP IRELAND CAPITAL DAC / A		S	09/25/2024	(45,000.000)	(36,023.03)	1,725.67
FINF30140002	3.850% 10/29/2041 DD 10/29/21					37,748.70	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	02/21/2024	(45,000.000)	(33,013.35)	(2,038.50)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					30,974.85	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	04/23/2024	(75,000.000)	(55,022.25)	(5,324.25)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					49,698.00	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	04/29/2024	(20,000.000)	(14,672.60)	(1,464.00)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					13,208.60	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	05/02/2024	(70,000.000)	(51,354.10)	(5,022.50)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					46,331.60	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	05/06/2024	(45,000.000)	(33,013.35)	(2,767.95)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					30,245.40	
015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE		S	05/16/2024	(45,000.000)	(33,013.35)	(2,188.35)
FINF30140002	3.550% 03/15/2052 DD 02/16/22					30,825.00	

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
015271AZ2 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22		S	07/08/2024	(55,000.000)	(40,349.65) 37,458.85	(2,890.80)
015271AZ2 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22		S	07/11/2024	(10,000.000)	(7,336.30) 6,885.80	(450.50)
015271AZ2 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22		S	07/11/2024	(45,000.000)	(33,013.35) 30,924.90	(2,088.45)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	02/29/2024	(20,000.000)	(19,373.00) 18,116.60	(1,256.40)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	04/29/2024	(65,000.000)	(62,962.25) 56,195.75	(6,766.50)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	07/08/2024	(45,000.000)	(43,589.25) 40,099.50	(3,489.75)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	07/12/2024	(5,000.000)	(4,843.25) 4,527.45	(315.80)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	07/12/2024	(10,000.000)	(9,686.50) 9,031.80	(654.70)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	07/24/2024	(40,000.000)	(38,746.01) 35,531.20	(3,214.81)
015271BB4 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23		S	08/19/2024	(40,000.000)	(38,745.99) 36,848.00	(1,897.99)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	02/08/2024	(40,000.000)	(39,977.20) 38,723.20	(1,254.00)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	02/29/2024	(30,000.000)	(29,982.90) 28,935.60	(1,047.30)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	04/09/2024	(20,000.000)	(19,934.07) 19,287.40	(646.67)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	04/16/2024	(45,000.000)	(44,851.67) 41,097.60	(3,754.07)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	04/18/2024	(45,000.000)	(44,851.67) 41,330.70	(3,520.97)
015271BD0 FINF30140002	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24		S	04/18/2024	(80,000.000)	(79,736.29) 73,385.60	(6,350.69)
02079KAE7 FINF30140002	ALPHABET INC 1.900% 08/15/2040 DD 08/05/20		S	11/13/2024	(135,000.000)	(93,945.15) 89,698.05	(4,247.10)
023135CJ3 FINF30140002	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22		S	06/24/2024	(40,000.000)	(35,159.20) 32,990.80	(2,168.40)
023135CJ3 FINF30140002	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22		S	08/07/2024	(40,000.000)	(35,159.20) 32,974.00	(2,185.20)
023135CJ3 FINF30140002	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22		S	08/08/2024	(35,000.000)	(30,764.30) 28,723.10	(2,041.20)
023135CJ3 FINF30140002	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22		S	10/21/2024	(75,000.000)	(65,923.50) 61,759.50	(4,164.00)
026874AZ0 FINF30140002	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06		S	10/31/2024	(70,000.000)	(74,487.00) 74,925.20	438.20

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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026874DF1 FINF30140002	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	PTRN// 806737	S	12/10/2024	(30,000.000)	(28,315.20) 27,783.30	(531.90)
031162DS6 FINF30140002	AMGEN INC 5.600% 03/02/2043 DD 03/02/23		S	04/09/2024	(25,000.000)	(25,892.48) 25,075.50	(816.98)
031162DT4 FINF30140002	AMGEN INC 5.650% 03/02/2053 DD 03/02/23		S	04/09/2024	(20,000.000)	(20,152.17) 20,091.80	(60.37)
031162DT4 FINF30140002	AMGEN INC 5.650% 03/02/2053 DD 03/02/23		S	07/08/2024	(40,000.000)	(39,671.77) 40,002.40	330.63
031162DU1 FINF30140002	AMGEN INC 5.750% 03/02/2063 DD 03/02/23		S	04/09/2024	(15,000.000)	(15,144.97) 15,043.05	(101.92)
032095AS0 FINF30140002	AMPHENOL CORP 5.375% 11/15/2054 DD 10/31/24		S	10/29/2024	(65,000.000)	(63,978.85) 63,800.75	(178.10)
034863BF6 FINF30140002	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24		S	07/08/2024	(40,000.000)	(39,386.04) 40,061.60	675.56
03522AAJ9 FINF30140002	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	PTRN// 803896	S	11/21/2024	(113,000.000)	(110,799.80) 104,031.19	(6,768.61)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	05/09/2024	(90,000.000)	(96,983.76) 90,758.70	(6,225.06)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	05/10/2024	(95,000.000)	(102,371.75) 95,104.50	(7,267.25)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	05/15/2024	(110,000.000)	(118,535.70) 111,636.80	(6,898.90)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	05/16/2024	(125,000.000)	(134,699.66) 127,080.00	(7,619.66)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	06/17/2024	(50,000.000)	(53,879.86) 51,267.00	(2,612.86)
03523TBV9 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19		S	12/05/2024	(100,000.000)	(107,759.73) 104,496.00	(3,263.73)
035240AM2 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	PTRN// 804206	S	11/20/2024	(270,000.000)	(256,737.60) 244,377.00	(12,360.60)
035240AN0 FINF30140002	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	PTRN// 804429	S	11/20/2024	(60,000.000)	(56,801.40) 54,073.20	(2,728.20)
037411BG9 FINF30140002	APACHE CORP 5.350% 07/01/2049 DD 06/19/19		S	07/09/2024	(15,000.000)	(12,477.30) 12,692.55	215.25
037411BG9 FINF30140002	APACHE CORP 5.350% 07/01/2049 DD 06/19/19		S	08/01/2024	(60,000.000)	(49,909.20) 51,193.80	1,284.60
037411BG9 FINF30140002	APACHE CORP 5.350% 07/01/2049 DD 06/19/19		S	09/26/2024	(50,000.000)	(41,591.00) 43,155.50	1,564.50
037411BG9 FINF30140002	APACHE CORP 5.350% 07/01/2049 DD 06/19/19		S	12/12/2024	(60,000.000)	(49,909.20) 51,238.20	1,329.00
037833AL4 FINF30140002	APPLE INC 3.850% 05/04/2043 DD 05/03/13		S	02/09/2024	(65,000.000)	(58,068.40) 56,099.55	(1,968.85)
037833AL4 FINF30140002	APPLE INC 3.850% 05/04/2043 DD 05/03/13		S	09/25/2024	(35,000.000)	(31,132.69) 31,707.55	574.86

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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037833DQ0	APPLE INC		S	01/19/2024	(70,000.000)	(51,615.90)	(2,025.80)
FINF30140002	2.950% 09/11/2049 DD 09/11/19					49,590.10	
037833EF3	APPLE INC		S	02/09/2024	(60,000.000)	(41,288.40)	(2,361.00)
FINF30140002	2.650% 02/08/2051 DD 02/08/21					38,927.40	
037833EF3	APPLE INC		S	02/12/2024	(90,000.000)	(61,932.60)	(3,283.20)
FINF30140002	2.650% 02/08/2051 DD 02/08/21					58,649.40	
03938LBH6	ARCELORMITTAL SA		S	08/02/2024	(70,000.000)	(69,526.80)	717.50
FINF30140002	6.350% 06/17/2054 DD 06/17/24					70,244.30	
03938LBH6	ARCELORMITTAL SA		S	08/02/2024	(25,000.000)	(24,831.00)	256.25
FINF30140002	6.350% 06/17/2054 DD 06/17/24					25,087.25	
03938LBH6	ARCELORMITTAL SA		S	08/05/2024	(25,000.000)	(24,831.00)	43.75
FINF30140002	6.350% 06/17/2054 DD 06/17/24					24,874.75	
03938LBH6	ARCELORMITTAL SA		S	08/06/2024	(20,000.000)	(19,864.80)	(91.20)
FINF30140002	6.350% 06/17/2054 DD 06/17/24					19,773.60	
03938LBH6	ARCELORMITTAL SA		S	08/07/2024	(20,000.000)	(19,864.80)	(249.80)
FINF30140002	6.350% 06/17/2054 DD 06/17/24					19,615.00	
03938LBH6	ARCELORMITTAL SA		S	08/07/2024	(25,000.000)	(24,831.00)	(257.25)
FINF30140002	6.350% 06/17/2054 DD 06/17/24					24,573.75	
03938LBH6	ARCELORMITTAL SA		S	08/08/2024	(45,000.000)	(44,695.80)	(776.25)
FINF30140002	6.350% 06/17/2054 DD 06/17/24					43,919.55	
04316JAG4	ARTHUR J GALLAGHER & CO		S	07/08/2024	(40,000.000)	(46,742.00)	(1,971.20)
FINF30140002	6.750% 02/15/2054 DD 11/02/23					44,770.80	
04316JAG4	ARTHUR J GALLAGHER & CO		S	08/19/2024	(25,000.000)	(29,213.75)	(241.25)
FINF30140002	6.750% 02/15/2054 DD 11/02/23					28,972.50	
04316JAG4	ARTHUR J GALLAGHER & CO		S	09/25/2024	(25,000.000)	(29,213.75)	337.50
FINF30140002	6.750% 02/15/2054 DD 11/02/23					29,551.25	
04316JAJ8	ARTHUR J GALLAGHER & CO		S	12/05/2024	(50,000.000)	(48,768.13)	3,300.87
FINF30140002	5.750% 07/15/2054 DD 02/15/24					52,069.00	
04686JAH4	ATHENE HOLDING LTD		S	03/26/2024	(25,000.000)	(24,845.25)	356.00
FINF30140002	6.250% 04/01/2054 DD 03/22/24					25,201.25	
04686JAH4	ATHENE HOLDING LTD		S	03/26/2024	(45,000.000)	(44,721.45)	525.15
FINF30140002	6.250% 04/01/2054 DD 03/22/24					45,246.60	
04686JAH4	ATHENE HOLDING LTD		S	04/01/2024	(35,000.000)	(34,783.35)	144.20
FINF30140002	6.250% 04/01/2054 DD 03/22/24					34,927.55	
04686JAH4	ATHENE HOLDING LTD		S	04/02/2024	(40,000.000)	(39,752.40)	(108.00)
FINF30140002	6.250% 04/01/2054 DD 03/22/24					39,644.40	
04686JAH4	ATHENE HOLDING LTD		S	04/08/2024	(30,000.000)	(29,814.30)	(5.40)
FINF30140002	6.250% 04/01/2054 DD 03/22/24					29,808.90	
04686JAH4	ATHENE HOLDING LTD		S	04/30/2024	(10,000.000)	(9,938.10)	(172.90)
FINF30140002	6.250% 04/01/2054 DD 03/22/24					9,765.20	
04686JAH4	ATHENE HOLDING LTD		S	05/06/2024	(20,000.000)	(19,876.20)	110.80
FINF30140002	6.250% 04/01/2054 DD 03/22/24					19,987.00	
04686JAH4	ATHENE HOLDING LTD		S	05/07/2024	(15,000.000)	(14,907.15)	177.75
FINF30140002	6.250% 04/01/2054 DD 03/22/24					15,084.90	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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04686JAH4	ATHENE HOLDING LTD		S	05/08/2024	(20,000.000)	(19,876.20)	183.20
FINF30140002	6.250% 04/01/2054 DD 03/22/24					20,059.40	
04686JAH4	ATHENE HOLDING LTD		S	07/08/2024	(15,000.000)	(14,907.15)	379.50
FINF30140002	6.250% 04/01/2054 DD 03/22/24					15,286.65	
049560BB0	ATMOS ENERGY CORP		S	09/17/2024	(50,000.000)	(49,644.00)	370.50
FINF30140002	5.000% 12/15/2054 DD 10/01/24					50,014.50	
049560BB0	ATMOS ENERGY CORP		S	09/17/2024	(55,000.000)	(54,608.40)	382.25
FINF30140002	5.000% 12/15/2054 DD 10/01/24					54,990.65	
05523RAM9	BAE SYSTEMS PLC 144A		S	03/21/2024	(25,000.000)	(24,585.25)	305.50
FINF30140002	5.500% 03/26/2054 DD 03/26/24					24,890.75	
05523RAM9	BAE SYSTEMS PLC 144A		S	03/21/2024	(40,000.000)	(39,336.40)	611.20
FINF30140002	5.500% 03/26/2054 DD 03/26/24					39,947.60	
05526DBF1	BAT CAPITAL CORP		S	04/09/2024	(25,000.000)	(19,240.31)	(163.56)
FINF30140002	4.540% 08/15/2047 DD 08/15/18					19,076.75	
05526DBF1	BAT CAPITAL CORP	C/DECL// US05526DBF1514393893	S	04/23/2024	(57,000.000)	(43,867.91)	(3,198.41)
FINF30140002	4.540% 08/15/2047 DD 08/15/18	1 ORIG EVENT: US05526DBF15				40,669.50	
05526DBF1	BAT CAPITAL CORP		S	07/08/2024	(55,000.000)	(42,328.69)	812.76
FINF30140002	4.540% 08/15/2047 DD 08/15/18					43,141.45	
05526DBF1	BAT CAPITAL CORP		S	08/19/2024	(35,000.000)	(26,936.44)	1,825.51
FINF30140002	4.540% 08/15/2047 DD 08/15/18					28,761.95	
05526DBF1	BAT CAPITAL CORP		S	09/25/2024	(25,000.000)	(19,240.31)	1,988.19
FINF30140002	4.540% 08/15/2047 DD 08/15/18					21,228.50	
05526DBT1	BAT CAPITAL CORP	PTRN// 769197	S	04/23/2024	(125,000.000)	(92,152.50)	(7,245.00)
FINF30140002	3.734% 09/25/2040 DD 09/25/20					84,907.50	
055451BF4	BHP BILLITON FINANCE USA LTD		S	07/16/2024	(5,000.000)	(5,085.00)	38.90
FINF30140002	5.500% 09/08/2053 DD 09/08/23					5,123.90	
055451BF4	BHP BILLITON FINANCE USA LTD		S	07/24/2024	(25,000.000)	(25,425.00)	(380.00)
FINF30140002	5.500% 09/08/2053 DD 09/08/23					25,045.00	
05964HAZ8	BANCO SANTANDER SA		S	05/01/2024	(200,000.000)	(222,310.00)	(7,618.00)
FINF30140002	6.938% 11/07/2033 DD 11/07/23					214,692.00	
05964HAZ8	BANCO SANTANDER SA		S	09/18/2024	(105,000.000)	(116,712.75)	5,008.50
FINF30140002	6.938% 11/07/2033 DD 11/07/23					121,721.25	
06050TJZ6	BANK OF AMERICA NA		S	10/31/2024	(320,000.000)	(347,968.00)	(8,691.20)
FINF30140002	6.000% 10/15/2036 DD 10/26/06					339,276.80	
06051GKD0	BANK OF AMERICA CORP		S	03/04/2024	(225,000.000)	(186,905.25)	(2,025.00)
FINF30140002	VAR RT 10/20/2032 DD 10/20/21					184,880.25	
06051GKK4	BANK OF AMERICA CORP		S	07/01/2024	(175,000.000)	(148,886.50)	(1,506.75)
FINF30140002	VAR RT 02/04/2033 DD 02/04/22					147,379.75	
06051GLU1	BANK OF AMERICA CORP		S	03/06/2024	(120,000.000)	(125,929.20)	(1,359.60)
FINF30140002	VAR RT 09/15/2034 DD 09/15/23					124,569.60	
06051GMA4	BANK OF AMERICA CORP		S	03/01/2024	(80,000.000)	(80,000.00)	0.80
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					80,000.80	
06051GMA4	BANK OF AMERICA CORP		S	07/08/2024	(75,000.000)	(75,051.48)	634.77
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					75,686.25	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
06051GMA4 FINF30140002	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24		S	08/19/2024	(50,000.000)	(50,034.32) 51,828.50	1,794.18
06051GMA4 FINF30140002	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24		S	09/25/2024	(55,000.000)	(55,747.37) 57,967.25	2,219.88
06051GMA4 FINF30140002	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24		S	11/22/2024	(85,000.000)	(86,155.02) 86,097.35	(57.67)
06738ECS2 FINF30140002	BARCLAYS PLC VAR RT 03/12/2055 DD 03/12/24		S	08/19/2024	(75,000.000)	(75,000.00) 80,508.75	5,508.75
06738ECV5 FINF30140002	BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24		S	09/25/2024	(55,000.000)	(55,000.00) 55,794.75	794.75
071813CV9 FINF30140002	BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22		S	03/05/2024	(100,000.000)	(69,086.00) 65,952.00	(3,134.00)
07274EAL7 FINF30140002	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23		S	06/27/2024	(30,000.000)	(30,295.50) 30,759.60	464.10
07274EAL7 FINF30140002	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23		S	10/29/2024	(55,000.000)	(55,541.75) 57,720.30	2,178.55
07274EAM5 FINF30140002	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23		S	07/08/2024	(45,000.000)	(46,315.05) 46,928.70	613.65
09290DAB7 FINF30140002	BLACKROCK FUNDING INC 5.000% 03/14/2034 DD 03/14/24		S	04/02/2024	(155,000.000)	(154,758.20) 153,786.35	(971.85)
097023CJ2 FINF30140002	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19		S	01/11/2024	(60,000.000)	(53,125.20) 52,245.60	(879.60)
097023CJ2 FINF30140002	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19		S	01/18/2024	(80,000.000)	(70,833.60) 68,798.40	(2,035.20)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	04/25/2024	(80,000.000)	(83,065.42) 70,060.80	(13,004.62)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	04/26/2024	(30,000.000)	(31,149.53) 26,474.10	(4,675.43)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	06/24/2024	(95,000.000)	(98,640.19) 87,097.90	(11,542.29)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	08/01/2024	(60,000.000)	(61,176.66) 56,538.60	(4,638.06)
097023CW3 FINF30140002	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20		S	09/25/2024	(35,000.000)	(35,563.41) 34,105.40	(1,458.01)
097023DM4 FINF30140002	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24		S	04/29/2024	(20,000.000)	(20,000.00) 20,285.20	285.20
097023DM4 FINF30140002	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24		S	04/29/2024	(35,000.000)	(35,000.00) 35,382.20	382.20
097023DN2 FINF30140002	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24		S	04/29/2024	(20,000.000)	(20,000.00) 20,231.60	231.60
097023DN2 FINF30140002	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24		S	04/29/2024	(20,000.000)	(20,000.00) 20,242.40	242.40
097023DN2 FINF30140002	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24		S	08/01/2024	(120,000.000)	(126,290.37) 129,069.60	2,779.23

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097023DN2	BOEING CO/THE 144A		S	09/25/2024	(30,000.000)	(31,572.59)	1,729.81
FINF30140002	7.008% 05/01/2064 DD 05/01/24					33,302.40	
101137AT4	BOSTON SCIENTIFIC CORP		S	02/08/2024	(166,000.000)	(158,447.00)	(2,913.30)
FINF30140002	4.550% 03/01/2039 DD 02/25/19					155,533.70	
10373QBG4	BP CAPITAL MARKETS AMERICA INC		S	01/09/2024	(5,000.000)	(3,555.00)	(101.10)
FINF30140002	3.000% 02/24/2050 DD 02/24/20					3,453.90	
10373QBQ2	BP CAPITAL MARKETS AMERICA INC		S	05/29/2024	(103,000.000)	(74,955.16)	(8,668.48)
FINF30140002	3.379% 02/08/2061 DD 02/08/21					66,286.68	
110122DK1	BRISTOL-MYERS SQUIBB CO		S	08/19/2024	(50,000.000)	(44,316.50)	(321.00)
FINF30140002	4.350% 11/15/2047 DD 05/15/20					43,995.50	
110122DL9	BRISTOL-MYERS SQUIBB CO		S	06/10/2024	(114,000.000)	(103,606.62)	(5,707.98)
FINF30140002	4.550% 02/20/2048 DD 02/20/20					97,898.64	
110122DR6	BRISTOL-MYERS SQUIBB CO		S	08/19/2024	(45,000.000)	(31,566.15)	(8.55)
FINF30140002	2.350% 11/13/2040 DD 11/13/20					31,557.60	
110122DS4	BRISTOL-MYERS SQUIBB CO		S	06/25/2024	(44,000.000)	(28,021.40)	(1,664.08)
FINF30140002	2.550% 11/13/2050 DD 11/13/20					26,357.32	
110122DV7	BRISTOL-MYERS SQUIBB CO		S	05/28/2024	(100,000.000)	(82,073.00)	(4,672.00)
FINF30140002	3.550% 03/15/2042 DD 03/02/22					77,401.00	
110122DV7	BRISTOL-MYERS SQUIBB CO		S	05/30/2024	(125,000.000)	(102,591.25)	(5,953.75)
FINF30140002	3.550% 03/15/2042 DD 03/02/22					96,637.50	
110122EB0	BRISTOL-MYERS SQUIBB CO		S	05/21/2024	(110,000.000)	(126,406.50)	(6,317.30)
FINF30140002	6.250% 11/15/2053 DD 11/13/23					120,089.20	
110122EC8	BRISTOL-MYERS SQUIBB CO		S	02/15/2024	(100,000.000)	(116,356.00)	(4,083.00)
FINF30140002	6.400% 11/15/2063 DD 11/13/23					112,273.00	
11135FBF7	BROADCOM INC 144A		S	10/31/2024	(175,000.000)	(144,436.25)	952.00
FINF30140002	2.600% 02/15/2033 DD 01/19/21					145,388.25	
11135FBQ3	BROADCOM INC 144A		S	04/09/2024	(30,000.000)	(24,223.39)	(519.49)
FINF30140002	3.187% 11/15/2036 DD 09/30/21					23,703.90	
11135FBQ3	BROADCOM INC 144A		S	06/04/2024	(70,000.000)	(56,521.21)	(1,040.61)
FINF30140002	3.187% 11/15/2036 DD 09/30/21					55,480.60	
125523AK6	CIGNA GROUP/THE		S	04/09/2024	(20,000.000)	(18,329.60)	(356.40)
FINF30140002	4.900% 12/15/2048 DD 06/15/19					17,973.20	
125523CW8	CIGNA GROUP/THE		S	03/26/2024	(105,000.000)	(104,877.60)	(414.15)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					104,463.45	
125523CW8	CIGNA GROUP/THE		S	04/04/2024	(25,000.000)	(24,970.86)	(364.86)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					24,606.00	
125523CW8	CIGNA GROUP/THE		S	04/04/2024	(85,000.000)	(84,900.91)	(1,384.16)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					83,516.75	
125523CW8	CIGNA GROUP/THE		S	04/08/2024	(45,000.000)	(44,947.54)	(1,090.99)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					43,856.55	
125523CW8	CIGNA GROUP/THE		S	04/08/2024	(45,000.000)	(44,947.54)	(1,028.44)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					43,919.10	
125523CW8	CIGNA GROUP/THE		S	04/09/2024	(20,000.000)	(19,976.69)	(317.29)
FINF30140002	5.600% 02/15/2054 DD 02/13/24					19,659.40	

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125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/11/2024	(45,000.000)	(44,947.54) 43,343.10	(1,604.44)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/11/2024	(70,000.000)	(69,918.40) 67,118.80	(2,799.60)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/22/2024	(45,000.000)	(44,947.54) 42,653.70	(2,293.84)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/23/2024	(90,000.000)	(89,895.09) 85,739.40	(4,155.69)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/26/2024	(45,000.000)	(44,947.55) 42,344.55	(2,603.00)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	04/29/2024	(45,000.000)	(44,947.54) 42,570.45	(2,377.09)
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	07/08/2024	(40,000.000)	(38,561.05) 39,132.00	570.95
125523CW8 FINF30140002	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24		S	08/19/2024	(40,000.000)	(38,561.05) 40,763.20	2,202.15
126650CN8 FINF30140002	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15		S	04/04/2024	(40,000.000)	(37,964.00) 36,338.40	(1,625.60)
126650CN8 FINF30140002	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15		S	04/09/2024	(25,000.000)	(23,727.50) 22,641.75	(1,085.75)
126650CN8 FINF30140002	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15		S	12/05/2024	(135,000.000)	(126,657.03) 122,393.70	(4,263.33)
126650CY4 FINF30140002	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18		S	08/08/2024	(125,000.000)	(118,733.75) 113,997.50	(4,736.25)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	01/03/2024	(85,000.000)	(79,868.55) 78,729.55	(1,139.00)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	01/25/2024	(65,000.000)	(61,075.95) 58,819.15	(2,256.80)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	03/20/2024	(71,000.000)	(66,114.53) 63,478.97	(2,635.56)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	08/06/2024	(175,000.000)	(153,444.60) 154,292.25	847.65
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	08/07/2024	(10,000.000)	(8,768.26) 8,735.80	(32.46)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	08/07/2024	(15,000.000)	(13,152.39) 13,105.35	(47.04)
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	10/01/2024	(15,000.000)	(13,152.40) 13,688.55	536.15
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	11/08/2024	(115,000.000)	(100,736.37) 101,134.45	398.08
126650CZ1 FINF30140002	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18		S	12/05/2024	(115,000.000)	(100,736.38) 102,269.50	1,533.12
126650DP2 FINF30140002	CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	PTRN// 807522	S	12/11/2024	(455,000.000)	(325,507.00) 298,270.70	(27,236.30)

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126650DV9	CVS HEALTH CORP		S	01/24/2024	(95,000.000)	(96,694.80)	(3,721.15)
FINF30140002	5.625% 02/21/2053 DD 02/21/23					92,973.65	
126650DZ0	CVS HEALTH CORP		S	01/24/2024	(163,000.000)	(172,072.58)	(6,487.40)
FINF30140002	5.875% 06/01/2053 DD 06/02/23					165,585.18	
126650DZ0	CVS HEALTH CORP		S	03/07/2024	(70,000.000)	(69,614.61)	1,226.09
FINF30140002	5.875% 06/01/2053 DD 06/02/23					70,840.70	
126650DZ0	CVS HEALTH CORP		S	03/08/2024	(65,000.000)	(64,642.14)	1,385.51
FINF30140002	5.875% 06/01/2053 DD 06/02/23					66,027.65	
126650DZ0	CVS HEALTH CORP		S	03/18/2024	(165,000.000)	(164,091.60)	639.45
FINF30140002	5.875% 06/01/2053 DD 06/02/23					164,731.05	
126650DZ0	CVS HEALTH CORP		S	08/19/2024	(35,000.000)	(34,091.40)	969.85
FINF30140002	5.875% 06/01/2053 DD 06/02/23					35,061.25	
126650DZ0	CVS HEALTH CORP		S	09/25/2024	(30,000.000)	(30,861.90)	(298.80)
FINF30140002	5.875% 06/01/2053 DD 06/02/23					30,563.10	
126650EA4	CVS HEALTH CORP		S	02/29/2024	(90,000.000)	(95,828.40)	(5,527.80)
FINF30140002	6.000% 06/01/2063 DD 06/02/23					90,300.60	
126650EA4	CVS HEALTH CORP		S	02/29/2024	(95,000.000)	(101,152.20)	(6,191.15)
FINF30140002	6.000% 06/01/2063 DD 06/02/23					94,961.05	
126650EA4	CVS HEALTH CORP		S	03/01/2024	(78,000.000)	(83,051.28)	(4,595.76)
FINF30140002	6.000% 06/01/2063 DD 06/02/23					78,455.52	
126650EF3	CVS HEALTH CORP		S	07/25/2024	(55,000.000)	(55,071.40)	(709.96)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					54,361.44	
126650EF3	CVS HEALTH CORP		S	08/02/2024	(230,000.000)	(230,516.67)	3,678.53
FINF30140002	6.050% 06/01/2054 DD 05/09/24					234,195.20	
126650EF3	CVS HEALTH CORP		S	08/06/2024	(125,000.000)	(125,280.80)	1,126.70
FINF30140002	6.050% 06/01/2054 DD 05/09/24					126,407.50	
126650EF3	CVS HEALTH CORP		S	08/06/2024	(140,000.000)	(140,314.49)	2,023.51
FINF30140002	6.050% 06/01/2054 DD 05/09/24					142,338.00	
126650EF3	CVS HEALTH CORP		S	08/07/2024	(30,000.000)	(30,067.39)	(175.39)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					29,892.00	
126650EF3	CVS HEALTH CORP		S	08/07/2024	(80,000.000)	(80,179.71)	(94.91)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					80,084.80	
126650EF3	CVS HEALTH CORP		S	08/19/2024	(30,000.000)	(30,067.39)	667.91
FINF30140002	6.050% 06/01/2054 DD 05/09/24					30,735.30	
126650EF3	CVS HEALTH CORP		S	09/25/2024	(30,000.000)	(30,864.80)	405.10
FINF30140002	6.050% 06/01/2054 DD 05/09/24					31,269.90	
126650EF3	CVS HEALTH CORP		S	10/01/2024	(30,000.000)	(30,864.80)	318.70
FINF30140002	6.050% 06/01/2054 DD 05/09/24					31,183.50	
126650EF3	CVS HEALTH CORP		S	10/01/2024	(55,000.000)	(56,585.46)	623.89
FINF30140002	6.050% 06/01/2054 DD 05/09/24					57,209.35	
126650EF3	CVS HEALTH CORP		S	10/01/2024	(60,000.000)	(61,729.59)	602.61
FINF30140002	6.050% 06/01/2054 DD 05/09/24					62,332.20	
126650EF3	CVS HEALTH CORP		S	10/23/2024	(100,000.000)	(102,258.44)	(3,878.44)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					98,380.00	

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126650EF3	CVS HEALTH CORP		S	10/29/2024	(100,000.000)	(102,258.44)	(4,009.44)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					98,249.00	
126650EF3	CVS HEALTH CORP		S	12/05/2024	(220,000.000)	(224,968.56)	(845.76)
FINF30140002	6.050% 06/01/2054 DD 05/09/24					224,122.80	
127097AN3	COTERRA ENERGY INC		S	12/11/2024	(55,000.000)	(54,645.25)	83.60
FINF30140002	5.900% 02/15/2055 DD 12/17/24					54,728.85	
127097AN3	COTERRA ENERGY INC		S	12/03/2024	(55,000.000)	(54,645.25)	267.85
FINF30140002	5.900% 02/15/2055 DD 12/17/24					54,913.10	
127097AN3	COTERRA ENERGY INC		S	12/05/2024	(55,000.000)	(54,645.25)	444.95
FINF30140002	5.900% 02/15/2055 DD 12/17/24					55,090.20	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	01/16/2024	(15,000.000)	(16,800.90)	(617.25)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					16,183.65	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	01/16/2024	(20,000.000)	(22,401.20)	(796.60)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					21,604.60	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	01/30/2024	(20,000.000)	(22,401.20)	(567.00)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					21,834.20	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	09/23/2024	(20,000.000)	(22,401.20)	(113.60)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					22,287.60	
13645RAX2	CANADIAN PACIFIC RAILWAY CO		S	11/20/2024	(20,000.000)	(22,401.20)	(1,780.00)
FINF30140002	6.125% 09/15/2115 DD 09/11/15					20,621.20	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	04/09/2024	(25,000.000)	(18,077.47)	(1,113.72)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					16,963.75	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	07/08/2024	(50,000.000)	(36,154.94)	(2,294.94)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					33,860.00	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	07/24/2024	(20,000.000)	(14,461.98)	(1,259.98)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					13,202.00	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	08/19/2024	(35,000.000)	(25,308.46)	(668.81)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					24,639.65	
13645RBH6	CANADIAN PACIFIC RAILWAY CO		S	09/25/2024	(35,000.000)	(25,308.45)	(169.70)
FINF30140002	3.100% 12/02/2051 DD 12/02/21					25,138.75	
14040HDH5	CAPITAL ONE FINANCIAL CORP		S	11/14/2024	(75,000.000)	(77,981.51)	(1,598.51)
FINF30140002	VAR RT 07/26/2035 DD 07/26/24					76,383.00	
14448CAS3	CARRIER GLOBAL CORP		S	03/05/2024	(40,000.000)	(31,316.80)	(1,497.60)
FINF30140002	3.577% 04/05/2050 DD 10/05/20					29,819.20	
14448CAS3	CARRIER GLOBAL CORP	PTRN// 785937	S	08/05/2024	(39,000.000)	(30,533.88)	(1,518.27)
FINF30140002	3.577% 04/05/2050 DD 10/05/20					29,015.61	
14448CAS3	CARRIER GLOBAL CORP		S	09/04/2024	(21,000.000)	(16,441.32)	(99.54)
FINF30140002	3.577% 04/05/2050 DD 10/05/20					16,341.78	
14448CBD5	CARRIER GLOBAL CORP		S	03/05/2024	(45,000.000)	(52,273.80)	(2,932.20)
FINF30140002	6.200% 03/15/2054 DD 11/30/23					49,341.60	
14448CBD5	CARRIER GLOBAL CORP	PTRN// 785517	S	08/05/2024	(17,000.000)	(19,747.88)	(805.29)
FINF30140002	6.200% 03/15/2054 DD 11/30/23					18,942.59	
14448CBD5	CARRIER GLOBAL CORP		S	09/04/2024	(18,000.000)	(20,909.52)	(338.04)
FINF30140002	6.200% 03/15/2054 DD 11/30/23					20,571.48	

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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15089QAY0 FINF30140002	CELANESE US HOLDINGS LLC 6.700% 11/15/2033 DD 08/24/23		S	10/08/2024	(55,000.000)	(59,797.07) 59,539.70	(257.37)
15089QAY0 FINF30140002	CELANESE US HOLDINGS LLC VAR RT 11/15/2033 DD 08/24/23		S	12/03/2024	(20,000.000)	(21,664.11) 21,362.80	(301.31)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/02/2024	(125,000.000)	(127,146.25) 121,663.75	(5,482.50)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/03/2024	(130,000.000)	(132,232.10) 126,552.40	(5,679.70)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/04/2024	(130,000.000)	(132,232.10) 127,124.40	(5,107.70)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/08/2024	(65,000.000)	(66,116.05) 62,818.60	(3,297.45)
161175AZ7 FINF30140002	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16		S	04/15/2024	(65,000.000)	(66,116.05) 61,505.60	(4,610.45)
161175BN3 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18		S	08/19/2024	(40,000.000)	(34,178.18) 35,058.00	879.82
161175BN3 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18		S	09/04/2024	(95,000.000)	(81,173.17) 82,598.70	1,425.53
161175BN3 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18		S	09/25/2024	(40,000.000)	(34,178.18) 35,316.80	1,138.62
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	REVERSAL OF 1240370522448 3WF65DF1C6CBA56	S	02/06/2024	(40,000.000)	(30,447.56) 29,674.80	(772.76)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	04/09/2024	(30,000.000)	(22,885.02) 21,881.40	(1,003.62)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/05/2024	(80,000.000)	(60,605.90) 59,784.00	(821.90)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/18/2024	(100,000.000)	(75,757.37) 74,948.00	(809.37)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/24/2024	(10,000.000)	(7,575.73) 7,490.50	(85.23)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/24/2024	(45,000.000)	(34,090.82) 33,763.50	(327.32)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	06/25/2024	(40,000.000)	(30,302.95) 29,854.80	(448.15)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	07/02/2024	(45,000.000)	(34,090.81) 32,964.30	(1,126.51)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	07/08/2024	(60,000.000)	(45,454.42) 44,733.00	(721.42)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	07/26/2024	(105,000.000)	(79,545.24) 77,787.15	(1,758.09)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	07/26/2024	(120,000.000)	(90,908.84) 88,762.80	(2,146.04)
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	08/01/2024	(55,000.000)	(41,666.55) 41,492.00	(174.55)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	08/19/2024	(40,000.000)	(30,302.95) 30,717.20	414.25
161175BT0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19		S	09/05/2024	(25,000.000)	(18,939.35) 19,060.75	121.40
161175CA0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21		S	04/09/2024	(30,000.000)	(19,408.76) 18,836.10	(572.66)
161175CA0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21		S	07/08/2024	(65,000.000)	(42,052.31) 41,464.15	(588.16)
161175CA0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21		S	08/19/2024	(40,000.000)	(25,878.34) 26,452.80	574.46
161175CA0 FINF30140002	CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21		S	09/25/2024	(45,000.000)	(29,113.13) 29,877.75	764.62
161175CL6 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22		S	06/05/2024	(60,000.000)	(46,100.70) 47,749.20	1,648.50
161175CL6 FINF30140002	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22		S	09/25/2024	(40,000.000)	(30,733.80) 32,800.80	2,067.00
17275RBU5 FINF30140002	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24		S	08/16/2024	(35,000.000)	(34,895.36) 36,406.65	1,511.29
17275RBU5 FINF30140002	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24		S	08/19/2024	(25,000.000)	(24,925.26) 26,105.00	1,179.74
17275RBU5 FINF30140002	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24		S	09/25/2024	(30,000.000)	(29,910.31) 31,983.30	2,072.99
172967NE7 FINF30140002	CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21		S	01/16/2024	(25,000.000)	(20,645.50) 20,341.75	(303.75)
172967PA3 FINF30140002	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22		S	07/08/2024	(35,000.000)	(37,214.80) 37,054.50	(160.30)
172967PA3 FINF30140002	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22		S	10/07/2024	(10,000.000)	(10,986.13) 10,872.90	(113.23)
172967PA3 FINF30140002	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22		S	10/07/2024	(70,000.000)	(76,902.87) 75,973.79	(929.08)
172967PG0 FINF30140002	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24		S	08/19/2024	(50,000.000)	(50,000.00) 51,450.50	1,450.50
172967PG0 FINF30140002	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24		S	09/25/2024	(55,000.000)	(55,000.00) 57,479.40	2,479.40
172967PL9 FINF30140002	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24		S	08/19/2024	(50,000.000)	(50,000.00) 51,516.50	1,516.50
172967PL9 FINF30140002	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24		S	09/25/2024	(55,000.000)	(55,000.00) 57,560.25	2,560.25
172967PL9 FINF30140002	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24		S	11/20/2024	(135,000.000)	(135,000.00) 136,458.00	1,458.00
17325FBG2 FINF30140002	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24		S	07/08/2024	(75,000.000)	(75,000.00) 77,024.25	2,024.25
17325FBG2 FINF30140002	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24		S	10/30/2024	(75,000.000)	(75,000.00) 77,436.75	2,436.75

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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191216DZ0	COCA-COLA CO/THE		S	08/14/2024	(70,000.000)	(69,931.38)	2,743.32
FINF30140002	5.200% 01/14/2055 DD 08/14/24					72,674.70	
191216DZ0	COCA-COLA CO/THE		S	08/19/2024	(25,000.000)	(24,975.49)	931.01
FINF30140002	5.200% 01/14/2055 DD 08/14/24					25,906.50	
191216DZ0	COCA-COLA CO/THE		S	09/25/2024	(25,000.000)	(24,975.49)	1,362.51
FINF30140002	5.200% 01/14/2055 DD 08/14/24					26,338.00	
191216DZ0	COCA-COLA CO/THE		S	10/18/2024	(170,000.000)	(169,833.34)	3,272.56
FINF30140002	5.200% 01/14/2055 DD 08/14/24					173,105.90	
198280AH2	COLUMBIA PIPELINE GROUP INC		S	07/08/2024	(50,000.000)	(49,923.00)	(775.50)
FINF30140002	5.800% 06/01/2045 DD 12/01/15					49,147.50	
198280AH2	COLUMBIA PIPELINE GROUP INC		S	08/19/2024	(35,000.000)	(34,946.10)	613.90
FINF30140002	5.800% 06/01/2045 DD 12/01/15					35,560.00	
198280AH2	COLUMBIA PIPELINE GROUP INC		S	09/25/2024	(35,000.000)	(34,946.10)	1,322.65
FINF30140002	5.800% 06/01/2045 DD 12/01/15					36,268.75	
19828TAE6	COLUMBIA PIPELINES OPERAT 144A		S	03/25/2024	(75,000.000)	(80,573.25)	(486.00)
FINF30140002	6.497% 08/15/2043 DD 08/08/23					80,087.25	
20030NBM2	COMCAST CORP		S	01/17/2024	(5,000.000)	(4,790.65)	(74.95)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					4,715.70	
20030NBM2	COMCAST CORP		S	01/18/2024	(5,000.000)	(4,790.65)	(80.70)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					4,709.95	
20030NBM2	COMCAST CORP		S	01/18/2024	(45,000.000)	(43,115.85)	(804.15)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					42,311.70	
20030NBM2	COMCAST CORP		S	07/01/2024	(105,000.000)	(100,603.65)	(5,020.05)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					95,583.60	
20030NBM2	COMCAST CORP		S	07/18/2024	(145,000.000)	(138,928.85)	(3,899.05)
FINF30140002	4.200% 08/15/2034 DD 08/12/14					135,029.80	
20030NDS7	COMCAST CORP		S	08/01/2024	(100,000.000)	(67,820.24)	(3,161.24)
FINF30140002	2.887% 11/01/2051 DD 05/01/22					64,659.00	
20030NDS7	COMCAST CORP		S	08/19/2024	(35,000.000)	(23,737.08)	(472.23)
FINF30140002	2.887% 11/01/2051 DD 05/01/22					23,264.85	
20030NDS7	COMCAST CORP		S	09/25/2024	(40,000.000)	(27,128.10)	(182.10)
FINF30140002	2.887% 11/01/2051 DD 05/01/22					26,946.00	
20030NDU2	COMCAST CORP		S	08/01/2024	(160,000.000)	(103,423.24)	(3,612.04)
FINF30140002	2.937% 11/01/2056 DD 05/01/22					99,811.20	
20030NDU2	COMCAST CORP		S	08/19/2024	(35,000.000)	(22,623.84)	(22.24)
FINF30140002	2.937% 11/01/2056 DD 05/01/22					22,601.60	
20030NDU2	COMCAST CORP		S	09/25/2024	(35,000.000)	(22,623.84)	279.46
FINF30140002	2.937% 11/01/2056 DD 05/01/22					22,903.30	
20030NEK3	COMCAST CORP		S	07/31/2024	(300,000.000)	(300,380.85)	4,476.15
FINF30140002	5.650% 06/01/2054 DD 05/22/24					304,857.00	
20826FBG0	CONOCOPHILLIPS CO		S	02/14/2024	(60,000.000)	(63,943.20)	(3,141.60)
FINF30140002	5.550% 03/15/2054 DD 08/17/23					60,801.60	
21036PAZ1	CONSTELLATION BRANDS INC		S	04/09/2024	(25,000.000)	(21,229.53)	(1,124.78)
FINF30140002	4.100% 02/15/2048 DD 02/07/18					20,104.75	

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5500 Realized Gain & Loss Detail Report

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21036PAZ1 FINF30140002	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18		S	10/29/2024	(110,000.000)	(93,409.93) 88,693.00	(4,716.93)
212015AQ4 FINF30140002	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14		S	09/19/2024	(5,000.000)	(4,360.37) 4,375.80	15.43
212015AQ4 FINF30140002	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14		S	09/24/2024	(40,000.000)	(34,882.93) 35,054.40	171.47
21871XAK5 FINF30140002	COREBRIDGE FINANCIAL INC 4.350% 04/05/2042 DD 04/05/23		S	07/12/2024	(65,000.000)	(55,263.65) 54,899.65	(364.00)
21871XAM1 FINF30140002	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23		S	07/08/2024	(50,000.000)	(42,075.50) 40,153.00	(1,922.50)
21871XAM1 FINF30140002	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23		S	07/11/2024	(45,000.000)	(37,867.95) 36,364.95	(1,503.00)
21871XAM1 FINF30140002	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23		S	07/11/2024	(90,000.000)	(75,735.90) 72,666.00	(3,069.90)
21871XAM1 FINF30140002	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23		S	07/15/2024	(70,000.000)	(58,905.70) 56,373.10	(2,532.60)
224044CT2 FINF30140002	COX COMMUNICATIONS INC 144A 5.800% 12/15/2053 DD 01/19/24		S	11/18/2024	(60,000.000)	(55,783.20) 56,064.60	281.40
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	08/19/2024	(30,000.000)	(29,961.60) 30,274.20	312.60
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	09/25/2024	(30,000.000)	(29,961.60) 30,221.70	260.10
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	11/20/2024	(75,000.000)	(73,475.70) 71,168.25	(2,307.45)
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	11/21/2024	(50,000.000)	(48,983.80) 47,428.50	(1,555.30)
224044CV7 FINF30140002	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24		S	12/04/2024	(100,000.000)	(97,967.60) 98,411.00	443.40
23291KAK1 FINF30140002	DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19		S	03/05/2024	(50,000.000)	(39,644.00) 37,719.50	(1,924.50)
235851AW2 FINF30140002	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21		S	08/30/2024	(40,000.000)	(27,866.00) 26,808.80	(1,057.20)
25179MBH5 FINF30140002	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24		S	09/25/2024	(30,000.000)	(30,168.43) 30,003.00	(165.43)
25179MBH5 FINF30140002	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24		S	09/26/2024	(5,000.000)	(5,028.07) 4,906.45	(121.62)
25179MBH5 FINF30140002	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24		S	09/26/2024	(45,000.000)	(45,252.65) 44,119.80	(1,132.85)
25179MBH5 FINF30140002	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24		S	12/12/2024	(55,000.000)	(55,308.80) 51,762.15	(3,546.65)
25278XAT6 FINF30140002	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22		S	12/12/2024	(25,000.000)	(20,716.50) 19,575.00	(1,141.50)
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	04/09/2024	(20,000.000)	(19,991.40) 20,039.60	48.20

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	04/09/2024	(25,000.000)	(24,989.25) 25,035.25	46.00
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	08/19/2024	(30,000.000)	(29,987.10) 30,602.70	615.60
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	09/17/2024	(20,000.000)	(19,991.40) 20,717.40	726.00
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	09/25/2024	(30,000.000)	(29,987.10) 30,971.40	984.30
25278XBA6 FINF30140002	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24		S	09/26/2024	(30,000.000)	(29,987.10) 30,497.70	510.60
25278XBB4 FINF30140002	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24		S	08/19/2024	(25,000.000)	(24,988.50) 25,617.50	629.00
25278XBB4 FINF30140002	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24		S	09/25/2024	(30,000.000)	(29,986.20) 31,027.20	1,041.00
25278XBB4 FINF30140002	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24		S	12/12/2024	(45,000.000)	(44,979.30) 43,861.95	(1,117.35)
254687ET9 FINF30140002	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19		S	10/16/2024	(40,000.000)	(42,040.00) 41,530.00	(510.00)
254687FR2 FINF30140002	WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20		S	05/20/2024	(120,000.000)	(117,246.00) 111,237.60	(6,008.40)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/12/2024	(35,000.000)	(28,252.35) 26,133.45	(2,118.90)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/12/2024	(90,000.000)	(72,648.90) 67,386.60	(5,262.30)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/17/2024	(40,000.000)	(32,288.40) 29,352.00	(2,936.40)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/25/2024	(40,000.000)	(32,288.40) 28,914.40	(3,374.00)
254687FZ4 FINF30140002	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20		S	04/29/2024	(40,000.000)	(32,288.40) 29,295.60	(2,992.80)
25470DBL2 FINF30140002	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	PTRN// 777721	S	05/20/2024	(115,000.000)	(75,253.70) 73,097.45	(2,156.25)
26442CBH6 FINF30140002	DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22		S	02/08/2024	(90,000.000)	(69,215.40) 65,692.80	(3,522.60)
26442CBL7 FINF30140002	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23		S	02/07/2024	(90,000.000)	(93,018.60) 89,415.00	(3,603.60)
26442CBL7 FINF30140002	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23		S	02/09/2024	(35,000.000)	(36,173.90) 34,467.30	(1,706.60)
26874RAP3 FINF30140002	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24		S	05/29/2024	(55,000.000)	(54,355.40) 53,603.55	(751.85)
26874RAP3 FINF30140002	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24		S	05/30/2024	(40,000.000)	(39,531.20) 39,269.20	(262.00)
26874RAP3 FINF30140002	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24		S	06/10/2024	(40,000.000)	(39,531.20) 39,518.40	(12.80)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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26874RAP3	ENI SPA 144A		S	06/12/2024	(45,000.000)	(44,472.60)	743.40
FINF30140002	5.950% 05/15/2054 DD 05/15/24					45,216.00	
26874RAP3	ENI SPA 144A		S	10/16/2024	(35,000.000)	(34,589.80)	1,102.15
FINF30140002	5.950% 05/15/2054 DD 05/15/24					35,691.95	
27409LAE3	EAST OHIO GAS CO/THE 144A		S	03/08/2024	(135,000.000)	(87,847.20)	(1,894.05)
FINF30140002	3.000% 06/15/2050 DD 06/16/20					85,953.15	
28622HAC5	ELEVANCE HEALTH INC		S	01/11/2024	(55,000.000)	(55,106.70)	(894.30)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					54,212.40	
28622HAC5	ELEVANCE HEALTH INC		S	03/05/2024	(45,000.000)	(45,087.30)	(2,055.15)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					43,032.15	
28622HAC5	ELEVANCE HEALTH INC		S	03/05/2024	(55,000.000)	(55,106.70)	(2,341.35)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					52,765.35	
28622HAC5	ELEVANCE HEALTH INC		S	03/20/2024	(120,000.000)	(120,232.80)	(7,310.40)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					112,922.40	
28622HAC5	ELEVANCE HEALTH INC		S	04/08/2024	(35,000.000)	(35,067.90)	(2,426.20)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					32,641.70	
28622HAC5	ELEVANCE HEALTH INC		S	04/30/2024	(40,000.000)	(40,077.60)	(4,044.40)
FINF30140002	5.125% 02/15/2053 DD 02/08/23					36,033.20	
29103DAM8	EMERA US FINANCE LP		S	10/08/2024	(84,000.000)	(69,342.84)	2,615.76
FINF30140002	4.750% 06/15/2046 DD 12/15/16					71,958.60	
29250NBZ7	ENBRIDGE INC		S	07/08/2024	(40,000.000)	(46,703.60)	(2,147.60)
FINF30140002	6.700% 11/15/2053 DD 11/09/23					44,556.00	
29250NBZ7	ENBRIDGE INC		S	08/19/2024	(25,000.000)	(29,189.75)	(418.25)
FINF30140002	6.700% 11/15/2053 DD 11/09/23					28,771.50	
29250NBZ7	ENBRIDGE INC		S	09/25/2024	(30,000.000)	(35,027.70)	69.60
FINF30140002	6.700% 11/15/2053 DD 11/09/23					35,097.30	
29273RBF5	ENERGY TRANSFER LP		S	01/10/2024	(60,000.000)	(55,197.00)	(978.60)
FINF30140002	5.150% 03/15/2045 DD 03/12/15					54,218.40	
29273RBF5	ENERGY TRANSFER LP		S	02/08/2024	(125,000.000)	(114,993.75)	(2,205.00)
FINF30140002	5.150% 03/15/2045 DD 03/12/15					112,788.75	
29273RBJ7	ENERGY TRANSFER LP		S	08/19/2024	(35,000.000)	(35,348.25)	794.15
FINF30140002	6.125% 12/15/2045 DD 06/23/15					36,142.40	
29273VAW0	ENERGY TRANSFER LP		S	02/28/2024	(20,000.000)	(19,904.60)	(353.40)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					19,551.20	
29273VAW0	ENERGY TRANSFER LP		S	02/28/2024	(110,000.000)	(109,475.30)	(2,091.10)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					107,384.20	
29273VAW0	ENERGY TRANSFER LP		S	03/05/2024	(45,000.000)	(44,785.35)	(238.50)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					44,546.85	
29273VAW0	ENERGY TRANSFER LP		S	03/06/2024	(20,000.000)	(19,904.60)	18.00
FINF30140002	5.950% 05/15/2054 DD 01/25/24					19,922.60	
29273VAW0	ENERGY TRANSFER LP		S	03/06/2024	(45,000.000)	(44,785.35)	(139.95)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					44,645.40	
29273VAW0	ENERGY TRANSFER LP		S	03/07/2024	(45,000.000)	(44,785.35)	134.10
FINF30140002	5.950% 05/15/2054 DD 01/25/24					44,919.45	

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5500 Realized Gain & Loss Detail Report

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29273VAW0	ENERGY TRANSFER LP		S	03/08/2024	(20,000.000)	(19,904.60)	54.00
FINF30140002	5.950% 05/15/2054 DD 01/25/24					19,958.60	
29273VAW0	ENERGY TRANSFER LP		S	04/09/2024	(20,000.000)	(19,912.29)	(177.09)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					19,735.20	
29273VAW0	ENERGY TRANSFER LP		S	07/08/2024	(40,000.000)	(39,824.58)	(301.78)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					39,522.80	
29273VAW0	ENERGY TRANSFER LP		S	08/01/2024	(70,000.000)	(69,693.02)	(10.12)
FINF30140002	5.950% 05/15/2054 DD 01/25/24					69,682.90	
29273VAW0	ENERGY TRANSFER LP		S	09/25/2024	(25,000.000)	(24,890.36)	851.14
FINF30140002	5.950% 05/15/2054 DD 01/25/24					25,741.50	
29273VBB5	ENERGY TRANSFER LP		S	06/12/2024	(40,000.000)	(39,784.40)	131.60
FINF30140002	6.050% 09/01/2054 DD 06/21/24					39,916.00	
29273VBB5	ENERGY TRANSFER LP		S	06/12/2024	(45,000.000)	(44,757.45)	(49.05)
FINF30140002	6.050% 09/01/2054 DD 06/21/24					44,708.40	
29273VBB5	ENERGY TRANSFER LP		S	06/12/2024	(45,000.000)	(44,757.45)	49.50
FINF30140002	6.050% 09/01/2054 DD 06/21/24					44,806.95	
29273VBB5	ENERGY TRANSFER LP		S	06/13/2024	(45,000.000)	(44,757.45)	210.15
FINF30140002	6.050% 09/01/2054 DD 06/21/24					44,967.60	
29273VBB5	ENERGY TRANSFER LP		S	07/02/2024	(20,000.000)	(19,892.20)	(273.20)
FINF30140002	6.050% 09/01/2054 DD 06/21/24					19,619.00	
29273VBB5	ENERGY TRANSFER LP		S	07/08/2024	(40,000.000)	(39,784.40)	201.60
FINF30140002	6.050% 09/01/2054 DD 06/21/24					39,986.00	
29273VBB5	ENERGY TRANSFER LP		S	07/11/2024	(105,000.000)	(104,434.05)	1,063.65
FINF30140002	6.050% 09/01/2054 DD 06/21/24					105,497.70	
29364GAK9	ENTERGY CORP		S	07/08/2024	(55,000.000)	(41,626.20)	(2,101.55)
FINF30140002	3.750% 06/15/2050 DD 05/19/20					39,524.65	
29364GAK9	ENTERGY CORP		S	08/19/2024	(35,000.000)	(26,489.40)	(474.60)
FINF30140002	3.750% 06/15/2050 DD 05/19/20					26,014.80	
29364GAK9	ENTERGY CORP		S	09/25/2024	(40,000.000)	(30,273.60)	357.60
FINF30140002	3.750% 06/15/2050 DD 05/19/20					30,631.20	
29364WBN7	ENTERGY LOUISIANA LLC		S	03/14/2024	(40,000.000)	(39,942.40)	(69.20)
FINF30140002	5.700% 03/15/2054 DD 03/08/24					39,873.20	
29364WBN7	ENTERGY LOUISIANA LLC		S	03/14/2024	(40,000.000)	(39,942.40)	(52.40)
FINF30140002	5.700% 03/15/2054 DD 03/08/24					39,890.00	
29379VBF9	ENTERPRISE PRODUCTS OPERATING		S	08/19/2024	(30,000.000)	(29,103.30)	(1,061.40)
FINF30140002	4.950% 10/15/2054 DD 10/14/14					28,041.90	
29379VBF9	ENTERPRISE PRODUCTS OPERATING		S	09/25/2024	(30,000.000)	(29,103.30)	(434.10)
FINF30140002	4.950% 10/15/2054 DD 10/14/14					28,669.20	
29379VBF9	ENTERPRISE PRODUCTS OPERATING		S	10/25/2024	(60,000.000)	(58,206.60)	(3,477.00)
FINF30140002	4.950% 10/15/2054 DD 10/14/14					54,729.60	
29379VBF9	ENTERPRISE PRODUCTS OPERATING		S	12/05/2024	(75,000.000)	(72,758.25)	(2,813.25)
FINF30140002	4.950% 10/15/2054 DD 10/14/14					69,945.00	
29379VBW2	ENTERPRISE PRODUCTS OPERATING		S	12/05/2024	(35,000.000)	(30,460.50)	(1,199.80)
FINF30140002	4.200% 01/31/2050 DD 07/08/19					29,260.70	

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5500 Realized Gain & Loss Detail Report

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29379VCH4 FINF30140002	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24		S	08/19/2024	(25,000.000)	(24,915.75) 25,840.75	925.00
29379VCH4 FINF30140002	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24		S	09/25/2024	(30,000.000)	(29,898.90) 31,288.80	1,389.90
29379VCH4 FINF30140002	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24		S	12/05/2024	(40,000.000)	(39,865.20) 40,898.00	1,032.80
29379VCH4 FINF30140002	ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24		S	12/18/2024	(40,000.000)	(39,865.20) 39,557.20	(308.00)
29736RAM2 FINF30140002	ESTEE LAUDER COS INC/THE 3.125% 12/01/2049 DD 11/21/19		S	09/05/2024	(5,000.000)	(3,651.90) 3,634.90	(17.00)
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	07/08/2024	(55,000.000)	(58,940.20) 57,605.35	(1,334.85)
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	07/18/2024	(20,000.000)	(21,432.80) 21,175.40	(257.40)
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	07/23/2024	(20,000.000)	(21,432.80) 21,101.60	(331.20)
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	08/19/2024	(35,000.000)	(37,507.40) 38,088.75	581.35
30161MAG8 FINF30140002	CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09		S	09/20/2024	(40,000.000)	(42,865.60) 44,665.20	1,799.60
30161MAJ2 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.750% 10/01/2041 DD 09/30/10		S	05/30/2024	(200,000.000)	(200,062.00) 193,594.00	(6,468.00)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/10/2024	(5,000.000)	(5,004.60) 4,811.75	(192.85)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/10/2024	(45,000.000)	(45,041.40) 43,141.95	(1,899.45)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/14/2024	(25,000.000)	(25,023.00) 24,069.50	(953.50)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/17/2024	(55,000.000)	(55,050.60) 53,125.60	(1,925.00)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	05/29/2024	(130,000.000)	(130,119.60) 122,835.70	(7,283.90)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	06/06/2024	(90,000.000)	(90,082.80) 87,943.50	(2,139.30)
30161MAN3 FINF30140002	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12		S	06/13/2024	(140,000.000)	(140,128.80) 137,356.80	(2,772.00)
30231GBF8 FINF30140002	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20		S	03/06/2024	(50,000.000)	(46,580.00) 45,653.00	(927.00)
30231GBF8 FINF30140002	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20		S	03/18/2024	(25,000.000)	(23,290.00) 22,589.50	(700.50)
30303M8J4 FINF30140002	META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22		S	10/18/2024	(35,000.000)	(31,961.41) 31,372.95	(588.46)
30303M8Q8 FINF30140002	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23		S	07/02/2024	(30,000.000)	(32,624.98) 30,396.00	(2,228.98)

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30303M8Q8	META PLATFORMS INC		S	10/18/2024	(35,000.000)	(38,062.48)	(1,164.08)
FINF30140002	5.600% 05/15/2053 DD 05/03/23					36,898.40	
30303M8V7	META PLATFORMS INC		S	08/19/2024	(25,000.000)	(24,900.25)	1,067.25
FINF30140002	5.400% 08/15/2054 DD 08/09/24					25,967.50	
30303M8V7	META PLATFORMS INC		S	09/25/2024	(30,000.000)	(29,880.30)	1,677.90
FINF30140002	5.400% 08/15/2054 DD 08/09/24					31,558.20	
30303M8V7	META PLATFORMS INC		S	10/18/2024	(35,000.000)	(34,860.35)	975.80
FINF30140002	5.400% 08/15/2054 DD 08/09/24					35,836.15	
30303M8W5	META PLATFORMS INC		S	08/19/2024	(25,000.000)	(24,892.00)	1,276.75
FINF30140002	5.550% 08/15/2064 DD 08/09/24					26,168.75	
30303M8W5	META PLATFORMS INC		S	09/25/2024	(25,000.000)	(24,892.00)	1,692.50
FINF30140002	5.550% 08/15/2064 DD 08/09/24					26,584.50	
33767BAC3	FIRSTENERGY TRANSMISSION 144A		S	11/20/2024	(45,000.000)	(39,042.00)	(434.25)
FINF30140002	4.550% 04/01/2049 DD 03/28/19					38,607.75	
33767BAC3	FIRSTENERGY TRANSMISSION 144A		S	11/22/2024	(25,000.000)	(21,690.00)	(205.25)
FINF30140002	4.550% 04/01/2049 DD 03/28/19					21,484.75	
341081EQ6	FLORIDA POWER & LIGHT CO		S	01/18/2024	(45,000.000)	(48,271.50)	(816.30)
FINF30140002	5.625% 04/01/2034 DD 04/04/03					47,455.20	
341081ER4	FLORIDA POWER & LIGHT CO		S	01/23/2024	(5,000.000)	(5,401.70)	(87.20)
FINF30140002	5.950% 10/01/2033 DD 10/15/03					5,314.50	
341081ER4	FLORIDA POWER & LIGHT CO		S	01/29/2024	(45,000.000)	(48,615.30)	(886.95)
FINF30140002	5.950% 10/01/2033 DD 10/15/03					47,728.35	
35671DBC8	FREEPORT-MCMORAN INC		S	07/08/2024	(50,000.000)	(48,635.00)	(543.00)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					48,092.00	
35671DBC8	FREEPORT-MCMORAN INC		S	08/19/2024	(35,000.000)	(34,044.50)	190.75
FINF30140002	5.450% 03/15/2043 DD 09/15/13					34,235.25	
35671DBC8	FREEPORT-MCMORAN INC		S	09/25/2024	(40,000.000)	(38,908.00)	1,129.20
FINF30140002	5.450% 03/15/2043 DD 09/15/13					40,037.20	
35671DBC8	FREEPORT-MCMORAN INC		S	10/17/2024	(55,000.000)	(53,498.50)	607.75
FINF30140002	5.450% 03/15/2043 DD 09/15/13					54,106.25	
35671DBC8	FREEPORT-MCMORAN INC		S	10/17/2024	(5,000.000)	(4,863.50)	64.30
FINF30140002	5.450% 03/15/2043 DD 09/15/13					4,927.80	
35671DBC8	FREEPORT-MCMORAN INC		S	10/18/2024	(140,000.000)	(136,178.00)	1,720.60
FINF30140002	5.450% 03/15/2043 DD 09/15/13					137,898.60	
35671DBC8	FREEPORT-MCMORAN INC		S	10/29/2024	(5,000.000)	(4,863.50)	(87.80)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					4,775.70	
35671DBC8	FREEPORT-MCMORAN INC		S	10/29/2024	(5,000.000)	(4,863.50)	(59.65)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					4,803.85	
35671DBC8	FREEPORT-MCMORAN INC		S	10/29/2024	(10,000.000)	(9,727.00)	(113.10)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					9,613.90	
35671DBC8	FREEPORT-MCMORAN INC		S	10/30/2024	(105,000.000)	(102,133.50)	(743.40)
FINF30140002	5.450% 03/15/2043 DD 09/15/13					101,390.10	
361448BR3	GATX CORP		S	07/08/2024	(40,000.000)	(39,983.60)	722.80
FINF30140002	6.050% 06/05/2054 DD 06/05/24					40,706.40	

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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361448BR3	GATX CORP		S	08/19/2024	(5,000.000)	(4,997.95)	281.50
FINF30140002	6.050% 06/05/2054 DD 06/05/24					5,279.45	
36267VAM5	GE HEALTHCARE TECHNOLOGIES INC		S	08/16/2024	(70,000.000)	(81,643.10)	(980.70)
FINF30140002	6.377% 11/22/2052 DD 05/22/23					80,662.40	
37045VAH3	GENERAL MOTORS CO		S	01/18/2024	(5,000.000)	(4,781.40)	(83.60)
FINF30140002	5.000% 04/01/2035 DD 11/12/14					4,697.80	
37045VAH3	GENERAL MOTORS CO		S	01/18/2024	(40,000.000)	(38,251.20)	(812.40)
FINF30140002	5.000% 04/01/2035 DD 11/12/14					37,438.80	
37045VAT7	GENERAL MOTORS CO		S	04/09/2024	(20,000.000)	(19,639.18)	(213.78)
FINF30140002	5.950% 04/01/2049 DD 09/10/18					19,425.40	
37045VAT7	GENERAL MOTORS CO		S	07/08/2024	(45,000.000)	(44,188.15)	284.44
FINF30140002	5.950% 04/01/2049 DD 09/10/18					44,472.59	
37045VAT7	GENERAL MOTORS CO		S	08/19/2024	(30,000.000)	(29,458.77)	996.33
FINF30140002	5.950% 04/01/2049 DD 09/10/18					30,455.10	
375558BD4	GILEAD SCIENCES INC		S	08/19/2024	(35,000.000)	(33,468.05)	(787.85)
FINF30140002	4.750% 03/01/2046 DD 09/14/15					32,680.20	
375558BD4	GILEAD SCIENCES INC		S	09/25/2024	(35,000.000)	(33,468.05)	156.10
FINF30140002	4.750% 03/01/2046 DD 09/14/15					33,624.15	
375558BG7	GILEAD SCIENCES INC		S	01/16/2024	(170,000.000)	(168,339.10)	(2,133.50)
FINF30140002	4.600% 09/01/2035 DD 09/14/15					166,205.60	
375558BJ1	GILEAD SCIENCES INC		S	05/09/2024	(100,000.000)	(92,207.00)	(4,612.00)
FINF30140002	4.000% 09/01/2036 DD 09/20/16					87,595.00	
375558BT9	GILEAD SCIENCES INC		S	07/08/2024	(55,000.000)	(38,121.60)	(3,036.55)
FINF30140002	2.800% 10/01/2050 DD 09/30/20					35,085.05	
375558BT9	GILEAD SCIENCES INC		S	08/19/2024	(30,000.000)	(20,793.60)	(771.30)
FINF30140002	2.800% 10/01/2050 DD 09/30/20					20,022.30	
375558CA9	GILEAD SCIENCES INC		S	04/24/2024	(70,000.000)	(76,081.60)	(7,875.70)
FINF30140002	5.550% 10/15/2053 DD 09/14/23					68,205.90	
375558CA9	GILEAD SCIENCES INC		S	04/24/2024	(80,000.000)	(86,950.40)	(8,767.20)
FINF30140002	5.550% 10/15/2053 DD 09/14/23					78,183.20	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/12/2024	(45,000.000)	(49,169.25)	(555.75)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					48,613.50	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/13/2024	(45,000.000)	(49,169.25)	(662.40)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					48,506.85	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/13/2024	(45,000.000)	(49,169.25)	(607.95)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					48,561.30	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/19/2024	(5,000.000)	(5,463.25)	(110.25)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					5,353.00	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/19/2024	(50,000.000)	(54,632.50)	(1,125.00)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					53,507.50	
378272BQ0	GLENCORE FUNDING LLC 144A		S	03/21/2024	(40,000.000)	(43,706.00)	(968.00)
FINF30140002	6.500% 10/06/2033 DD 10/06/23					42,738.00	
37959GAF4	GLOBAL ATLANTIC FIN CO 144A		S	07/08/2024	(45,000.000)	(45,326.01)	(251.77)
FINF30140002	6.750% 03/15/2054 DD 03/15/24					45,074.24	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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38141GA53 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2034 DD 10/24/23		S	07/08/2024	(30,000.000)	(32,851.50) 32,597.70	(253.80)
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	04/18/2024	(40,000.000)	(40,000.00) 40,068.80	68.80
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	04/18/2024	(60,000.000)	(60,000.00) 60,094.20	94.20
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	04/18/2024	(75,000.000)	(75,000.00) 75,186.00	186.00
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	07/08/2024	(75,000.000)	(75,000.00) 77,556.75	2,556.75
38141GA95 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24		S	08/19/2024	(45,000.000)	(45,000.00) 47,618.55	2,618.55
38141GB78 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24		S	12/11/2024	(180,000.000)	(180,000.00) 177,714.00	(2,286.00)
38141GB78 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24		S	12/11/2024	(215,000.000)	(215,000.00) 212,207.15	(2,792.85)
38141GZM9 FINF30140002	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22		S	01/23/2024	(10,000.000)	(8,596.60) 8,497.40	(99.20)
38239EAC6 FINF30140002	GOODMAN US FINANCE SIX LL 144A 5.125% 10/07/2034 DD 10/07/24		S	10/03/2024	(30,000.000)	(29,865.60) 30,074.40	208.80
404119BY4 FINF30140002	HCA INC 5.125% 06/15/2039 DD 06/12/19		S	07/29/2024	(190,000.000)	(181,529.80) 179,363.80	(2,166.00)
404119BZ1 FINF30140002	HCA INC 5.250% 06/15/2049 DD 06/12/19		S	07/24/2024	(140,000.000)	(127,068.10) 124,121.20	(2,946.90)
404119CV9 FINF30140002	HCA INC 6.000% 04/01/2054 DD 02/23/24		S	06/18/2024	(45,000.000)	(45,654.30) 45,476.10	(178.20)
404119CV9 FINF30140002	HCA INC 6.000% 04/01/2054 DD 02/23/24		S	06/20/2024	(35,000.000)	(35,508.90) 35,117.60	(391.30)
404119CV9 FINF30140002	HCA INC 6.000% 04/01/2054 DD 02/23/24		S	06/21/2024	(55,000.000)	(55,799.70) 55,018.70	(781.00)
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	04/09/2024	(20,000.000)	(19,842.11) 19,862.40	20.29
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	07/08/2024	(40,000.000)	(39,684.23) 39,814.00	129.77
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	07/23/2024	(115,000.000)	(114,092.16) 113,623.45	(468.71)
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	07/24/2024	(115,000.000)	(114,092.15) 113,105.95	(986.20)
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	12/16/2024	(115,000.000)	(120,710.10) 113,651.05	(7,059.05)
404119CW7 FINF30140002	HCA INC 6.100% 04/01/2064 DD 02/23/24		S	12/17/2024	(105,000.000)	(110,213.58) 103,707.45	(6,506.13)
404121AK1 FINF30140002	HCA INC 5.450% 09/15/2034 DD 08/12/24		S	08/13/2024	(120,000.000)	(119,824.80) 121,454.40	1,629.60

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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404121AL9	HCA INC		S	09/18/2024	(45,000.000)	(45,606.52)	2,318.48
FINF30140002	5.950% 09/15/2054 DD 08/12/24					47,925.00	
404121AL9	HCA INC		S	09/25/2024	(30,000.000)	(30,404.35)	1,222.55
FINF30140002	5.950% 09/15/2054 DD 08/12/24					31,626.90	
404121AL9	HCA INC		S	10/08/2024	(120,000.000)	(123,571.39)	(206.59)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					123,364.80	
404121AL9	HCA INC		S	10/09/2024	(120,000.000)	(123,571.39)	(963.79)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					122,607.60	
404121AL9	HCA INC		S	10/10/2024	(50,000.000)	(51,488.08)	(265.58)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					51,222.50	
404121AL9	HCA INC		S	12/10/2024	(85,000.000)	(87,529.73)	(1,564.98)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					85,964.75	
404121AL9	HCA INC		S	12/19/2024	(85,000.000)	(87,529.73)	(6,192.38)
FINF30140002	5.950% 09/15/2054 DD 08/12/24					81,337.35	
42809HAH0	HESS CORP		S	05/13/2024	(105,000.000)	(113,554.35)	(8,812.65)
FINF30140002	5.800% 04/01/2047 DD 09/28/16					104,741.70	
437076CQ3	HOME DEPOT INC/THE		S	03/05/2024	(30,000.000)	(24,228.25)	(1,282.15)
FINF30140002	3.625% 04/15/2052 DD 03/28/22					22,946.10	
437076CQ3	HOME DEPOT INC/THE		S	03/05/2024	(70,000.000)	(56,532.60)	(2,847.50)
FINF30140002	3.625% 04/15/2052 DD 03/28/22					53,685.10	
437076CQ3	HOME DEPOT INC/THE		S	03/07/2024	(35,000.000)	(28,266.30)	(1,289.70)
FINF30140002	3.625% 04/15/2052 DD 03/28/22					26,976.60	
437076CQ3	HOME DEPOT INC/THE		S	03/07/2024	(45,000.000)	(36,342.39)	(1,784.64)
FINF30140002	3.625% 04/15/2052 DD 03/28/22					34,557.75	
437076CT7	HOME DEPOT INC/THE		S	01/05/2024	(55,000.000)	(55,804.65)	(1,882.10)
FINF30140002	4.950% 09/15/2052 DD 09/19/22					53,922.55	
437076CT7	HOME DEPOT INC/THE		S	01/11/2024	(35,000.000)	(35,512.05)	(344.75)
FINF30140002	4.950% 09/15/2052 DD 09/19/22					35,167.30	
437076CT7	HOME DEPOT INC/THE		S	01/25/2024	(55,000.000)	(55,804.65)	(2,035.00)
FINF30140002	4.950% 09/15/2052 DD 09/19/22					53,769.65	
437076CT7	HOME DEPOT INC/THE		S	02/05/2024	(35,000.000)	(35,512.05)	(1,652.36)
FINF30140002	4.950% 09/15/2052 DD 09/19/22					33,859.69	
437076DF6	HOME DEPOT INC/THE		S	06/18/2024	(145,000.000)	(142,794.26)	1,171.89
FINF30140002	5.300% 06/25/2054 DD 06/25/24					143,966.15	
437076DF6	HOME DEPOT INC/THE		S	06/18/2024	(70,000.000)	(68,935.16)	513.94
FINF30140002	5.300% 06/25/2054 DD 06/25/24					69,449.10	
437076DF6	HOME DEPOT INC/THE		S	06/25/2024	(35,000.000)	(34,467.58)	490.42
FINF30140002	5.300% 06/25/2054 DD 06/25/24					34,958.00	
437076DG4	HOME DEPOT INC/THE		S	06/26/2024	(65,000.000)	(64,333.43)	24.37
FINF30140002	5.400% 06/25/2064 DD 06/25/24					64,357.80	
437076DG4	HOME DEPOT INC/THE		S	09/25/2024	(25,000.000)	(24,743.63)	1,844.37
FINF30140002	5.400% 06/25/2064 DD 06/25/24					26,588.00	
437076DG4	HOME DEPOT INC/THE		S	10/23/2024	(85,000.000)	(84,128.33)	1,002.57
FINF30140002	5.400% 06/25/2064 DD 06/25/24					85,130.90	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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444859BX9	HUMANA INC		S	12/16/2024	(125,000.000)	(118,462.42)	(2,442.42)
FINF30140002	5.500% 03/15/2053 DD 03/13/23					116,020.00	
444859CB6	HUMANA INC		S	06/04/2024	(115,000.000)	(114,319.07)	(1,290.17)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					113,028.90	
444859CB6	HUMANA INC		S	06/05/2024	(45,000.000)	(44,733.55)	(423.85)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					44,309.70	
444859CB6	HUMANA INC		S	07/16/2024	(80,000.000)	(79,169.32)	(592.52)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					78,576.80	
444859CB6	HUMANA INC		S	07/16/2024	(80,000.000)	(79,169.33)	(226.93)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					78,942.40	
444859CB6	HUMANA INC		S	07/16/2024	(80,000.000)	(79,169.32)	33.08
FINF30140002	5.750% 04/15/2054 DD 03/13/24					79,202.40	
444859CB6	HUMANA INC		S	07/17/2024	(35,000.000)	(34,636.58)	(99.28)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					34,537.30	
444859CB6	HUMANA INC		S	07/17/2024	(50,000.000)	(49,480.83)	(120.83)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					49,360.00	
444859CB6	HUMANA INC		S	09/30/2024	(245,000.000)	(242,456.06)	8,061.34
FINF30140002	5.750% 04/15/2054 DD 03/13/24					250,517.40	
444859CB6	HUMANA INC		S	10/01/2024	(50,000.000)	(49,480.83)	1,878.17
FINF30140002	5.750% 04/15/2054 DD 03/13/24					51,359.00	
444859CB6	HUMANA INC		S	12/09/2024	(65,000.000)	(64,129.59)	481.71
FINF30140002	5.750% 04/15/2054 DD 03/13/24					64,611.30	
444859CB6	HUMANA INC		S	12/10/2024	(120,000.000)	(118,393.09)	621.71
FINF30140002	5.750% 04/15/2054 DD 03/13/24					119,014.80	
444859CB6	HUMANA INC		S	12/11/2024	(110,000.000)	(108,527.00)	(630.20)
FINF30140002	5.750% 04/15/2054 DD 03/13/24					107,896.80	
446150BD5	HUNTINGTON BANCSHARES INC/OH		S	07/08/2024	(55,000.000)	(53,903.40)	857.90
FINF30140002	VAR RT 02/02/2035 DD 02/02/24					54,761.30	
45138LBH5	IDAHO POWER CO		S	03/04/2024	(23,000.000)	(23,854.68)	(1,312.38)
FINF30140002	5.500% 03/15/2053 DD 03/14/23					22,542.30	
454889AV8	INDIANA MICHIGAN POWER CO		S	05/01/2024	(45,000.000)	(47,402.55)	(4,148.55)
FINF30140002	5.625% 04/01/2053 DD 03/23/23					43,254.00	
458140BM1	INTEL CORP		S	08/30/2024	(40,000.000)	(37,927.60)	(4,290.80)
FINF30140002	4.750% 03/25/2050 DD 03/25/20					33,636.80	
458140CB4	INTEL CORP		S	04/04/2024	(20,000.000)	(19,659.60)	(1,320.60)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					18,339.00	
458140CB4	INTEL CORP		S	04/04/2024	(50,000.000)	(49,149.00)	(3,347.50)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					45,801.50	
458140CB4	INTEL CORP		S	08/05/2024	(70,000.000)	(68,808.60)	(6,978.30)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					61,830.30	
458140CB4	INTEL CORP		S	08/07/2024	(150,000.000)	(147,447.00)	(17,364.00)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					130,083.00	
458140CB4	INTEL CORP		S	08/15/2024	(40,000.000)	(39,319.20)	(4,107.60)
FINF30140002	4.900% 08/05/2052 DD 08/05/22					35,211.60	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
458140CB4 FINF30140002	INTEL CORP 4.900% 08/05/2052 DD 08/05/22		S	09/25/2024	(35,000.000)	(34,404.30) 30,937.90	(3,466.40)
458140CC2 FINF30140002	INTEL CORP 5.050% 08/05/2062 DD 08/05/22		S	02/15/2024	(110,000.000)	(109,233.30) 100,630.20	(8,603.10)
458140CJ7 FINF30140002	INTEL CORP 5.700% 02/10/2053 DD 02/10/23		S	01/03/2024	(80,000.000)	(86,808.00) 85,092.00	(1,716.00)
458140CJ7 FINF30140002	INTEL CORP 5.700% 02/10/2053 DD 02/10/23		S	01/12/2024	(30,000.000)	(32,553.00) 32,325.60	(227.40)
458140CJ7 FINF30140002	INTEL CORP 5.700% 02/10/2053 DD 02/10/23		S	01/24/2024	(65,000.000)	(70,531.50) 68,043.95	(2,487.55)
458140CJ7 FINF30140002	INTEL CORP 5.700% 02/10/2053 DD 02/10/23		S	02/15/2024	(55,000.000)	(59,680.50) 55,974.60	(3,705.90)
458140CK4 FINF30140002	INTEL CORP 5.900% 02/10/2063 DD 02/10/23		S	08/19/2024	(25,000.000)	(27,995.75) 24,657.00	(3,338.75)
458140CK4 FINF30140002	INTEL CORP 5.900% 02/10/2063 DD 02/10/23		S	09/17/2024	(125,000.000)	(139,978.75) 124,991.25	(14,987.50)
458140CK4 FINF30140002	INTEL CORP 5.900% 02/10/2063 DD 02/10/23		S	09/18/2024	(40,000.000)	(44,793.20) 40,033.20	(4,760.00)
458140CM0 FINF30140002	INTEL CORP 5.600% 02/21/2054 DD 02/21/24		S	08/19/2024	(30,000.000)	(29,894.10) 28,905.00	(989.10)
458140CM0 FINF30140002	INTEL CORP 5.600% 02/21/2054 DD 02/21/24		S	08/26/2024	(5,000.000)	(4,982.35) 4,824.15	(158.20)
45866FAX2 FINF30140002	INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22		S	07/29/2024	(35,000.000)	(32,653.95) 32,570.30	(83.65)
459506AS0 FINF30140002	INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20		S	02/13/2024	(34,000.000)	(23,300.20) 22,187.72	(1,112.48)
46590X AQ9 FINF30140002	JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23		S	06/03/2024	(55,000.000)	(40,956.85) 41,166.40	209.55
46590XAX4 FINF30140002	JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23		S	06/20/2024	(25,000.000)	(24,874.53) 25,391.00	516.47
46590XAX4 FINF30140002	JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23		S	06/24/2024	(45,000.000)	(44,774.17) 45,697.50	923.33
46590XAX4 FINF30140002	JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23		S	07/01/2024	(55,000.000)	(54,723.98) 54,134.85	(589.13)
46647PDY9 FINF30140002	JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23		S	09/25/2024	(55,000.000)	(59,733.30) 61,183.10	1,449.80
46647PDY9 FINF30140002	JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23		S	10/07/2024	(105,000.000)	(114,036.30) 114,950.85	914.55
46647PEC6 FINF30140002	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24		S	07/08/2024	(75,000.000)	(75,088.34) 75,348.75	260.41
46647PEC6 FINF30140002	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24		S	08/19/2024	(50,000.000)	(50,058.89) 51,588.00	1,529.11
46647PEC6 FINF30140002	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24		S	09/25/2024	(55,000.000)	(55,064.79) 57,560.25	2,495.46

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
46647PEC6 FINF30140002	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24		S	10/31/2024	(80,000.000)	(80,094.23) 80,733.60	639.37
46647PEH5 FINF30140002	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24		S	08/19/2024	(50,000.000)	(50,000.00) 53,154.00	3,154.00
46647PEH5 FINF30140002	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24		S	09/25/2024	(55,000.000)	(55,000.00) 59,337.85	4,337.85
46647PEH5 FINF30140002	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24		S	11/26/2024	(280,000.000)	(280,000.00) 291,054.40	11,054.40
46647PEK8 FINF30140002	JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24		S	08/19/2024	(50,000.000)	(50,000.00) 51,386.00	1,386.00
46647PEK8 FINF30140002	JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24		S	09/25/2024	(55,000.000)	(55,621.48) 57,449.15	1,827.67
46647PER3 FINF30140002	JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24		S	12/05/2024	(200,000.000)	(198,847.83) 198,914.00	66.17
47214BAB4 FINF30140002	JBS USA LUX SA / JBS USA 144A 7.250% 11/15/2053 DD 09/19/23		S	04/09/2024	(20,000.000)	(21,463.44) 21,039.20	(424.24)
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	05/31/2024	(55,000.000)	(58,779.31) 59,913.15	1,133.84
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	06/27/2024	(25,000.000)	(26,717.87) 27,448.25	730.38
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	07/08/2024	(40,000.000)	(42,748.60) 44,257.60	1,509.00
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	07/09/2024	(40,000.000)	(42,748.59) 44,060.40	1,311.81
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	08/14/2024	(55,000.000)	(58,779.31) 63,369.35	4,590.04
47214BAB4 FINF30140002	JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23		S	08/19/2024	(25,000.000)	(26,717.87) 28,827.00	2,109.13
49177JAP7 FINF30140002	KENVUE INC 5.050% 03/22/2053 DD 09/22/23		S	09/12/2024	(101,000.000)	(104,932.94) 103,966.37	(966.57)
494550AW6 FINF30140002	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07		S	12/11/2024	(105,000.000)	(115,510.50) 117,747.00	2,236.50
49456BAH4 FINF30140002	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14		S	01/09/2024	(90,000.000)	(86,880.60) 85,523.40	(1,357.20)
49456BAH4 FINF30140002	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14		S	01/11/2024	(45,000.000)	(43,440.30) 42,876.90	(563.40)
49456BAH4 FINF30140002	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14		S	03/04/2024	(45,000.000)	(43,440.30) 42,309.90	(1,130.40)
49456BAJ0 FINF30140002	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15		S	04/09/2024	(25,000.000)	(22,277.42) 22,180.50	(96.92)
49456BAJ0 FINF30140002	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15		S	07/08/2024	(50,000.000)	(44,554.84) 44,521.00	(33.84)
49456BAQ4 FINF30140002	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18		S	08/01/2024	(65,000.000)	(59,553.65) 59,551.05	(2.60)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
49456BAS0 FINF30140002	KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20		S	08/19/2024	(40,000.000)	(26,908.00) 26,940.00	32.00
49456BAS0 FINF30140002	KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20		S	09/26/2024	(180,000.000)	(121,086.00) 121,536.00	450.00
49456BAT8 FINF30140002	KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21		S	08/01/2024	(50,000.000)	(35,883.00) 35,041.50	(841.50)
49456BAT8 FINF30140002	KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21		S	09/26/2024	(195,000.000)	(139,943.70) 140,380.50	436.80
49456BAW1 FINF30140002	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22		S	02/28/2024	(105,000.000)	(99,805.79) 96,098.10	(3,707.69)
49456BAW1 FINF30140002	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22		S	03/01/2024	(65,000.000)	(61,784.53) 59,933.25	(1,851.28)
49456BAW1 FINF30140002	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22		S	03/05/2024	(20,000.000)	(19,010.63) 18,646.40	(364.23)
49456BAW1 FINF30140002	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22		S	03/05/2024	(40,000.000)	(38,021.25) 37,298.00	(723.25)
49456BAW1 FINF30140002	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22		S	04/09/2024	(20,000.000)	(18,990.10) 18,681.00	(309.10)
49456BAW1 FINF30140002	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22		S	07/08/2024	(45,000.000)	(42,727.72) 42,307.65	(420.07)
49456BAW1 FINF30140002	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22		S	07/26/2024	(45,000.000)	(42,727.72) 41,846.40	(881.32)
49456BAW1 FINF30140002	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22		S	08/01/2024	(65,000.000)	(61,717.81) 61,456.85	(260.96)
50077LAB2 FINF30140002	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16		S	10/18/2024	(55,000.000)	(48,180.00) 47,304.40	(875.60)
50222CAB6 FINF30140002	LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24		S	04/02/2024	(90,000.000)	(90,000.00) 89,419.50	(580.50)
532457CS5 FINF30140002	ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24		S	08/19/2024	(25,000.000)	(24,877.50) 25,517.75	640.25
532457CS5 FINF30140002	ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24		S	09/25/2024	(30,000.000)	(29,853.00) 30,865.50	1,012.50
539830BK4 FINF30140002	LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15		S	01/19/2024	(65,000.000)	(64,465.05) 62,665.85	(1,799.20)
539830BX6 FINF30140002	LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22		S	01/19/2024	(195,000.000)	(220,390.95) 210,687.75	(9,703.20)
539830CB3 FINF30140002	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23		S	09/19/2024	(45,000.000)	(47,436.30) 47,595.60	159.30
548661EF0 FINF30140002	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22		S	07/11/2024	(50,000.000)	(42,113.00) 39,838.50	(2,274.50)
548661EF0 FINF30140002	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22		S	07/17/2024	(50,000.000)	(42,113.00) 40,057.50	(2,055.50)
548661EF0 FINF30140002	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22		S	09/25/2024	(30,000.000)	(25,267.80) 25,487.10	219.30

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	01/16/2024	(40,000.000)	(42,102.80) 40,883.60	(1,219.20)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	01/25/2024	(30,000.000)	(31,577.10) 30,754.80	(822.30)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	02/07/2024	(115,000.000)	(121,045.55) 117,102.20	(3,943.35)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	02/26/2024	(45,000.000)	(47,365.65) 44,906.85	(2,458.80)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	02/26/2024	(45,000.000)	(47,365.65) 44,932.50	(2,433.15)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	04/26/2024	(5,000.000)	(5,262.85) 4,771.45	(491.40)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	04/26/2024	(110,000.000)	(115,782.70) 104,956.50	(10,826.20)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	06/12/2024	(60,000.000)	(63,154.20) 59,136.00	(4,018.20)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	06/13/2024	(20,000.000)	(21,051.40) 19,919.00	(1,132.40)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	06/18/2024	(40,000.000)	(42,102.80) 39,602.00	(2,500.80)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	07/01/2024	(45,000.000)	(47,365.65) 43,159.50	(4,206.15)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	07/11/2024	(80,000.000)	(84,205.60) 79,563.20	(4,642.40)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	07/16/2024	(40,000.000)	(42,102.80) 40,030.00	(2,072.80)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	07/19/2024	(40,000.000)	(42,102.80) 39,507.60	(2,595.20)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	08/01/2024	(30,000.000)	(31,577.11) 29,769.00	(1,808.11)
548661EM5 FINF30140002	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22		S	08/19/2024	(30,000.000)	(31,577.09) 30,525.00	(1,052.09)
55336VBT6 FINF30140002	MPLX LP 4.950% 03/14/2052 DD 03/14/22		S	03/05/2024	(132,000.000)	(117,886.56) 114,136.44	(3,750.12)
55336VBT6 FINF30140002	MPLX LP 4.950% 03/14/2052 DD 03/14/22		S	08/01/2024	(38,000.000)	(33,937.04) 33,060.76	(876.28)
55903VBD4 FINF30140002	WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23		S	10/18/2024	(40,000.000)	(34,889.52) 32,351.20	(2,538.32)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	08/09/2024	(115,000.000)	(97,807.47) 86,448.95	(11,358.52)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	08/19/2024	(40,000.000)	(34,019.98) 30,507.20	(3,512.78)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	08/20/2024	(80,000.000)	(68,039.98) 61,723.20	(6,316.78)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	09/25/2024	(40,000.000)	(34,019.98) 31,318.40	(2,701.58)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/08/2024	(190,000.000)	(161,594.94) 144,044.70	(17,550.24)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/09/2024	(25,000.000)	(21,262.49) 18,914.75	(2,347.74)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/09/2024	(25,000.000)	(21,262.49) 18,936.50	(2,325.99)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/09/2024	(45,000.000)	(38,272.49) 34,055.55	(4,216.94)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/10/2024	(95,000.000)	(80,797.48) 71,459.00	(9,338.48)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/11/2024	(70,000.000)	(59,534.98) 52,696.00	(6,838.98)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/15/2024	(40,000.000)	(34,019.98) 30,412.00	(3,607.98)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	10/16/2024	(105,000.000)	(89,302.47) 80,692.50	(8,609.97)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	12/12/2024	(30,000.000)	(25,234.66) 23,534.40	(1,700.26)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	12/12/2024	(30,000.000)	(25,234.66) 23,555.70	(1,678.96)
55903VBE2 FINF30140002	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23		S	12/12/2024	(35,000.000)	(29,440.43) 27,753.95	(1,686.48)
55903VBF9 FINF30140002	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23		S	08/09/2024	(10,000.000)	(8,615.00) 7,438.60	(1,176.40)
55903VBF9 FINF30140002	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23		S	08/16/2024	(25,000.000)	(21,537.50) 18,913.00	(2,624.50)
55903VBF9 FINF30140002	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23		S	08/19/2024	(40,000.000)	(34,460.00) 30,452.40	(4,007.60)
55903VBF9 FINF30140002	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23		S	08/26/2024	(45,000.000)	(38,767.50) 34,860.15	(3,907.35)
571676AH8 FINF30140002	MARS INC 144A 4.200% 04/01/2059 DD 03/29/19		S	07/01/2024	(5,000.000)	(4,319.35) 3,914.25	(405.10)
579780AU1 FINF30140002	MCCORMICK & CO INC/MD 4.700% 10/15/2034 DD 10/08/24		S	10/07/2024	(140,000.000)	(139,644.40) 137,845.40	(1,799.00)
58933YBM6 FINF30140002	MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23		S	01/31/2024	(100,000.000)	(103,234.00) 100,403.00	(2,831.00)
58933YBM6 FINF30140002	MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23		S	03/20/2024	(185,000.000)	(190,982.90) 177,934.85	(13,048.05)
59156RAY4 FINF30140002	METLIFE INC 5.875% 02/06/2041 DD 08/06/10		S	08/08/2024	(50,000.000)	(54,609.50) 52,470.50	(2,139.00)
59156RCC0 FINF30140002	METLIFE INC 5.000% 07/15/2052 DD 07/11/22		S	12/05/2024	(50,000.000)	(49,811.50) 48,130.50	(1,681.00)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
594918BS2	MICROSOFT CORP		S	04/08/2024	(116,000.000)	(106,962.44)	(5,396.32)
FINF30140002	3.450% 08/08/2036 DD 08/08/16					101,566.12	
594918BS2	MICROSOFT CORP		S	10/31/2024	(139,000.000)	(128,170.51)	(4,963.69)
FINF30140002	3.450% 08/08/2036 DD 08/08/16					123,206.82	
594918CE2	MICROSOFT CORP		S	01/19/2024	(55,000.000)	(40,791.30)	(1,799.05)
FINF30140002	2.921% 03/17/2052 DD 03/17/21					38,992.25	
594918CE2	MICROSOFT CORP		S	01/22/2024	(40,000.000)	(29,666.40)	(1,123.20)
FINF30140002	2.921% 03/17/2052 DD 03/17/21					28,543.20	
594918CE2	MICROSOFT CORP		S	05/30/2024	(65,000.000)	(48,207.90)	(4,653.35)
FINF30140002	2.921% 03/17/2052 DD 03/17/21					43,554.55	
595620AY1	MIDAMERICAN ENERGY CO		S	02/07/2024	(95,000.000)	(105,489.90)	(3,817.10)
FINF30140002	5.850% 09/15/2054 DD 09/07/23					101,672.80	
595620AY1	MIDAMERICAN ENERGY CO		S	02/28/2024	(30,000.000)	(33,312.60)	(1,914.90)
FINF30140002	5.850% 09/15/2054 DD 09/07/23					31,397.70	
60284MAB8	MINERA MEXICO SA DE CV 144A		S	07/08/2024	(55,000.000)	(44,378.95)	(2,578.95)
FINF30140002	4.500% 01/26/2050 DD 09/26/19					41,800.00	
60284MAB8	MINERA MEXICO SA DE CV 144A		S	08/19/2024	(35,000.000)	(28,241.15)	(328.65)
FINF30140002	4.500% 01/26/2050 DD 09/26/19					27,912.50	
60284MAB8	MINERA MEXICO SA DE CV 144A		S	09/25/2024	(40,000.000)	(32,275.60)	265.20
FINF30140002	4.500% 01/26/2050 DD 09/26/19					32,540.80	
61747YFL4	MORGAN STANLEY		S	03/01/2024	(190,000.000)	(190,000.00)	273.60
FINF30140002	VAR RT 01/18/2035 DD 01/18/24					190,273.60	
61747YFL4	MORGAN STANLEY		S	07/08/2024	(75,000.000)	(75,249.65)	380.35
FINF30140002	VAR RT 01/18/2035 DD 01/18/24					75,630.00	
61747YFL4	MORGAN STANLEY		S	10/31/2024	(70,000.000)	(70,233.00)	679.10
FINF30140002	VAR RT 01/18/2035 DD 01/18/24					70,912.10	
61747YFR1	MORGAN STANLEY		S	04/17/2024	(75,000.000)	(75,000.00)	123.75
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					75,123.75	
61747YFR1	MORGAN STANLEY		S	04/17/2024	(80,000.000)	(80,000.00)	114.40
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					80,114.40	
61747YFR1	MORGAN STANLEY		S	04/17/2024	(115,000.000)	(115,000.00)	233.45
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					115,233.45	
61747YFR1	MORGAN STANLEY		S	04/18/2024	(60,000.000)	(60,000.00)	265.80
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					60,265.80	
61747YFR1	MORGAN STANLEY		S	04/18/2024	(75,000.000)	(75,000.00)	337.50
FINF30140002	VAR RT 04/19/2035 DD 04/19/24					75,337.50	
61747YFT7	MORGAN STANLEY		S	08/19/2024	(50,000.000)	(50,000.00)	1,121.50
FINF30140002	VAR RT 07/19/2035 DD 07/19/24					51,121.50	
61747YFT7	MORGAN STANLEY		S	09/25/2024	(55,000.000)	(55,000.00)	2,190.10
FINF30140002	VAR RT 07/19/2035 DD 07/19/24					57,190.10	
63111XAK7	NASDAQ INC		S	04/09/2024	(20,000.000)	(21,313.41)	(570.81)
FINF30140002	5.950% 08/15/2053 DD 06/28/23					20,742.60	
64105MAD3	NESTLE CAPITAL CORP 144A		S	03/20/2024	(55,000.000)	(54,813.55)	(1,013.10)
FINF30140002	5.100% 03/12/2054 DD 03/12/24					53,800.45	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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64105MAD3 FINF30140002	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		S	03/25/2024	(40,000.000)	(39,864.40) 39,258.00	(606.40)
64105MAD3 FINF30140002	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		S	03/26/2024	(95,000.000)	(94,677.95) 93,209.25	(1,468.70)
64105MAD3 FINF30140002	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		S	05/16/2024	(150,000.000)	(149,108.59) 145,038.00	(4,070.59)
64105MAD3 FINF30140002	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		S	05/17/2024	(70,000.000)	(69,584.01) 67,250.40	(2,333.61)
641062AL8 FINF30140002	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18		S	08/19/2024	(220,000.000)	(202,318.60) 201,223.00	(1,095.60)
641062AN4 FINF30140002	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18		S	08/14/2024	(85,000.000)	(76,211.85) 73,122.10	(3,089.75)
64110LBA3 FINF30140002	NETFLIX INC 5.400% 08/15/2054 DD 08/01/24		S	07/30/2024	(40,000.000)	(39,916.00) 40,128.40	212.40
64110LBA3 FINF30140002	NETFLIX INC 5.400% 08/15/2054 DD 08/01/24		S	07/30/2024	(45,000.000)	(44,905.50) 45,157.50	252.00
65339KCQ1 FINF30140002	NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23		S	01/03/2024	(80,000.000)	(78,902.40) 76,313.60	(2,588.80)
666807BP6 FINF30140002	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17		S	04/09/2024	(25,000.000)	(21,431.58) 20,260.50	(1,171.08)
666807BP6 FINF30140002	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17		S	09/25/2024	(35,000.000)	(30,004.21) 30,250.15	245.94
666807CJ9 FINF30140002	NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23		S	07/08/2024	(40,000.000)	(39,791.60) 36,856.80	(2,934.80)
666807CJ9 FINF30140002	NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23		S	08/19/2024	(30,000.000)	(29,843.70) 28,854.30	(989.40)
666807CJ9 FINF30140002	NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23		S	09/25/2024	(10,000.000)	(9,947.90) 9,816.90	(131.00)
666807CM2 FINF30140002	NORTHROP GRUMMAN CORP 5.200% 06/01/2054 DD 01/31/24		S	04/09/2024	(20,000.000)	(19,554.60) 19,261.00	(293.60)
66989HAH1 FINF30140002	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14		S	10/30/2024	(90,000.000)	(86,102.25) 81,751.50	(4,350.75)
66989HAH1 FINF30140002	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14		S	11/01/2024	(95,000.000)	(90,885.72) 86,122.25	(4,763.47)
66989HAH1 FINF30140002	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14		S	11/13/2024	(145,000.000)	(138,720.30) 129,474.85	(9,245.45)
674599CJ2 FINF30140002	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16		S	08/01/2024	(45,000.000)	(36,634.50) 36,444.60	(189.90)
674599EM3 FINF30140002	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24		S	09/25/2024	(30,000.000)	(31,456.50) 31,120.20	(336.30)
674599EM3 FINF30140002	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24		S	09/26/2024	(5,000.000)	(5,242.75) 5,100.55	(142.20)
674599EM3 FINF30140002	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24		S	09/26/2024	(60,000.000)	(62,913.00) 61,156.20	(1,756.80)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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677050AN6 FINF30140002	OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19		S	04/09/2024	(20,000.000)	(18,432.97) 17,746.60	(686.37)
68233JBV5 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20		S	07/26/2024	(90,000.000)	(72,991.80) 67,104.00	(5,887.80)
68233JBV5 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20		S	07/31/2024	(45,000.000)	(36,495.90) 34,071.75	(2,424.15)
68233JBV5 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20		S	08/19/2024	(35,000.000)	(28,385.70) 27,294.40	(1,091.30)
68233JBV5 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20		S	09/25/2024	(15,000.000)	(12,165.30) 11,931.75	(233.55)
68233JCM4 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22		S	02/07/2024	(75,000.000)	(74,049.75) 71,290.50	(2,759.25)
68233JCM4 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22		S	02/08/2024	(55,000.000)	(54,303.15) 51,847.40	(2,455.75)
68233JCM4 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22		S	07/26/2024	(35,000.000)	(34,556.55) 32,067.00	(2,489.55)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	01/04/2024	(50,000.000)	(46,815.50) 45,907.00	(908.50)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	01/04/2024	(70,000.000)	(65,541.70) 64,338.40	(1,203.30)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	01/11/2024	(110,000.000)	(102,994.10) 101,801.70	(1,192.40)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	01/18/2024	(105,000.000)	(98,312.55) 96,482.40	(1,830.15)
68389XAV7 FINF30140002	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14		S	04/18/2024	(123,000.000)	(115,166.13) 109,290.42	(5,875.71)
68389XB2 FINF30140002	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20		S	02/14/2024	(50,000.000)	(37,196.50) 35,144.50	(2,052.00)
68389XBZ7 FINF30140002	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21		S	04/09/2024	(30,000.000)	(23,919.81) 23,307.00	(612.81)
68389XCA1 FINF30140002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21		S	02/14/2024	(90,000.000)	(70,776.90) 66,987.00	(3,789.90)
68389XCA1 FINF30140002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21		S	08/07/2024	(95,000.000)	(72,602.48) 71,753.50	(848.98)
68389XCA1 FINF30140002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21		S	08/19/2024	(35,000.000)	(26,748.29) 27,411.65	663.36
68389XCA1 FINF30140002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21		S	09/25/2024	(35,000.000)	(27,345.71) 28,224.00	878.29
68389XCK9 FINF30140002	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22		S	02/21/2024	(165,000.000)	(193,729.80) 186,138.15	(7,591.65)
68389XCK9 FINF30140002	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22		S	04/09/2024	(20,000.000)	(23,470.54) 22,726.00	(744.54)
68389XCK9 FINF30140002	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22		S	05/14/2024	(90,000.000)	(105,617.42) 99,995.40	(5,622.02)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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68389XCK9	ORACLE CORP		S	05/14/2024	(90,000.000)	(105,617.42)	(5,412.32)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					100,205.10	
68389XCK9	ORACLE CORP		S	05/16/2024	(120,000.000)	(140,823.23)	(5,348.03)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					135,475.20	
68389XCK9	ORACLE CORP		S	06/06/2024	(130,000.000)	(152,558.50)	(5,267.20)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					147,291.30	
68389XCK9	ORACLE CORP		S	07/08/2024	(40,000.000)	(46,941.08)	(1,184.28)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					45,756.80	
68389XCK9	ORACLE CORP		S	07/24/2024	(105,000.000)	(123,220.32)	(4,740.42)
FINF30140002	6.900% 11/09/2052 DD 11/09/22					118,479.90	
68389XCK9	ORACLE CORP		S	08/19/2024	(25,000.000)	(29,338.17)	241.58
FINF30140002	6.900% 11/09/2052 DD 11/09/22					29,579.75	
68389XCK9	ORACLE CORP		S	09/25/2024	(25,000.000)	(29,338.17)	832.83
FINF30140002	6.900% 11/09/2052 DD 11/09/22					30,171.00	
68389XCQ6	ORACLE CORP		S	02/14/2024	(90,000.000)	(90,389.70)	(4,473.00)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					85,916.70	
68389XCQ6	ORACLE CORP		S	02/16/2024	(40,000.000)	(40,173.20)	(1,828.80)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					38,344.40	
68389XCQ6	ORACLE CORP		S	02/16/2024	(40,000.000)	(40,173.20)	(1,812.40)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					38,360.80	
68389XCQ6	ORACLE CORP		S	02/20/2024	(15,000.000)	(15,064.95)	(663.60)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					14,401.35	
68389XCQ6	ORACLE CORP		S	04/09/2024	(20,000.000)	(19,503.20)	(214.80)
FINF30140002	5.550% 02/06/2053 DD 02/06/23					19,288.40	
68389XCV5	ORACLE CORP		S	10/04/2024	(45,000.000)	(44,312.10)	(56.40)
FINF30140002	5.500% 09/27/2064 DD 09/27/24					44,255.70	
68389XCV5	ORACLE CORP		S	10/04/2024	(95,000.000)	(93,547.76)	59.54
FINF30140002	5.500% 09/27/2064 DD 09/27/24					93,607.30	
69047QAD4	OVINTIV INC		S	09/19/2024	(10,000.000)	(11,587.30)	(1.70)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					11,585.60	
69047QAD4	OVINTIV INC		S	09/25/2024	(5,000.000)	(5,793.65)	(45.70)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					5,747.95	
69047QAD4	OVINTIV INC		S	09/25/2024	(55,000.000)	(63,730.15)	(184.80)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					63,545.35	
69047QAD4	OVINTIV INC		S	09/26/2024	(25,000.000)	(28,968.25)	(476.75)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					28,491.50	
69047QAD4	OVINTIV INC		S	09/30/2024	(5,000.000)	(5,793.65)	(186.85)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					5,606.80	
69047QAD4	OVINTIV INC		S	11/21/2024	(40,000.000)	(46,349.20)	(2,448.00)
FINF30140002	7.100% 07/15/2053 DD 05/31/23					43,901.20	
693475BU8	PNC FINANCIAL SERVICES GROUP I		S	02/09/2024	(40,000.000)	(44,488.80)	(614.40)
FINF30140002	VAR RT 10/20/2034 DD 10/20/23					43,874.40	
693475BU8	PNC FINANCIAL SERVICES GROUP I		S	03/06/2024	(50,000.000)	(55,611.00)	(784.00)
FINF30140002	VAR RT 10/20/2034 DD 10/20/23					54,827.00	

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
693475BU8 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23		S	03/07/2024	(105,000.000)	(116,783.10) 115,270.05	(1,513.05)
693475BW4 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24		S	02/09/2024	(145,000.000)	(145,293.58) 146,492.04	1,198.46
693475BW4 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24		S	02/16/2024	(115,000.000)	(115,232.85) 115,435.85	203.00
693475BW4 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24		S	03/01/2024	(100,000.000)	(100,202.47) 100,113.00	(89.47)
693475BW4 FINF30140002	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24		S	07/08/2024	(35,000.000)	(35,443.10) 35,594.30	151.20
69352PAT0 FINF30140002	PPL CAPITAL FUNDING INC 5.250% 09/01/2034 DD 08/09/24		S	10/30/2024	(130,000.000)	(129,331.80) 129,175.80	(156.00)
694308KH9 FINF30140002	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23		S	04/09/2024	(20,000.000)	(21,807.86) 21,511.80	(296.06)
695114DE5 FINF30140002	PACIFICORP 5.800% 01/15/2055 DD 01/05/24		S	07/08/2024	(40,000.000)	(39,655.07) 39,632.00	(23.07)
695114DE5 FINF30140002	PACIFICORP 5.800% 01/15/2055 DD 01/05/24		S	08/19/2024	(30,000.000)	(29,741.31) 30,820.50	1,079.19
695114DE5 FINF30140002	PACIFICORP 5.800% 01/15/2055 DD 01/05/24		S	09/25/2024	(30,000.000)	(29,741.31) 31,466.70	1,725.39
713448FZ6 FINF30140002	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24		S	08/19/2024	(25,000.000)	(25,009.23) 26,222.50	1,213.27
713448FZ6 FINF30140002	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24		S	09/25/2024	(30,000.000)	(30,011.07) 31,810.20	1,799.13
713448FZ6 FINF30140002	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24		S	12/16/2024	(95,000.000)	(95,035.06) 94,164.00	(871.06)
71644EAJ1 FINF30140002	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	PTRN// 795205	S	09/30/2024	(6,000.000)	(6,576.36) 6,728.46	152.10
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	06/27/2024	(45,000.000)	(46,086.63) 44,084.70	(2,001.93)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	06/28/2024	(90,000.000)	(92,173.26) 87,315.30	(4,857.96)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/08/2024	(40,000.000)	(40,965.89) 39,146.40	(1,819.49)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/17/2024	(80,000.000)	(81,931.78) 79,214.40	(2,717.38)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/18/2024	(35,000.000)	(35,845.15) 34,418.30	(1,426.85)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/18/2024	(80,000.000)	(81,931.80) 78,842.40	(3,089.40)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/23/2024	(69,000.000)	(70,666.17) 67,049.37	(3,616.80)
716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/24/2024	(32,000.000)	(32,772.72) 31,077.44	(1,695.28)

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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716973AG7 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23		S	07/24/2024	(41,000.000)	(41,990.04) 39,697.02	(2,293.02)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	07/08/2024	(40,000.000)	(40,301.69) 38,473.20	(1,828.49)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	07/30/2024	(81,000.000)	(81,610.92) 78,169.86	(3,441.06)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	08/19/2024	(25,000.000)	(25,188.56) 25,194.00	5.44
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	09/24/2024	(55,000.000)	(55,414.82) 56,959.10	1,544.28
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	09/25/2024	(50,000.000)	(50,377.11) 51,489.50	1,112.39
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/10/2024	(55,000.000)	(55,414.82) 54,437.35	(977.47)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/10/2024	(110,000.000)	(110,829.64) 108,488.60	(2,341.04)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/17/2024	(135,000.000)	(136,018.20) 132,888.61	(3,129.59)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/18/2024	(120,000.000)	(120,905.07) 118,047.60	(2,857.47)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	10/30/2024	(95,000.000)	(95,716.51) 91,750.05	(3,966.46)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	11/20/2024	(100,000.000)	(100,754.22) 93,786.00	(6,968.22)
716973AH5 FINF30140002	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23		S	11/21/2024	(95,000.000)	(95,716.51) 89,534.65	(6,181.86)
717081EC3 FINF30140002	PFIZER INC 4.000% 12/15/2036 DD 11/21/16		S	01/17/2024	(40,000.000)	(37,817.60) 36,910.00	(907.60)
717081EC3 FINF30140002	PFIZER INC 4.000% 12/15/2036 DD 11/21/16		S	01/17/2024	(55,000.000)	(51,999.20) 50,762.80	(1,236.40)
717081EC3 FINF30140002	PFIZER INC 4.000% 12/15/2036 DD 11/21/16		S	01/19/2024	(80,000.000)	(75,635.20) 73,476.80	(2,158.40)
717081EC3 FINF30140002	PFIZER INC 4.000% 12/15/2036 DD 11/21/16		S	04/01/2024	(75,000.000)	(70,908.00) 67,499.25	(3,408.75)
717081EZ2 FINF30140002	PFIZER INC 2.550% 05/28/2040 DD 05/28/20		S	11/20/2024	(55,000.000)	(40,497.05) 38,658.95	(1,838.10)
718546AK0 FINF30140002	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14		S	01/18/2024	(20,000.000)	(19,481.00) 19,225.40	(255.60)
718546AK0 FINF30140002	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14		S	01/22/2024	(25,000.000)	(24,351.25) 24,054.25	(297.00)
718546AK0 FINF30140002	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14		S	01/23/2024	(50,000.000)	(48,702.50) 47,836.50	(866.00)
718546BA1 FINF30140002	PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21		S	07/08/2024	(55,000.000)	(39,548.85) 36,668.50	(2,880.35)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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718546BA1	PHILLIPS 66		S	07/11/2024	(30,000.000)	(21,572.10)	(1,513.80)
FINF30140002	3.300% 03/15/2052 DD 11/15/21					20,058.30	
718546BA1	PHILLIPS 66		S	07/18/2024	(70,000.000)	(50,334.90)	(3,553.90)
FINF30140002	3.300% 03/15/2052 DD 11/15/21					46,781.00	
718546BA1	PHILLIPS 66		S	07/24/2024	(60,000.000)	(43,144.20)	(3,646.80)
FINF30140002	3.300% 03/15/2052 DD 11/15/21					39,497.40	
718547AP7	PHILLIPS 66 CO		S	07/26/2024	(175,000.000)	(163,924.25)	(9,581.25)
FINF30140002	4.900% 10/01/2046 DD 04/01/23					154,343.00	
74340XCF6	PROLOGIS LP		S	01/25/2024	(20,000.000)	(20,859.80)	(914.60)
FINF30140002	5.250% 06/15/2053 DD 03/30/23					19,945.20	
74340XCF6	PROLOGIS LP		S	09/25/2024	(30,000.000)	(31,289.70)	(763.50)
FINF30140002	5.250% 06/15/2053 DD 03/30/23					30,526.20	
74340XCK5	PROLOGIS LP		S	09/25/2024	(30,000.000)	(29,035.68)	1,475.82
FINF30140002	5.250% 03/15/2054 DD 01/25/24					30,511.50	
744320BP6	PRUDENTIAL FINANCIAL INC		S	07/08/2024	(80,000.000)	(80,045.28)	1,394.72
FINF30140002	VAR RT 03/15/2054 DD 03/11/24					81,440.00	
744320BP6	PRUDENTIAL FINANCIAL INC		S	10/07/2024	(25,000.000)	(25,014.15)	1,610.85
FINF30140002	VAR RT 03/15/2054 DD 03/11/24					26,625.00	
744320BP6	PRUDENTIAL FINANCIAL INC		S	10/08/2024	(50,000.000)	(50,028.30)	2,971.70
FINF30140002	VAR RT 03/15/2054 DD 03/11/24					53,000.00	
744533BR0	PUBLIC SERVICE CO OF OKLAHOMA		S	12/04/2024	(50,000.000)	(49,991.50)	217.00
FINF30140002	5.200% 01/15/2035 DD 12/05/24					50,208.50	
744533BR0	PUBLIC SERVICE CO OF OKLAHOMA		S	12/04/2024	(50,000.000)	(49,991.50)	179.00
FINF30140002	5.200% 01/15/2035 DD 12/05/24					50,170.50	
744533BR0	PUBLIC SERVICE CO OF OKLAHOMA		S	12/05/2024	(45,000.000)	(44,992.35)	98.10
FINF30140002	5.200% 01/15/2035 DD 12/05/24					45,090.45	
74460WAH0	PUBLIC STORAGE OPERATING CO		S	07/18/2024	(5,000.000)	(4,912.45)	64.05
FINF30140002	5.350% 08/01/2053 DD 07/26/23					4,976.50	
74460WAH0	PUBLIC STORAGE OPERATING CO		S	07/18/2024	(20,000.000)	(19,649.80)	160.60
FINF30140002	5.350% 08/01/2053 DD 07/26/23					19,810.40	
74460WAH0	PUBLIC STORAGE OPERATING CO		S	07/24/2024	(15,000.000)	(14,737.35)	(238.95)
FINF30140002	5.350% 08/01/2053 DD 07/26/23					14,498.40	
74460WAH0	PUBLIC STORAGE OPERATING CO		S	09/25/2024	(30,000.000)	(29,474.70)	1,668.00
FINF30140002	5.350% 08/01/2053 DD 07/26/23					31,142.70	
745332CN4	PUGET SOUND ENERGY INC		S	06/04/2024	(20,000.000)	(19,999.80)	45.60
FINF30140002	5.685% 06/15/2054 DD 06/11/24					20,045.40	
745332CN4	PUGET SOUND ENERGY INC		S	06/04/2024	(20,000.000)	(19,999.80)	80.00
FINF30140002	5.685% 06/15/2054 DD 06/11/24					20,079.80	
745332CN4	PUGET SOUND ENERGY INC		S	06/04/2024	(25,000.000)	(24,999.75)	96.25
FINF30140002	5.685% 06/15/2054 DD 06/11/24					25,096.00	
75513ECX7	RTX CORP		S	04/09/2024	(15,000.000)	(17,401.12)	(612.82)
FINF30140002	6.400% 03/15/2054 DD 11/08/23					16,788.30	
75513ECX7	RTX CORP		S	04/30/2024	(45,000.000)	(52,203.39)	(3,834.24)
FINF30140002	6.400% 03/15/2054 DD 11/08/23					48,369.15	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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75513ECX7 FINF30140002	RTX CORP 6.400% 03/15/2054 DD 11/08/23		S	07/08/2024	(35,000.000)	(40,602.63) 38,944.50	(1,658.13)
75513ECX7 FINF30140002	RTX CORP 6.400% 03/15/2054 DD 11/08/23		S	08/19/2024	(25,000.000)	(29,001.88) 29,041.00	39.12
75513ECX7 FINF30140002	RTX CORP 6.400% 03/15/2054 DD 11/08/23		S	09/17/2024	(40,000.000)	(46,403.01) 48,049.20	1,646.19
75513ECX7 FINF30140002	RTX CORP 6.400% 03/15/2054 DD 11/08/23		S	09/25/2024	(25,000.000)	(29,001.88) 29,624.75	622.87
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23		S	02/22/2024	(50,000.000)	(44,207.99) 43,518.50	(689.49)
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23		S	04/11/2024	(25,000.000)	(22,104.00) 21,679.75	(424.25)
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23		S	05/02/2024	(345,000.000)	(305,035.21) 296,982.90	(8,052.31)
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23		S	05/10/2024	(140,000.000)	(123,782.40) 121,291.80	(2,490.60)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	08/13/2024	(125,000.000)	(84,597.50) 81,196.25	(3,401.25)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	08/14/2024	(120,000.000)	(81,213.60) 78,892.80	(2,320.80)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	08/15/2024	(50,000.000)	(33,839.00) 32,497.00	(1,342.00)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	08/19/2024	(35,000.000)	(23,687.30) 23,017.40	(669.90)
771196BY7 FINF30140002	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21		S	09/25/2024	(40,000.000)	(27,071.20) 26,533.20	(538.00)
771196CM2 FINF30140002	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24		S	06/05/2024	(70,000.000)	(70,000.00) 69,710.90	(289.10)
771196CM2 FINF30140002	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24		S	07/16/2024	(30,000.000)	(30,000.00) 30,396.60	396.60
771196CM2 FINF30140002	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24		S	07/17/2024	(60,000.000)	(60,000.00) 60,589.80	589.80
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/22/2024	(20,000.000)	(19,959.20) 19,846.60	(112.60)
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/22/2024	(40,000.000)	(39,918.40) 39,693.20	(225.20)
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/23/2024	(20,000.000)	(19,959.20) 19,805.60	(153.60)
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/24/2024	(40,000.000)	(39,918.40) 39,512.40	(406.00)
78016HZW3 FINF30140002	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		S	01/25/2024	(55,000.000)	(54,887.80) 54,626.00	(261.80)
78409VBL7 FINF30140002	S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23		S	04/25/2024	(35,000.000)	(29,133.65) 25,522.35	(3,611.30)

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5500 Realized Gain & Loss Detail Report

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78516FAC3 FINF30140002	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18		S	07/08/2024	(50,000.000)	(43,763.00) 43,511.00	(252.00)
78516FAC3 FINF30140002	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18		S	08/19/2024	(35,000.000)	(30,634.10) 31,645.25	1,011.15
78516FAC3 FINF30140002	SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18		S	09/25/2024	(35,000.000)	(30,634.10) 31,852.80	1,218.70
817826AF7 FINF30140002	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21		S	09/10/2024	(55,000.000)	(38,082.55) 38,640.25	557.70
817826AF7 FINF30140002	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21		S	09/25/2024	(50,000.000)	(34,620.50) 35,142.00	521.50
817826AF7 FINF30140002	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21		S	10/08/2024	(65,000.000)	(45,006.65) 44,197.40	(809.25)
817826AF7 FINF30140002	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21		S	10/09/2024	(65,000.000)	(45,006.65) 44,565.95	(440.70)
817826AG5 FINF30140002	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21		S	07/08/2024	(60,000.000)	(38,743.20) 36,403.80	(2,339.40)
817826AG5 FINF30140002	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21		S	08/19/2024	(5,000.000)	(3,228.60) 3,117.05	(111.55)
817826AG5 FINF30140002	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21		S	08/19/2024	(15,000.000)	(9,685.80) 9,367.65	(318.15)
817826AG5 FINF30140002	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21		S	08/19/2024	(105,000.000)	(67,800.60) 65,531.55	(2,269.05)
822582BE1 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15		S	04/05/2024	(30,000.000)	(28,609.50) 27,666.90	(942.60)
822582BE1 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15		S	04/09/2024	(65,000.000)	(61,987.24) 59,970.95	(2,016.29)
822582BE1 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15		S	04/12/2024	(205,000.000)	(195,498.26) 185,928.84	(9,569.42)
828807DV6 FINF30140002	SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23		S	09/25/2024	(30,000.000)	(31,974.60) 32,138.40	163.80
828807DV6 FINF30140002	SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23		S	11/07/2024	(40,000.000)	(42,632.80) 41,536.80	(1,096.00)
828807DX2 FINF30140002	SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23		S	11/07/2024	(40,000.000)	(47,021.29) 45,982.80	(1,038.49)
83007CAG7 FINF30140002	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24		S	08/19/2024	(30,000.000)	(29,997.00) 30,277.20	280.20
83007CAG7 FINF30140002	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24		S	09/03/2024	(65,000.000)	(64,993.50) 65,230.75	237.25
83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/11/2024	(20,000.000)	(20,000.00) 20,101.40	101.40
83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/12/2024	(35,000.000)	(35,000.00) 35,073.50	73.50
83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/11/2024	(35,000.000)	(35,000.00) 35,134.05	134.05

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/11/2024	(40,000.000)	(40,000.00) 40,103.60	103.60
83368RBY7 FINF30140002	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24		S	01/12/2024	(105,000.000)	(105,000.00) 105,323.40	323.40
83444MAJ0 FINF30140002	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24		S	08/09/2024	(85,000.000)	(84,318.20) 84,731.40	413.20
853254DC1 FINF30140002	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24		S	06/05/2024	(15,000.000)	(15,000.00) 15,106.35	106.35
853254DC1 FINF30140002	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24		S	07/18/2024	(55,000.000)	(55,000.00) 55,887.70	887.70
853254DC1 FINF30140002	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24		S	08/01/2024	(55,000.000)	(55,000.00) 56,386.55	1,386.55
853254DC1 FINF30140002	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24		S	08/19/2024	(55,000.000)	(55,000.00) 56,872.75	1,872.75
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/16/2024	(45,000.000)	(37,574.10) 37,185.75	(388.35)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/18/2024	(20,000.000)	(16,699.60) 16,449.00	(250.60)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/24/2024	(50,000.000)	(41,749.00) 41,036.00	(713.00)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/24/2024	(50,000.000)	(41,749.00) 41,137.00	(612.00)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	01/25/2024	(50,000.000)	(41,749.00) 41,184.00	(565.00)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	04/03/2024	(98,000.000)	(81,828.04) 79,863.14	(1,964.90)
866677AE7 FINF30140002	SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21		S	04/04/2024	(43,000.000)	(35,904.14) 35,218.72	(685.42)
867224AE7 FINF30140002	SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21		S	07/08/2024	(25,000.000)	(18,822.25) 18,241.00	(581.25)
86765BAQ2 FINF30140002	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14		S	04/09/2024	(25,000.000)	(23,283.39) 22,881.25	(402.14)
87264ABL8 FINF30140002	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21		S	04/09/2024	(30,000.000)	(22,505.19) 21,848.40	(656.79)
87264ABL8 FINF30140002	T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21		S	09/25/2024	(45,000.000)	(33,757.79) 34,595.55	837.76
87264ABY0 FINF30140002	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21		S	06/26/2024	(60,000.000)	(38,936.40) 41,039.40	2,103.00
87264ACX1 FINF30140002	T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22		S	04/16/2024	(60,000.000)	(64,392.60) 57,924.00	(6,468.60)
87264ACX1 FINF30140002	T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22		S	06/26/2024	(45,000.000)	(48,294.45) 45,250.65	(3,043.80)
87264ADD4 FINF30140002	T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23		S	07/24/2024	(155,000.000)	(170,681.35) 161,220.15	(9,461.20)

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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87264ADG7	T-MOBILE USA INC		S	04/09/2024	(20,000.000)	(19,945.20)	(288.00)
FINF30140002	5.500% 01/15/2055 DD 01/12/24					19,657.20	
876030AL1	TAPESTRY INC		S	12/04/2024	(25,000.000)	(24,966.00)	156.50
FINF30140002	5.500% 03/11/2035 DD 12/11/24					25,122.50	
876030AL1	TAPESTRY INC		S	12/04/2024	(25,000.000)	(24,966.00)	173.75
FINF30140002	5.500% 03/11/2035 DD 12/11/24					25,139.75	
876030AL1	TAPESTRY INC		S	12/04/2024	(45,000.000)	(44,938.80)	264.60
FINF30140002	5.500% 03/11/2035 DD 12/11/24					45,203.40	
87612EBR6	TARGET CORP		S	01/18/2024	(5,000.000)	(4,983.70)	(215.65)
FINF30140002	4.800% 01/15/2053 DD 01/24/23					4,768.05	
87612EBR6	TARGET CORP		S	05/23/2024	(20,000.000)	(18,918.60)	(707.40)
FINF30140002	4.800% 01/15/2053 DD 01/24/23					18,211.20	
88339WAA4	WILLIAMS COS INC/THE		S	02/28/2024	(4,000.000)	(2,930.72)	(135.44)
FINF30140002	3.500% 10/15/2051 DD 10/08/21					2,795.28	
88339WAA4	WILLIAMS COS INC/THE		S	03/06/2024	(8,000.000)	(5,861.44)	(172.56)
FINF30140002	3.500% 10/15/2051 DD 10/08/21					5,688.88	
88339WAA4	WILLIAMS COS INC/THE		S	04/09/2024	(23,000.000)	(16,851.64)	(743.82)
FINF30140002	3.500% 10/15/2051 DD 10/08/21					16,107.82	
89157XAB7	TOTALENERGIES CAPITAL SA		S	04/10/2024	(25,000.000)	(25,037.30)	(136.05)
FINF30140002	5.488% 04/05/2054 DD 04/05/24					24,901.25	
89157XAB7	TOTALENERGIES CAPITAL SA		S	04/29/2024	(30,000.000)	(30,044.76)	(650.76)
FINF30140002	5.488% 04/05/2054 DD 04/05/24					29,394.00	
89157XAB7	TOTALENERGIES CAPITAL SA		S	05/03/2024	(25,000.000)	(25,037.30)	(176.80)
FINF30140002	5.488% 04/05/2054 DD 04/05/24					24,860.50	
89157XAB7	TOTALENERGIES CAPITAL SA		S	05/28/2024	(45,000.000)	(45,067.14)	(784.89)
FINF30140002	5.488% 04/05/2054 DD 04/05/24					44,282.25	
89157XAB7	TOTALENERGIES CAPITAL SA		S	09/25/2024	(30,000.000)	(30,044.76)	1,391.64
FINF30140002	5.488% 04/05/2054 DD 04/05/24					31,436.40	
89157XAC5	TOTALENERGIES CAPITAL SA		S	04/10/2024	(20,000.000)	(20,003.84)	36.96
FINF30140002	5.638% 04/05/2064 DD 04/05/24					20,040.80	
89157XAF8	TOTALENERGIES CAPITAL SA		S	09/25/2024	(25,000.000)	(25,000.00)	515.50
FINF30140002	5.425% 09/10/2064 DD 09/10/24					25,515.50	
89352HAX7	TRANSCANADA PIPELINES LTD		S	07/08/2024	(60,000.000)	(55,724.40)	(160.80)
FINF30140002	4.750% 05/15/2038 DD 05/07/18					55,563.60	
89352HAX7	TRANSCANADA PIPELINES LTD		S	08/19/2024	(40,000.000)	(37,149.60)	752.40
FINF30140002	4.750% 05/15/2038 DD 05/07/18					37,902.00	
89352HAX7	TRANSCANADA PIPELINES LTD		S	09/25/2024	(45,000.000)	(41,793.30)	1,730.70
FINF30140002	4.750% 05/15/2038 DD 05/07/18					43,524.00	
89352HAX7	TRANSCANADA PIPELINES LTD	PTRN// 798465	S	10/04/2024	(20,000.000)	(18,574.80)	685.60
FINF30140002	4.750% 05/15/2038 DD 05/07/18					19,260.40	
893574AB9	TRANSCONTINENTAL GAS PIPE LINE		S	03/07/2024	(170,000.000)	(168,719.90)	(595.00)
FINF30140002	5.400% 08/15/2041 DD 02/15/12					168,124.90	
89788MAS1	TRUIST FINANCIAL CORP		S	07/08/2024	(75,000.000)	(75,473.28)	56.22
FINF30140002	VAR RT 01/24/2035 DD 01/24/24					75,529.50	

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

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902613AT5	UBS GROUP AG 144A		S	10/07/2024	(21,000.000)	(20,330.73)	638.19
FINF30140002	VAR RT 08/05/2033 DD 08/05/22					20,968.92	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/04/2024	(20,000.000)	(19,961.20)	20.80
FINF30140002	5.350% 09/15/2054 DD 09/09/24					19,982.00	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/04/2024	(20,000.000)	(19,961.20)	115.60
FINF30140002	5.350% 09/15/2054 DD 09/09/24					20,076.80	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/05/2024	(40,000.000)	(39,922.40)	290.40
FINF30140002	5.350% 09/15/2054 DD 09/09/24					40,212.80	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/04/2024	(10,000.000)	(9,980.60)	48.90
FINF30140002	5.350% 09/15/2054 DD 09/09/24					10,029.50	
90353TAQ3	UBER TECHNOLOGIES INC		S	09/25/2024	(95,000.000)	(94,815.70)	(576.65)
FINF30140002	5.350% 09/15/2054 DD 09/09/24					94,239.05	
907818FN3	UNION PACIFIC CORP		S	02/14/2024	(40,000.000)	(26,970.80)	(2,040.40)
FINF30140002	2.973% 09/16/2062 DD 03/16/21					24,930.40	
91159HJB7	US BANCORP		S	12/10/2024	(25,000.000)	(19,427.75)	1,305.75
FINF30140002	VAR RT 11/03/2036 DD 11/03/21					20,733.50	
91159HJL5	US BANCORP		S	05/01/2024	(45,000.000)	(43,181.10)	(1,629.45)
FINF30140002	VAR RT 02/01/2034 DD 02/01/23					41,551.65	
91159HJN1	US BANCORP		S	05/01/2024	(75,000.000)	(77,514.00)	(2,984.25)
FINF30140002	VAR RT 06/12/2034 DD 06/12/23					74,529.75	
91159HJN1	US BANCORP		S	05/01/2024	(70,000.000)	(72,346.40)	(3,124.10)
FINF30140002	VAR RT 06/12/2034 DD 06/12/23					69,222.30	
91159HJR2	US BANCORP		S	07/08/2024	(75,000.000)	(75,135.77)	1,020.73
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					76,156.50	
91159HJR2	US BANCORP		S	08/29/2024	(30,000.000)	(30,054.31)	1,277.39
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					31,331.70	
91159HJR2	US BANCORP		S	10/29/2024	(60,000.000)	(60,108.61)	1,634.99
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					61,743.60	
913017BT5	RTX CORP		S	04/09/2024	(25,000.000)	(22,760.12)	(697.37)
FINF30140002	4.500% 06/01/2042 DD 06/01/12					22,062.75	
913017BT5	RTX CORP		S	07/08/2024	(55,000.000)	(50,072.24)	(1,676.09)
FINF30140002	4.500% 06/01/2042 DD 06/01/12					48,396.15	
913017BT5	RTX CORP		S	08/19/2024	(35,000.000)	(31,864.15)	(6.80)
FINF30140002	4.500% 06/01/2042 DD 06/01/12					31,857.35	
913017BT5	RTX CORP		S	09/25/2024	(40,000.000)	(36,416.18)	881.82
FINF30140002	4.500% 06/01/2042 DD 06/01/12					37,298.00	
91324PAR3	UNITEDHEALTH GROUP INC		S	01/18/2024	(45,000.000)	(49,271.40)	(754.20)
FINF30140002	5.800% 03/15/2036 DD 03/02/06					48,517.20	
91324PCQ3	UNITEDHEALTH GROUP INC		S	01/11/2024	(205,000.000)	(206,400.15)	(3,542.40)
FINF30140002	4.625% 07/15/2035 DD 07/23/15					202,857.75	
91324PES7	UNITEDHEALTH GROUP INC		S	02/08/2024	(115,000.000)	(130,730.85)	(6,419.30)
FINF30140002	5.875% 02/15/2053 DD 10/28/22					124,311.55	
91324PES7	UNITEDHEALTH GROUP INC		S	02/08/2024	(125,000.000)	(142,098.75)	(7,132.50)
FINF30140002	5.875% 02/15/2053 DD 10/28/22					134,966.25	

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5500 Realized Gain & Loss Detail Report

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91324PES7 FINF30140002	UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22		S	07/22/2024	(80,000.000)	(90,565.69) 84,438.40	(6,127.29)
91324PFC1 FINF30140002	UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24		S	07/08/2024	(40,000.000)	(39,885.60) 39,491.20	(394.40)
91324PFC1 FINF30140002	UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24		S	07/17/2024	(95,000.000)	(94,728.30) 94,054.75	(673.55)
91324PFC1 FINF30140002	UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24		S	07/17/2024	(210,000.000)	(209,399.40) 208,859.70	(539.70)
91324PFD9 FINF30140002	UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24		S	12/05/2024	(45,000.000)	(44,896.05) 45,533.70	637.65
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	08/19/2024	(25,000.000)	(25,118.32) 26,539.75	1,421.43
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	09/25/2024	(30,000.000)	(30,141.98) 32,241.00	2,099.02
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	10/09/2024	(115,000.000)	(115,544.27) 120,394.65	4,850.38
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	10/17/2024	(80,000.000)	(80,378.62) 83,083.20	2,704.58
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	10/17/2024	(85,000.000)	(85,402.29) 88,082.95	2,680.66
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	10/31/2024	(65,000.000)	(65,307.63) 66,226.55	918.92
91324PFL1 FINF30140002	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24		S	11/18/2024	(160,000.000)	(160,757.24) 159,622.40	(1,134.84)
91324PFM9 FINF30140002	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24		S	09/25/2024	(25,000.000)	(24,849.25) 27,134.50	2,285.25
91324PFM9 FINF30140002	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24		S	10/17/2024	(65,000.000)	(64,608.05) 67,640.95	3,032.90
91324PFM9 FINF30140002	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24		S	12/05/2024	(60,000.000)	(59,638.20) 63,158.40	3,520.20
92343VEA8 FINF30140002	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17		S	04/16/2024	(110,000.000)	(107,470.00) 100,937.10	(6,532.90)
92343VEA8 FINF30140002	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17		S	04/17/2024	(625,000.000)	(610,625.00) 576,162.50	(34,462.50)
92343VFW9 FINF30140002	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21		S	04/09/2024	(25,000.000)	(16,580.23) 15,704.50	(875.73)
92343VGB4 FINF30140002	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21		S	04/09/2024	(25,000.000)	(19,274.02) 18,276.75	(997.27)
92343VGB4 FINF30140002	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21		S	07/08/2024	(50,000.000)	(38,548.06) 36,730.00	(1,818.06)
92552AX8 FINF30140002	PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06		S	01/17/2024	(40,000.000)	(40,690.40) 39,918.80	(771.60)
92553PAP7 FINF30140002	PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13		S	07/09/2024	(100,000.000)	(74,120.00) 70,844.00	(3,276.00)

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5500 Realized Gain & Loss Detail Report

Report ID: M2571E

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/10/2024	(85,000.000)	(76,853.60) 75,612.60	(1,241.00)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/24/2024	(85,000.000)	(76,853.60) 73,954.25	(2,899.35)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/25/2024	(35,000.000)	(31,645.60) 30,812.25	(833.35)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/25/2024	(55,000.000)	(49,728.80) 48,419.25	(1,309.55)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	01/26/2024	(75,000.000)	(67,812.00) 66,093.00	(1,719.00)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	07/17/2024	(75,000.000)	(67,812.00) 63,212.25	(4,599.75)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	08/09/2024	(35,000.000)	(31,645.60) 29,173.20	(2,472.40)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	08/13/2024	(20,000.000)	(18,083.20) 16,820.20	(1,263.00)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	08/19/2024	(45,000.000)	(40,687.20) 38,000.70	(2,686.50)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	08/27/2024	(40,000.000)	(36,166.40) 34,432.40	(1,734.00)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	09/25/2024	(45,000.000)	(40,687.20) 39,421.80	(1,265.40)
92553PAU6 FINF30140002	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13		S	10/16/2024	(70,000.000)	(63,291.20) 60,581.50	(2,709.70)
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	07/08/2024	(45,000.000)	(43,093.31) 40,916.70	(2,176.61)
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	08/19/2024	(30,000.000)	(28,728.87) 28,677.90	(50.97)
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	09/25/2024	(30,000.000)	(28,728.87) 29,428.20	699.33
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	10/04/2024	(25,000.000)	(23,958.58) 24,315.75	357.17
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	12/11/2024	(40,000.000)	(38,360.95) 38,548.80	187.85
925650AE3 FINF30140002	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22		S	12/18/2024	(65,000.000)	(62,336.54) 61,795.50	(541.04)
925650AG8 FINF30140002	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24		S	04/09/2024	(20,000.000)	(19,663.11) 19,495.00	(168.11)
925650AG8 FINF30140002	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24		S	12/10/2024	(50,000.000)	(49,157.76) 52,228.00	3,070.24
925650AG8 FINF30140002	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24		S	12/11/2024	(75,000.000)	(73,736.65) 78,040.50	4,303.85
925650AG8 FINF30140002	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24		S	12/12/2024	(25,000.000)	(24,578.88) 25,663.25	1,084.37

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5500 Realized Gain & Loss Detail Report

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01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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92857WBY5	VODAFONE GROUP PLC		S	04/09/2024	(20,000.000)	(20,269.20)	(643.00)
FINF30140002	5.625% 02/10/2053 DD 02/10/23					19,626.20	
92857WCA6	VODAFONE GROUP PLC		S	07/08/2024	(40,000.000)	(39,735.23)	(337.23)
FINF30140002	5.750% 06/28/2054 DD 06/28/24					39,398.00	
92857WCA6	VODAFONE GROUP PLC		S	08/19/2024	(30,000.000)	(29,842.32)	1,049.88
FINF30140002	5.750% 06/28/2054 DD 06/28/24					30,892.20	
92857WCA6	VODAFONE GROUP PLC		S	09/25/2024	(30,000.000)	(30,085.67)	1,040.23
FINF30140002	5.750% 06/28/2054 DD 06/28/24					31,125.90	
92857WCA6	VODAFONE GROUP PLC		S	11/14/2024	(55,000.000)	(55,157.06)	(1,241.66)
FINF30140002	5.750% 06/28/2054 DD 06/28/24					53,915.40	
92857WCB4	VODAFONE GROUP PLC		S	08/19/2024	(25,000.000)	(24,790.50)	744.00
FINF30140002	5.875% 06/28/2064 DD 06/28/24					25,534.50	
92857WCB4	VODAFONE GROUP PLC		S	09/25/2024	(30,000.000)	(29,748.60)	1,240.50
FINF30140002	5.875% 06/28/2064 DD 06/28/24					30,989.10	
92857WCB4	VODAFONE GROUP PLC		S	10/04/2024	(80,000.000)	(80,171.90)	1,207.30
FINF30140002	5.875% 06/28/2064 DD 06/28/24					81,379.20	
92857WCB4	VODAFONE GROUP PLC		S	11/14/2024	(45,000.000)	(45,096.69)	(1,377.84)
FINF30140002	5.875% 06/28/2064 DD 06/28/24					43,718.85	
931142FE8	WALMART INC		S	02/07/2024	(120,000.000)	(117,139.20)	(5,367.60)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					111,771.60	
931142FE8	WALMART INC		S	02/09/2024	(100,000.000)	(97,616.00)	(5,585.00)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					92,031.00	
931142FE8	WALMART INC		S	05/08/2024	(55,000.000)	(53,688.80)	(4,868.05)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					48,820.75	
931142FE8	WALMART INC		S	05/09/2024	(35,000.000)	(34,165.60)	(2,945.25)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					31,220.35	
931142FE8	WALMART INC		S	05/13/2024	(35,000.000)	(34,165.60)	(3,063.90)
FINF30140002	4.500% 04/15/2053 DD 04/18/23					31,101.70	
95000U2U6	WELLS FARGO & CO		S	01/05/2024	(140,000.000)	(122,631.60)	(2,723.00)
FINF30140002	VAR RT 03/02/2033 DD 03/02/22					119,908.60	
95000U3F8	WELLS FARGO & CO		S	05/30/2024	(130,000.000)	(132,633.80)	(3,846.69)
FINF30140002	VAR RT 07/25/2034 DD 07/25/23					128,787.11	
95000U3F8	WELLS FARGO & CO		S	06/03/2024	(270,000.000)	(275,470.20)	(4,857.30)
FINF30140002	VAR RT 07/25/2034 DD 07/25/23					270,612.90	
95000U3F8	WELLS FARGO & CO		S	06/13/2024	(290,000.000)	(295,875.40)	(3,024.70)
FINF30140002	VAR RT 07/25/2034 DD 07/25/23					292,850.70	
95000U3H4	WELLS FARGO & CO		S	01/04/2024	(115,000.000)	(125,354.60)	(1,835.40)
FINF30140002	VAR RT 10/23/2034 DD 10/23/23					123,519.20	
95000U3H4	WELLS FARGO & CO		S	07/31/2024	(170,000.000)	(185,306.80)	(1,059.10)
FINF30140002	VAR RT 10/23/2034 DD 10/23/23					184,247.70	
95000U3K7	WELLS FARGO & CO		S	07/08/2024	(75,000.000)	(75,050.30)	539.95
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					75,590.25	
95000U3K7	WELLS FARGO & CO		S	07/31/2024	(55,000.000)	(55,036.89)	1,052.66
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					56,089.55	

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5500 Realized Gain & Loss Detail Report

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95000U3K7	WELLS FARGO & CO		S	08/19/2024	(50,000.000)	(50,033.54)	1,569.96
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					51,603.50	
95000U3K7	WELLS FARGO & CO		S	09/11/2024	(25,000.000)	(25,016.77)	1,181.48
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					26,198.25	
95000U3K7	WELLS FARGO & CO		S	09/11/2024	(85,000.000)	(85,057.01)	3,926.09
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					88,983.10	
95000U3K7	WELLS FARGO & CO		S	09/25/2024	(55,000.000)	(55,036.89)	2,593.21
FINF30140002	VAR RT 01/23/2035 DD 01/23/24					57,630.10	
961214EX7	WESTPAC BANKING CORP		S	06/27/2024	(125,000.000)	(101,698.75)	1,335.00
FINF30140002	VAR RT 11/18/2036 DD 11/18/21					103,033.75	
961214FG3	WESTPAC BANKING CORP		S	03/04/2024	(65,000.000)	(64,746.50)	(1,125.15)
FINF30140002	VAR RT 08/10/2033 DD 08/10/22					63,621.35	
TOTAL CORPORATE DEBT INSTRUMENTS						(57,784,364.54)	
						56,603,040.47	(1,181,324.07)
							(1,181,324.07)
OTHER INVESTMENTS							
698299BL7	PANAMA GOVERNMENT INTERNATIONA		S	01/16/2024	(40,000.000)	(23,887.20)	(757.20)
FINF30140002	3.870% 07/23/2060 DD 07/23/19					23,130.00	
698299BL7	PANAMA GOVERNMENT INTERNATIONA		S	02/12/2024	(45,000.000)	(26,873.10)	(2,363.85)
FINF30140002	3.870% 07/23/2060 DD 07/23/19					24,509.25	
698299BV5	PANAMA GOVERNMENT INTERNATIONA		S	01/12/2024	(50,000.000)	(46,721.00)	(596.00)
FINF30140002	6.853% 03/28/2054 DD 03/28/23					46,125.00	
698299BV5	PANAMA GOVERNMENT INTERNATIONA		S	03/12/2024	(90,000.000)	(84,097.80)	(2,197.80)
FINF30140002	6.853% 03/28/2054 DD 03/28/23					81,900.00	
718286CP0	PHILIPPINE GOVERNMENT INTERNAT		S	01/04/2024	(25,000.000)	(19,312.50)	(975.75)
FINF30140002	3.200% 07/06/2046 DD 07/06/21					18,336.75	
718286CP0	PHILIPPINE GOVERNMENT INTERNAT		S	01/04/2024	(45,000.000)	(34,762.50)	(1,743.75)
FINF30140002	3.200% 07/06/2046 DD 07/06/21					33,018.75	
718286CP0	PHILIPPINE GOVERNMENT INTERNAT		S	01/10/2024	(45,000.000)	(34,762.50)	(1,949.85)
FINF30140002	3.200% 07/06/2046 DD 07/06/21					32,812.65	
718286CU9	PHILIPPINE GOVERNMENT INTERNAT		S	03/13/2024	(155,000.000)	(172,809.50)	(7,770.15)
FINF30140002	5.950% 10/13/2047 DD 10/13/22					165,039.35	
718286CX3	PHILIPPINE GOVERNMENT INTERNAT		S	01/04/2024	(40,000.000)	(41,872.80)	(1,072.80)
FINF30140002	5.500% 01/17/2048 DD 01/17/23					40,800.00	
731011AW2	REPUBLIC OF POLAND GOVERNMENT		S	03/01/2024	(40,000.000)	(41,613.60)	(1,693.60)
FINF30140002	5.500% 04/04/2053 DD 04/04/23					39,920.00	
731011AW2	REPUBLIC OF POLAND GOVERNMENT		S	03/01/2024	(85,000.000)	(88,428.90)	(3,598.90)
FINF30140002	5.500% 04/04/2053 DD 04/04/23					84,830.00	
TOTAL OTHER INVESTMENTS						(615,141.40)	
						590,421.75	(24,719.65)
							(24,719.65)

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TOTAL SALES						(135,684,297.34)	
						134,074,998.73	(1,609,298.61)
							(1,609,298.61)
CORPORATE ACTIONS							
544495UG7	LOS ANGELES CA DEPT WTR & PWR	C/DECL// US544495UG7214385451	CAL	04/18/2024	(175,000.000)	(187,766.25)	(6,441.75)
FINF30140002	5.716% 07/01/2039 DD 06/02/10	8 ORIG EVENT: US544495UG72				181,324.50	
91412GDZ5	UNIV OF CALIFORNIA CA REVENUES	C/DECL// US91412GDZ5414376274	CAL	03/27/2024	(425,000.000)	(465,863.75)	(22,672.98)
FINF30140002	5.946% 05/15/2045 DD 09/30/10	7 ORIG EVENT: US91412GDZ54				443,190.77	
EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES	19486TEVA PHARM	CD	01/18/2024	0.000	0.00	1,439.00
FINF30110002	ADR	ACEUTICAL INDUS				1,439.00	
EABFZPWY6	TEVA PHARMACEUTICAL INDUSTRIES	19486TEVA PHARM	CD	01/18/2024	0.000	0.00	138.30
FINF30130002	ADR	ACEUTICAL INDUS				138.30	
097023DM4	BOEING CO/THE 144A	DELIVER SHARES FOR 097023DT9	SW	12/18/2024	(160,000.000)	(161,927.20)	(161,927.20)
FINF30140002	6.858% 05/01/2054 DD 05/01/24					0.00	
097023DN2	BOEING CO/THE 144A	DELIVER SHARES FOR 097023DU6	SW	12/18/2024	(220,000.000)	(231,532.34)	(231,532.34)
FINF30140002	7.008% 05/01/2064 DD 05/01/24					0.00	
097023DT9	BOEING CO/THE	RECEIVE SHARES FOR 097023DM4	SD	12/18/2024	130,000.000	131,565.85	131,565.85
FINF30140002	6.858% 05/01/2054 DD 11/01/24					0.00	
097023DT9	BOEING CO/THE	RECEIVE SHARES FOR 097023DM4	SD	12/18/2024	30,000.000	30,361.35	30,361.35
FINF30140002	6.858% 05/01/2054 DD 11/01/24					0.00	
097023DU6	BOEING CO/THE	RECEIVE SHARES FOR 097023DN2	SD	12/18/2024	80,000.000	84,193.58	84,193.58
FINF30140002	7.008% 05/01/2064 DD 11/01/24					0.00	
097023DU6	BOEING CO/THE	RECEIVE SHARES FOR 097023DN2	SD	12/18/2024	10,000.000	10,524.20	10,524.20
FINF30140002	7.008% 05/01/2064 DD 11/01/24					0.00	
097023DU6	BOEING CO/THE	RECEIVE SHARES FOR 097023DN2	SD	12/18/2024	40,000.000	42,096.79	42,096.79
FINF30140002	7.008% 05/01/2064 DD 11/01/24					0.00	
097023DU6	BOEING CO/THE	RECEIVE SHARES FOR 097023DN2	SD	12/18/2024	90,000.000	94,717.77	94,717.77
FINF30140002	7.008% 05/01/2064 DD 11/01/24					0.00	
14448CBA1	CARRIER GLOBAL CORP 144A	DELIVER SHARES FOR 14448CBD5	SW	02/22/2024	(80,000.000)	(92,931.20)	(92,931.20)
FINF30140002	6.200% 03/15/2054 DD 11/30/23					0.00	
14448CBD5	CARRIER GLOBAL CORP	RECEIVE SHARES FOR 14448CBA1	SD	02/22/2024	80,000.000	92,931.20	92,931.20
FINF30140002	6.200% 03/15/2054 DD 09/15/23					0.00	
47214BAB4	JBS USA HOLDING LUX SARL/ 144A	TO 47214BAD0	SW	11/27/2024	(415,000.000)	(443,516.66)	(443,516.66)
FINF30140002	7.250% 11/15/2053 DD 09/19/23					0.00	
47214BAD0	JBS USA HOLDING LUX SARL/ JBS	FROM 47214BAB4	SD	11/27/2024	415,000.000	443,516.66	443,516.66
FINF30140002	7.250% 11/15/2053 DD 09/15/24					0.00	
677050AT3	OGLETHORPE POWER CORP 144A	TO 677050AU0	SW	05/14/2024	(95,000.000)	(102,609.03)	(102,609.03)
FINF30140002	6.200% 12/01/2053 DD 12/05/23					0.00	
677050AU0	OGLETHORPE POWER CORP	FROM 677050AT3	SD	05/14/2024	95,000.000	102,609.03	102,609.03
FINF30140002	6.200% 12/01/2053 DD 12/05/23					0.00	

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5500 Realized Gain & Loss Detail Report

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68233JCM4 FINF30140002	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	RECEIVE SHARES FOR 68233JCP7	SD	01/23/2024	70,000.000	69,113.10 0.00	69,113.10
68233JCP7 FINF30140002	ONCOR ELECTRIC DELIVERY C 144A 4.950% 09/15/2052 DD 03/15/23	DELIVER SHARES FOR 68233JCM4	SW	01/23/2024	(70,000.000)	(69,113.10) 0.00	(69,113.10)
756109CD4 FINF30140002	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23	84861TAG3	SD	01/24/2024	560,000.000	495,129.60 0.00	495,129.60
822582BQ4 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	DELIVER SHARES FOR 822905AE5	SW	10/08/2024	(240,000.000)	(208,968.00) 0.00	(208,968.00)
822582BQ4 FINF30140002	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	CASH FOR EXCHANGE	CD	10/08/2024	0.000	0.00 240.00	240.00
822582BY7 FINF30140002	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	DELIVER SHARES FOR 822905AH8	SW	10/08/2024	(85,000.000)	(70,915.50) 0.00	(70,915.50)
822582BY7 FINF30140002	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	VOL EXCHANGE OFFER	CD	10/09/2024	0.000	0.00 85.00	85.00
822582CH3 FINF30140002	SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	CASH FROM EXCHANGE	CD	10/08/2024	0.000	0.00 5.00	5.00
822582CH3 FINF30140002	SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	DELIVER TO 822905AG0	SW	10/08/2024	(5,000.000)	(3,639.25) 0.00	(3,639.25)
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	30,000.000	25,921.50 0.00	25,921.50
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	55,000.000	47,522.75 0.00	47,522.75
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	35,000.000	30,241.75 0.00	30,241.75
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	20,000.000	17,281.00 0.00	17,281.00
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	10,000.000	8,640.50 0.00	8,640.50
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	20,000.000	17,281.00 0.00	17,281.00
822905AE5 FINF30140002	SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	RECEIVE SHARES FOR 822582BQ4	SD	10/08/2024	70,000.000	60,483.50 0.00	60,483.50
822905AG0 FINF30140002	SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	RECEIVE FROM 822582CH3	SD	10/08/2024	5,000.000	3,710.10 0.00	3,710.10
822905AH8 FINF30140002	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	RECEIVE SHARES FOR 822582BY7	SD	10/08/2024	35,000.000	28,883.75 0.00	28,883.75
822905AH8 FINF30140002	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	RECEIVE SHARES FOR 822582BY7	SD	10/08/2024	25,000.000	20,631.25 0.00	20,631.25
822905AH8 FINF30140002	SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	RECEIVE SHARES FOR 822582BY7	SD	10/08/2024	25,000.000	20,631.25 0.00	20,631.25
84861TAG3 FINF30140002	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	CASH	CD	01/23/2024	0.000	0.00 560.00	560.00
84861TAG3 FINF30140002	SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	756109CD4	SW	01/24/2024	(560,000.000)	(495,129.60) 0.00	(495,129.60)

* INDICATES PENDING SETTLEMENT



5500 Realized Gain & Loss Detail Report

Report ID: M2571E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Proceeds	Realized Gain/Loss
EABFZPWY6 FINF30140002	TEVA PHARMACEUTICAL INDUSTRIES ADR	19486TEVA PHARM ACEUTICAL INDUS	CD	01/18/2024	0.000	0.00 471.84	471.84
TOTAL CORPORATE ACTIONS						(655,924.40) 627,454.41	(28,469.99) (28,469.99)
REALIZED GAIN/LOSS ON FUTURES CONTRACTS							
AA9123487 FINF30110002		BROKER CASH ADJUST	CD	06/06/2024	0.000	0.00 0.07	0.07
EX9123483 FINF30110002		BROKER CASH ADJUST	CW	06/06/2024	0.000	0.00 (3.42)	(3.42)
FJ9123483 FINF30110002		RESIDUAL CASH ADJUSTMENT WRITE OFF	CW	10/04/2024	0.000	0.00 (0.38)	(0.38)
NA9123483 FINF30110002		BROKER CASH ADJUST	CW	06/06/2024	0.000	0.00 (0.92)	(0.92)
NA9123483 FINF30130002		BROKER CASH ADJUST	CW	06/06/2024	0.000	0.00 (0.33)	(0.33)
TOTAL REALIZED GAIN/LOSS ON FUTURES CONTRACTS						0.00 (4.98)	(4.98) (4.98)
GRAND TOTAL						(136,340,221.74) 134,702,448.16	(1,637,773.58) (1,637,773.58)

* INDICATES PENDING SETTLEMENT



LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

Description	Amount
COMMON/COLLECTIVE TRUST	
UNREALIZED GAIN LOSS AS OF 12/31/24	(2,340,184.23)
UNREALIZED GAIN LOSS AS OF 01/01/24	7,014.87
INTEREST EARNED	49,179.61
SALES	(301.92)
RECEIPTS AND DISBURSEMENT TRANSACTIONS	(8,270.53)
NET GAIN (LOSS) ON INVESTMENT	(2,306,591.94)



5500 Certain Investment Arrangement Detail Report

Report ID: M2572E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Transaction Description	Tran Code	Trade Date/ Effective Date	Shares	Cost Amount	Realized Gain/Loss
RECEIPTS AND DISBURSEMENT TRANSACTIONS							
COMMON/COLLECTIVE TRUST							
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD	INVESTMENT MANAGER FEES	CW	03/05/2024	0.000	0.00 (2,006.78)	
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD	INVESTMENT MANAGER FEES	CW	05/09/2024	0.000	0.00 (2,078.40)	
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD	INVESTMENT MANAGER FEES	CW	11/06/2024	0.000	0.00 (4,185.35)	
TOTAL COMMON/COLLECTIVE TRUST						0.00 (8,270.53)	0.00
TOTAL RECEIPTS AND DISBURSEMENT TRANSACTIONS						0.00 (8,270.53)	0.00
SALES							
COMMON/COLLECTIVE TRUST							
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD		S	03/01/2024	(26.000)	(2,080.50) 2,006.78	(73.72)
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD		S	05/07/2024	(27.680)	(2,214.93) 2,078.40	(136.53)
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD		S	11/05/2024	(27.880)	(2,230.93) 2,182.97	(47.96)
99VVBY6Y4 FINF30120002	LONG TERM GOV BD INDEX FD		S	11/05/2024	(25.570)	(2,046.09) 2,002.38	(43.71)
TOTAL COMMON/COLLECTIVE TRUST						(8,572.45) 8,270.53	(301.92) (301.92)
TOTAL SALES						(8,572.45) 8,270.53	(301.92) (301.92)
GRAND TOTAL						(8,572.45) 0.00	(301.92) (301.92)

* INDICATES PENDING SETTLEMENT



DFE & Participating Plan Report for 5500 Schedule D

Report ID: M1107E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	DFE Name	Sponsor Entity	Entity Code	Dollar Value of Interest in DFE
99VVAXD45	BGI MONEY MARKET	TOTAL FINANCE USA, INC. MASTER TRUST.	C	6,774.30
99VVCNRS2	BLK MSCI EQUITY INDEX FUND- RUSSIA	TOTAL FINANCE USA, INC. MASTER TRUST.	C	97.48
99VVAUZH8	CASH AT BLACKROCK	TOTAL FINANCE USA, INC. MASTER TRUST.	C	0.86
996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	TOTAL FINANCE USA, INC. MASTER TRUST.	C	1,091,763.24
99VVBY6Y4	LONG TERM GOV BD INDEX FD	TOTAL FINANCE USA, INC. MASTER TRUST.	C	35,987,723.27



LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Compensation Type	Service Code	Base Expense Amount
943112180- BLACKROCK INSTITUTIONAL TRUST		
INVESTMENT MANAGEMENT	28	(8,270.53)
TOTAL BLACKROCK INSTITUTIONAL TRUST		(8,270.53)
135160382- THE BANK OF NEW YORK MELLON		
CUSTODIAL (SECURITIES)	19	(40.97)
TOTAL THE BANK OF NEW YORK MELLON		(40.97)
GRAND TOTAL EXPENSES		(8,311.50)



Service Provider Information Detail Report for 5500 Schedule C

Report ID: M2575E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Account Number Account Name	Compensation Type	Service Code Tran Code	Trade Date/ Effective Date	Base Expense Amount	Comments Line
943112180-BLACKROCK INSTITUTIONAL TRUST					
INVESTMENT MANAGEMENT					
FINF30120002		28	03/05/2024	(2,006.78)	INVESTMENT MANAGER FEES
BLCKRCK LT GV BD IDX		CW			
FINF30120002		28	05/09/2024	(2,078.40)	INVESTMENT MANAGER FEES
BLCKRCK LT GV BD IDX		CW			
FINF30120002		28	11/06/2024	(4,185.35)	INVESTMENT MANAGER FEES
BLCKRCK LT GV BD IDX		CW			
TOTAL INVESTMENT MANAGEMENT				(8,270.53)	
TOTAL BLACKROCK INSTITUTIONAL TRUST				(8,270.53)	
135160382-THE BANK OF NEW YORK MELLON					
CUSTODIAL (SECURITIES)					
FINF30110002		19	01/18/2024	(28.78)	TEVA PHARMACEUTICAL
STANDISH MELLON AM		CW			INDUSTRIES ADR
FINF30130002		19	01/18/2024	(2.76)	TEVA PHARMACEUTICAL
PRUDENTIAL		CW			INDUSTRIES ADR
FINF30140002		19	01/18/2024	(9.43)	TEVA PHARMACEUTICAL
LEGAL & GENERAL		CW			INDUSTRIES ADR
TOTAL CUSTODIAL (SECURITIES)				(40.97)	
TOTAL THE BANK OF NEW YORK MELLON				(40.97)	



Service Provider Information Detail Report for 5500 Schedule C

Report ID: M2575E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Account Number	Compensation Type	Service Code	Trade Date/	Base Expense	Comments Line
Account Name		Tran Code	Effective Date	Amount	
GRAND TOTAL EXPENSES				(8,311.50)	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
INTEREST BEARING CASH						
FINF30140002 990000PJ4	SHORT TERM FDS INT ADJ 0.000% 00/00/0000 DD 01/14/91	CW	DR INTEREST-ACCOUNT 6965348400	02/29/2024	(2.29)	
		CW	DR INTEREST-ACCOUNT 6965348400	06/28/2024	(3.51)	
		CW	DR INTEREST-ACCOUNT 6965348400	08/30/2024	(27.74)	
		CW	DR INTEREST-ACCOUNT 6965348400	09/30/2024	(15.33)	
		CW	DR INTEREST-ACCOUNT 6965348400	10/31/2024	(215.63)	
		CW	DR INTEREST-ACCOUNT 6965348400	11/29/2024	(5.40)	
		CW	DR INTEREST-ACCOUNT 6965348400	12/31/2024	(9.41)	
			TOTAL RECEIVED		(279.31)	
			LESS RECEIVABLE BOP		0.00	
			PLUS RECEIVABLE EOP		0.00	
			TOTAL INTEREST BEARING CASH		(279.31)	
U.S. GOVERNMENT SECURITIES						
FINF30140002 912810TT5	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	IS	INTEREST SOLD	01/04/2024	5,411.82	
		IB	INTEREST BOUGHT	01/05/2024	(1,122.04)	
		IS	INTEREST SOLD	01/05/2024	480.88	
		IS	INTEREST SOLD	01/05/2024	561.02	
		IS	INTEREST SOLD	01/05/2024	5,850.66	
		IS	INTEREST SOLD	01/05/2024	4,808.76	
		IB	INTEREST BOUGHT	01/05/2024	(1,041.90)	
		IB	INTEREST BOUGHT	01/05/2024	(961.75)	
		IS	INTEREST SOLD	01/09/2024	247.16	
		IB	INTEREST BOUGHT	01/09/2024	(3,295.52)	
		IS	INTEREST SOLD	01/11/2024	83.51	
		IB	INTEREST BOUGHT	01/11/2024	(83.51)	
		IS	INTEREST SOLD	01/12/2024	6,221.13	
		IB	INTEREST BOUGHT	01/16/2024	(517.87)	
		IS	INTEREST SOLD	01/16/2024	863.11	
		IB	INTEREST BOUGHT	01/16/2024	(258.93)	
		IS	INTEREST SOLD	01/16/2024	3,020.89	
		IB	INTEREST BOUGHT	01/16/2024	(431.56)	
		IS	INTEREST SOLD	01/16/2024	1,035.73	
		IB	INTEREST BOUGHT	01/17/2024	(1,303.07)	
		IB	INTEREST BOUGHT	01/17/2024	(521.23)	
		IB	INTEREST BOUGHT	01/17/2024	(521.23)	
		IB	INTEREST BOUGHT	01/17/2024	(434.36)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	01/18/2024	(349.73)	
		IB	INTEREST BOUGHT	01/18/2024	(349.73)	
		IB	INTEREST BOUGHT	01/18/2024	(349.73)	
		IS	INTEREST SOLD	01/19/2024	527.96	
		IB	INTEREST BOUGHT	01/22/2024	(627.72)	
		IB	INTEREST BOUGHT	01/22/2024	(89.67)	
		IS	INTEREST SOLD	01/22/2024	1,076.09	
		IS	INTEREST SOLD	01/22/2024	627.72	
		IS	INTEREST SOLD	01/23/2024	451.17	
		IS	INTEREST SOLD	01/23/2024	541.41	
		IS	INTEREST SOLD	01/23/2024	451.17	
		IS	INTEREST SOLD	01/23/2024	451.17	
		IB	INTEREST BOUGHT	01/23/2024	(3,519.14)	
		IB	INTEREST BOUGHT	01/23/2024	(902.34)	
		IB	INTEREST BOUGHT	01/23/2024	(812.11)	
		IS	INTEREST SOLD	01/23/2024	812.11	
		IS	INTEREST SOLD	01/23/2024	541.41	
		IS	INTEREST SOLD	01/23/2024	541.41	
		IS	INTEREST SOLD	01/24/2024	181.59	
		IB	INTEREST BOUGHT	01/24/2024	(544.77)	
		IS	INTEREST SOLD	01/25/2024	639.49	
		IS	INTEREST SOLD	01/25/2024	548.13	
		IS	INTEREST SOLD	01/25/2024	365.42	
		IB	INTEREST BOUGHT	01/25/2024	(1,461.68)	
		IS	INTEREST SOLD	01/26/2024	551.49	
		IS	INTEREST SOLD	01/26/2024	551.49	
		IB	INTEREST BOUGHT	01/26/2024	(2,665.56)	
		IB	INTEREST BOUGHT	01/26/2024	(1,102.99)	
		IS	INTEREST SOLD	01/29/2024	655.18	
		IS	INTEREST SOLD	01/29/2024	655.18	
		IB	INTEREST BOUGHT	01/29/2024	(935.97)	
		IS	INTEREST SOLD	01/30/2024	376.63	
		IS	INTEREST SOLD	01/31/2024	1,326.05	
		IS	INTEREST SOLD	01/31/2024	2,273.23	
		IB	INTEREST BOUGHT	02/01/2024	(381.11)	
		IS	INTEREST SOLD	02/02/2024	670.87	
		IB	INTEREST BOUGHT	02/02/2024	(5,654.50)	
		IS	INTEREST SOLD	02/02/2024	575.03	
		IS	INTEREST SOLD	02/05/2024	3,998.34	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	02/07/2024	197.28	
		IS	INTEREST SOLD	02/07/2024	10,160.05	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	496.00	
		IS	INTEREST SOLD	02/08/2024	396.81	
		IS	INTEREST SOLD	02/08/2024	99.20	
		IS	INTEREST SOLD	02/08/2024	99.20	
		IS	INTEREST SOLD	02/08/2024	595.21	
		IS	INTEREST SOLD	02/08/2024	892.82	
		IS	INTEREST SOLD	02/08/2024	793.61	
		IS	INTEREST SOLD	02/08/2024	595.21	
		IS	INTEREST SOLD	02/08/2024	1,289.62	
		IS	INTEREST SOLD	02/09/2024	3,890.73	
		IB	INTEREST BOUGHT	02/09/2024	(2,095.01)	
		IB	INTEREST BOUGHT	02/09/2024	(2,095.01)	
		IB	INTEREST BOUGHT	02/09/2024	(1,795.72)	
		IB	INTEREST BOUGHT	02/09/2024	(1,596.20)	
		IB	INTEREST BOUGHT	02/09/2024	(1,296.91)	
		IS	INTEREST SOLD	02/09/2024	9,876.46	
		IB	INTEREST BOUGHT	02/12/2024	(1,318.77)	
		IS	INTEREST SOLD	02/12/2024	608.66	
		IB	INTEREST BOUGHT	02/12/2024	(2,434.65)	
		IB	INTEREST BOUGHT	02/12/2024	(2,231.76)	
		IB	INTEREST BOUGHT	02/12/2024	(1,217.32)	
		IB	INTEREST BOUGHT	02/12/2024	(912.99)	
		IS	INTEREST SOLD	02/12/2024	5,985.17	
		IS	INTEREST SOLD	02/13/2024	14,076.56	
		IS	INTEREST SOLD	02/13/2024	13,668.55	
		IS	INTEREST SOLD	02/13/2024	14,076.56	
		IB	INTEREST BOUGHT	02/13/2024	(1,836.07)	
		IB	INTEREST BOUGHT	02/13/2024	(612.02)	
		IB	INTEREST BOUGHT	02/13/2024	(816.03)	
		IS	INTEREST SOLD	02/14/2024	13,641.08	
		IS	INTEREST SOLD	02/14/2024	35,384.77	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810TU2	U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	IS	INTEREST SOLD	02/16/2024	1,217.32
			IS	INTEREST SOLD	03/01/2024	169.99
			IT	INTEREST RECEIVED	08/12/2024	1,340.63
			IS	INTEREST SOLD	01/05/2024	510.02
FINF30140002	912810TV0	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	IB	INTEREST BOUGHT	02/12/2024	(3,135.78)
			IB	INTEREST BOUGHT	02/13/2024	(7,222.87)
			IB	INTEREST BOUGHT	02/13/2024	(7,457.76)
			IB	INTEREST BOUGHT	02/13/2024	(7,457.76)
			IB	INTEREST BOUGHT	02/14/2024	(712.50)
			IB	INTEREST BOUGHT	02/14/2024	(18,881.25)
			IB	INTEREST BOUGHT	02/14/2024	(7,243.75)
			IB	INTEREST BOUGHT	02/14/2024	(237.50)
			IB	INTEREST BOUGHT	02/15/2024	(240.11)
			IS	INTEREST SOLD	02/15/2024	240.11
			IS	INTEREST SOLD	02/15/2024	480.22
			IS	INTEREST SOLD	02/15/2024	900.41
			IS	INTEREST SOLD	02/15/2024	180.08
			IS	INTEREST SOLD	02/15/2024	120.05
			IS	INTEREST SOLD	02/15/2024	120.05
			IB	INTEREST BOUGHT	02/16/2024	(728.16)
			IB	INTEREST BOUGHT	02/16/2024	(364.08)
			IB	INTEREST BOUGHT	02/16/2024	(303.40)
			IS	INTEREST SOLD	02/16/2024	424.76
			IB	INTEREST BOUGHT	02/16/2024	(849.52)
			IS	INTEREST SOLD	02/20/2024	443.03
			IB	INTEREST BOUGHT	02/20/2024	(569.61)
			IS	INTEREST SOLD	02/20/2024	506.32
			IB	INTEREST BOUGHT	02/20/2024	(1,202.51)
			IS	INTEREST SOLD	02/20/2024	253.16
			IS	INTEREST SOLD	02/20/2024	822.77
			IB	INTEREST BOUGHT	02/21/2024	(383.65)
			IS	INTEREST SOLD	02/21/2024	703.37
			IB	INTEREST BOUGHT	02/21/2024	(447.60)
			IS	INTEREST SOLD	02/21/2024	319.71
			IB	INTEREST BOUGHT	02/22/2024	(129.19)
			IS	INTEREST SOLD	02/22/2024	1,162.71
			IS	INTEREST SOLD	02/22/2024	452.16



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	02/22/2024	645.95	
		IB	INTEREST BOUGHT	02/23/2024	(1,892.17)	
		IB	INTEREST BOUGHT	02/23/2024	(391.48)	
		IS	INTEREST SOLD	02/23/2024	4,045.33	
		IS	INTEREST SOLD	02/23/2024	521.98	
		IS	INTEREST SOLD	02/23/2024	521.98	
		IS	INTEREST SOLD	02/23/2024	456.73	
		IS	INTEREST SOLD	02/26/2024	268.82	
		IS	INTEREST SOLD	02/26/2024	403.23	
		IS	INTEREST SOLD	02/26/2024	2,284.96	
		IS	INTEREST SOLD	02/26/2024	3,225.82	
		IB	INTEREST BOUGHT	02/26/2024	(403.23)	
		IS	INTEREST SOLD	02/28/2024	1,918.27	
		IS	INTEREST SOLD	02/28/2024	2,123.80	
		IB	INTEREST BOUGHT	02/28/2024	(479.57)	
		IB	INTEREST BOUGHT	02/28/2024	(548.08)	
		IB	INTEREST BOUGHT	03/01/2024	(279.26)	
		IS	INTEREST SOLD	03/01/2024	279.26	
		IB	INTEREST BOUGHT	03/01/2024	(349.07)	
		IB	INTEREST BOUGHT	03/01/2024	(418.89)	
		IB	INTEREST BOUGHT	03/01/2024	(837.78)	
		IB	INTEREST BOUGHT	03/01/2024	(1,047.22)	
		IB	INTEREST BOUGHT	03/01/2024	(1,117.03)	
		IB	INTEREST BOUGHT	03/01/2024	(1,186.85)	
		IB	INTEREST BOUGHT	03/01/2024	(1,186.85)	
		IB	INTEREST BOUGHT	03/01/2024	(1,256.66)	
		IS	INTEREST SOLD	03/01/2024	1,396.29	
		IB	INTEREST BOUGHT	03/01/2024	(69.81)	
		IB	INTEREST BOUGHT	03/01/2024	(279.26)	
		IS	INTEREST SOLD	03/01/2024	1,117.03	
		IS	INTEREST SOLD	03/01/2024	907.59	
		IB	INTEREST BOUGHT	03/01/2024	(349.07)	
		IB	INTEREST BOUGHT	03/04/2024	(861.26)	
		IB	INTEREST BOUGHT	03/04/2024	(358.86)	
		IB	INTEREST BOUGHT	03/04/2024	(358.86)	
		IB	INTEREST BOUGHT	03/04/2024	(215.32)	
		IB	INTEREST BOUGHT	03/04/2024	(1,148.35)	
		IS	INTEREST SOLD	03/04/2024	645.95	
		IS	INTEREST SOLD	03/04/2024	574.18	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	03/04/2024	(6,459.48)	
		IB	INTEREST BOUGHT	03/04/2024	(1,148.35)	
		IS	INTEREST SOLD	03/04/2024	1,148.35	
		IS	INTEREST SOLD	03/05/2024	724.24	
		IB	INTEREST BOUGHT	03/05/2024	(506.97)	
		IB	INTEREST BOUGHT	03/05/2024	(724.24)	
		IB	INTEREST BOUGHT	03/05/2024	(506.97)	
		IB	INTEREST BOUGHT	03/05/2024	(651.82)	
		IB	INTEREST BOUGHT	03/05/2024	(506.97)	
		IB	INTEREST BOUGHT	03/06/2024	(292.31)	
		IS	INTEREST SOLD	03/06/2024	3,507.69	
		IS	INTEREST SOLD	03/06/2024	2,046.15	
		IB	INTEREST BOUGHT	03/07/2024	(737.29)	
		IB	INTEREST BOUGHT	03/07/2024	(663.56)	
		IB	INTEREST BOUGHT	03/07/2024	(884.75)	
		IB	INTEREST BOUGHT	03/07/2024	(1,327.13)	
		IS	INTEREST SOLD	03/07/2024	884.75	
		IS	INTEREST SOLD	03/07/2024	2,580.53	
		IS	INTEREST SOLD	03/07/2024	3,686.47	
		IB	INTEREST BOUGHT	03/07/2024	(221.19)	
		IB	INTEREST BOUGHT	03/07/2024	(294.92)	
		IB	INTEREST BOUGHT	03/07/2024	(368.65)	
		IB	INTEREST BOUGHT	03/07/2024	(442.38)	
		IB	INTEREST BOUGHT	03/07/2024	(442.38)	
		IB	INTEREST BOUGHT	03/07/2024	(516.11)	
		IB	INTEREST BOUGHT	03/07/2024	(516.11)	
		IB	INTEREST BOUGHT	03/07/2024	(589.84)	
		IB	INTEREST BOUGHT	03/07/2024	(884.75)	
		IB	INTEREST BOUGHT	03/08/2024	(520.67)	
		IB	INTEREST BOUGHT	03/08/2024	(74.38)	
		IB	INTEREST BOUGHT	03/08/2024	(223.15)	
		IS	INTEREST SOLD	03/11/2024	610.71	
		IS	INTEREST SOLD	03/11/2024	687.05	
		IS	INTEREST SOLD	03/11/2024	1,679.46	
		IB	INTEREST BOUGHT	03/11/2024	(534.37)	
		IB	INTEREST BOUGHT	03/11/2024	(458.04)	
		IB	INTEREST BOUGHT	03/11/2024	(458.04)	
		IB	INTEREST BOUGHT	03/11/2024	(534.38)	
		IB	INTEREST BOUGHT	03/11/2024	(381.70)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	03/12/2024	(230.98)	
		IS	INTEREST SOLD	03/12/2024	307.97	
		IS	INTEREST SOLD	03/12/2024	384.96	
		IB	INTEREST BOUGHT	03/12/2024	(1,231.87)	
		IB	INTEREST BOUGHT	03/13/2024	(2,639.90)	
		IB	INTEREST BOUGHT	03/13/2024	(388.22)	
		IS	INTEREST SOLD	03/13/2024	2,406.97	
		IS	INTEREST SOLD	03/13/2024	155.28	
		IS	INTEREST SOLD	03/13/2024	232.94	
		IS	INTEREST SOLD	03/13/2024	232.94	
		IS	INTEREST SOLD	03/13/2024	621.15	
		IS	INTEREST SOLD	03/14/2024	10,648.35	
		IB	INTEREST BOUGHT	03/14/2024	(861.26)	
		IS	INTEREST SOLD	03/15/2024	552.64	
		IB	INTEREST BOUGHT	03/15/2024	(1,973.73)	
		IS	INTEREST SOLD	03/18/2024	80.91	
		IB	INTEREST BOUGHT	03/18/2024	(970.88)	
		IS	INTEREST SOLD	03/18/2024	970.88	
		IB	INTEREST BOUGHT	03/18/2024	(566.35)	
		IB	INTEREST BOUGHT	03/18/2024	(566.35)	
		IB	INTEREST BOUGHT	03/20/2024	(3,617.31)	
		IS	INTEREST SOLD	03/21/2024	4,971.84	
		IS	INTEREST SOLD	03/21/2024	5,469.02	
		IS	INTEREST SOLD	03/21/2024	911.50	
		IS	INTEREST SOLD	03/21/2024	3,314.56	
		IS	INTEREST SOLD	03/22/2024	1,002.20	
		IS	INTEREST SOLD	03/22/2024	835.16	
		IS	INTEREST SOLD	03/22/2024	334.07	
		IB	INTEREST BOUGHT	03/22/2024	(2,672.53)	
		IB	INTEREST BOUGHT	03/22/2024	(751.65)	
		IB	INTEREST BOUGHT	03/22/2024	(835.16)	
		IB	INTEREST BOUGHT	03/22/2024	(835.16)	
		IB	INTEREST BOUGHT	03/22/2024	(835.16)	
		IB	INTEREST BOUGHT	03/22/2024	(1,670.33)	
		IS	INTEREST SOLD	03/25/2024	85.47	
		IB	INTEREST BOUGHT	03/25/2024	(341.90)	
		IS	INTEREST SOLD	03/26/2024	430.63	
		IB	INTEREST BOUGHT	03/26/2024	(689.01)	
		IS	INTEREST SOLD	03/26/2024	258.38	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	03/27/2024	(607.45)	
		IB	INTEREST BOUGHT	03/28/2024	(349.73)	
		IS	INTEREST SOLD	03/28/2024	1,486.33	
		IS	INTEREST SOLD	03/28/2024	524.59	
		IB	INTEREST BOUGHT	03/28/2024	(1,486.33)	
		IB	INTEREST BOUGHT	03/28/2024	(699.45)	
		IS	INTEREST SOLD	04/01/2024	816.24	
		IB	INTEREST BOUGHT	04/02/2024	(17,322.49)	
		IS	INTEREST SOLD	04/02/2024	816.25	
		IS	INTEREST SOLD	04/03/2024	548.08	
		IS	INTEREST SOLD	04/03/2024	548.08	
		IB	INTEREST BOUGHT	04/03/2024	(548.08)	
		IS	INTEREST SOLD	04/03/2024	551.99	
		IB	INTEREST BOUGHT	04/04/2024	(5,887.91)	
		IB	INTEREST BOUGHT	04/04/2024	(551.99)	
		IS	INTEREST SOLD	04/04/2024	6,623.90	
		IS	INTEREST SOLD	04/04/2024	4,967.93	
		IS	INTEREST SOLD	04/04/2024	1,195.98	
		IB	INTEREST BOUGHT	04/05/2024	(555.91)	
		IB	INTEREST BOUGHT	04/05/2024	(277.95)	
		IS	INTEREST SOLD	04/05/2024	926.51	
		IS	INTEREST SOLD	04/05/2024	648.56	
		IS	INTEREST SOLD	04/05/2024	567.65	
		IS	INTEREST SOLD	04/05/2024	189.22	
		IS	INTEREST SOLD	04/08/2024	1,797.56	
		IB	INTEREST BOUGHT	04/08/2024	(1,419.13)	
		IB	INTEREST BOUGHT	04/08/2024	(756.87)	
		IS	INTEREST SOLD	04/09/2024	381.04	
		IS	INTEREST SOLD	04/09/2024	476.30	
		IB	INTEREST BOUGHT	04/10/2024	(767.31)	
		IB	INTEREST BOUGHT	04/10/2024	(479.57)	
		IS	INTEREST SOLD	04/10/2024	671.39	
		IB	INTEREST BOUGHT	04/10/2024	(767.31)	
		IB	INTEREST BOUGHT	04/10/2024	(575.48)	
		IS	INTEREST SOLD	04/11/2024	2,510.71	
		IS	INTEREST SOLD	04/11/2024	1,738.19	
		IB	INTEREST BOUGHT	04/11/2024	(386.26)	
		IB	INTEREST BOUGHT	04/11/2024	(386.27)	
		IS	INTEREST SOLD	04/11/2024	4,442.03	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	04/11/2024	2,703.85	
		IS	INTEREST SOLD	04/12/2024	388.87	
		IS	INTEREST SOLD	04/12/2024	291.66	
		IS	INTEREST SOLD	04/12/2024	486.09	
		IB	INTEREST BOUGHT	04/15/2024	(793.41)	
		IS	INTEREST SOLD	04/15/2024	595.05	
		IS	INTEREST SOLD	04/15/2024	99.18	
		IB	INTEREST BOUGHT	04/15/2024	(1,190.11)	
		IS	INTEREST SOLD	04/16/2024	499.14	
		IS	INTEREST SOLD	04/16/2024	199.66	
		IS	INTEREST SOLD	04/16/2024	598.97	
		IS	INTEREST SOLD	04/17/2024	904.33	
		IS	INTEREST SOLD	04/17/2024	703.37	
		IS	INTEREST SOLD	04/18/2024	707.93	
		IS	INTEREST SOLD	04/18/2024	910.20	
		IB	INTEREST BOUGHT	04/18/2024	(707.93)	
		IS	INTEREST SOLD	04/18/2024	404.53	
		IS	INTEREST SOLD	04/18/2024	505.67	
		IB	INTEREST BOUGHT	04/22/2024	(1,452.40)	
		IB	INTEREST BOUGHT	04/22/2024	(726.20)	
		IB	INTEREST BOUGHT	04/22/2024	(622.46)	
		IB	INTEREST BOUGHT	04/22/2024	(622.46)	
		IS	INTEREST SOLD	04/22/2024	3,008.55	
		IS	INTEREST SOLD	04/22/2024	1,141.17	
		IS	INTEREST SOLD	04/22/2024	829.95	
		IB	INTEREST BOUGHT	04/24/2024	(840.38)	
		IS	INTEREST SOLD	04/25/2024	528.50	
		IS	INTEREST SOLD	04/25/2024	317.10	
		IB	INTEREST BOUGHT	04/25/2024	(1,585.51)	
		IB	INTEREST BOUGHT	04/25/2024	(951.30)	
		IS	INTEREST SOLD	04/26/2024	1,169.88	
		IB	INTEREST BOUGHT	04/26/2024	(1,595.30)	
		IS	INTEREST SOLD	04/26/2024	1,595.30	
		IB	INTEREST BOUGHT	04/26/2024	(1,382.59)	
		IS	INTEREST SOLD	04/26/2024	425.41	
		IB	INTEREST BOUGHT	04/29/2024	(541.55)	
		IS	INTEREST SOLD	04/29/2024	216.62	
		IS	INTEREST SOLD	04/29/2024	216.62	
		IS	INTEREST SOLD	04/29/2024	541.56	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	04/30/2024	(2,070.30)	
		IB	INTEREST BOUGHT	04/30/2024	(871.70)	
		IB	INTEREST BOUGHT	04/30/2024	(108.96)	
		IS	INTEREST SOLD	04/30/2024	1,743.41	
		IS	INTEREST SOLD	04/30/2024	762.74	
		IS	INTEREST SOLD	04/30/2024	980.67	
		IB	INTEREST BOUGHT	05/01/2024	(219.23)	
		IB	INTEREST BOUGHT	05/01/2024	(328.85)	
		IB	INTEREST BOUGHT	05/01/2024	(328.85)	
		IB	INTEREST BOUGHT	05/01/2024	(438.46)	
		IB	INTEREST BOUGHT	05/01/2024	(657.69)	
		IB	INTEREST BOUGHT	05/01/2024	(876.92)	
		IB	INTEREST BOUGHT	05/01/2024	(986.54)	
		IS	INTEREST SOLD	05/01/2024	2,850.00	
		IS	INTEREST SOLD	05/01/2024	3,288.46	
		IB	INTEREST BOUGHT	05/01/2024	(109.62)	
		IS	INTEREST SOLD	05/02/2024	1,433.48	
		IS	INTEREST SOLD	05/02/2024	1,543.75	
		IS	INTEREST SOLD	05/02/2024	1,764.29	
		IB	INTEREST BOUGHT	05/02/2024	(771.88)	
		IS	INTEREST SOLD	05/02/2024	882.14	
		IB	INTEREST BOUGHT	05/02/2024	(20,620.09)	
		IS	INTEREST SOLD	05/02/2024	551.34	
		IS	INTEREST SOLD	05/03/2024	1,774.73	
		IS	INTEREST SOLD	05/03/2024	887.37	
		IS	INTEREST SOLD	05/03/2024	221.84	
		IB	INTEREST BOUGHT	05/03/2024	(887.36)	
		IS	INTEREST SOLD	05/06/2024	338.63	
		IB	INTEREST BOUGHT	05/06/2024	(1,015.90)	
		IS	INTEREST SOLD	05/06/2024	451.51	
		IB	INTEREST BOUGHT	05/08/2024	(5,709.13)	
		IS	INTEREST SOLD	05/08/2024	114.18	
		IS	INTEREST SOLD	05/08/2024	570.91	
		IB	INTEREST BOUGHT	05/08/2024	(456.73)	
		IB	INTEREST BOUGHT	05/08/2024	(685.10)	
		IS	INTEREST SOLD	05/09/2024	2,411.54	
		IB	INTEREST BOUGHT	05/09/2024	(114.84)	
		IS	INTEREST SOLD	05/10/2024	4,157.55	
		IB	INTEREST BOUGHT	05/10/2024	(346.46)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810TW8 U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	IS	INTEREST SOLD	05/10/2024	461.95	
		IB	INTEREST BOUGHT	05/10/2024	(1,039.39)	
		IS	INTEREST SOLD	05/13/2024	1,057.01	
		IB	INTEREST BOUGHT	05/13/2024	(1,761.68)	
		IS	INTEREST SOLD	05/13/2024	939.56	
		IB	INTEREST BOUGHT	05/13/2024	(704.67)	
		IB	INTEREST BOUGHT	05/14/2024	(1,771.46)	
		IS	INTEREST SOLD	05/14/2024	7,322.05	
		IS	INTEREST SOLD	05/14/2024	7,322.05	
		IS	INTEREST SOLD	05/14/2024	15,943.17	
		IS	INTEREST SOLD	05/14/2024	19,249.90	
		IT	INTEREST RECEIVED	05/15/2024	37,287.50	
		IB	INTEREST BOUGHT	01/05/2024	(199.66)	
		IB	INTEREST BOUGHT	01/05/2024	(133.10)	
		IB	INTEREST BOUGHT	01/12/2024	(454.12)	
		IS	INTEREST SOLD	01/12/2024	719.02	
		IB	INTEREST BOUGHT	01/12/2024	(264.90)	
		IS	INTEREST SOLD	01/17/2024	1,192.07	
		IS	INTEREST SOLD	01/22/2024	310.58	
		IB	INTEREST BOUGHT	01/24/2024	(91.35)	
		IS	INTEREST SOLD	01/25/2024	370.60	
		IB	INTEREST BOUGHT	01/29/2024	(244.68)	
		IB	INTEREST BOUGHT	01/29/2024	(391.48)	
		IB	INTEREST BOUGHT	01/30/2024	(545.47)	
		IB	INTEREST BOUGHT	02/12/2024	(1,451.75)	
		IB	INTEREST BOUGHT	02/13/2024	(645.95)	
		IS	INTEREST SOLD	02/16/2024	242.72	
		IS	INTEREST SOLD	02/20/2024	189.87	
		IS	INTEREST SOLD	02/21/2024	383.65	
		IS	INTEREST SOLD	02/26/2024	1,545.71	
		IS	INTEREST SOLD	02/28/2024	548.08	
		IS	INTEREST SOLD	02/28/2024	822.12	
		IS	INTEREST SOLD	02/28/2024	274.04	
FINF30140002	912810TX6 U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	IB	INTEREST BOUGHT	05/14/2024	(7,429.91)	
		IB	INTEREST BOUGHT	05/14/2024	(3,429.19)	
		IB	INTEREST BOUGHT	05/14/2024	(8,936.68)	
		IB	INTEREST BOUGHT	05/14/2024	(3,429.19)	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	05/15/2024	(3,257.56)	
		IB	INTEREST BOUGHT	05/15/2024	(8,038.80)	
		IB	INTEREST BOUGHT	05/15/2024	(5,937.16)	
		IS	INTEREST SOLD	05/15/2024	472.87	
		IB	INTEREST BOUGHT	05/15/2024	(367.79)	
		IB	INTEREST BOUGHT	05/15/2024	(683.04)	
		IS	INTEREST SOLD	05/15/2024	1,103.37	
		IB	INTEREST BOUGHT	05/16/2024	(903.13)	
		IB	INTEREST BOUGHT	05/16/2024	(903.13)	
		IS	INTEREST SOLD	05/16/2024	318.75	
		IS	INTEREST SOLD	05/17/2024	590.80	
		IB	INTEREST BOUGHT	05/17/2024	(1,020.47)	
		IS	INTEREST SOLD	05/20/2024	2,052.02	
		IS	INTEREST SOLD	05/20/2024	554.60	
		IB	INTEREST BOUGHT	05/20/2024	(1,552.88)	
		IS	INTEREST SOLD	05/20/2024	942.82	
		IB	INTEREST BOUGHT	05/20/2024	(1,275.58)	
		IB	INTEREST BOUGHT	05/20/2024	(1,164.66)	
		IB	INTEREST BOUGHT	05/20/2024	(332.76)	
		IS	INTEREST SOLD	05/20/2024	1,663.80	
		IB	INTEREST BOUGHT	05/20/2024	(2,495.70)	
		IS	INTEREST SOLD	05/20/2024	166.38	
		IS	INTEREST SOLD	05/20/2024	166.38	
		IS	INTEREST SOLD	05/20/2024	332.76	
		IS	INTEREST SOLD	05/20/2024	388.22	
		IS	INTEREST SOLD	05/20/2024	388.22	
		IB	INTEREST BOUGHT	05/20/2024	(554.60)	
		IB	INTEREST BOUGHT	05/21/2024	(728.57)	
		IS	INTEREST SOLD	05/22/2024	679.53	
		IS	INTEREST SOLD	05/22/2024	1,698.83	
		IB	INTEREST BOUGHT	05/23/2024	(1,258.65)	
		IS	INTEREST SOLD	05/23/2024	228.85	
		IS	INTEREST SOLD	05/28/2024	541.17	
		IB	INTEREST BOUGHT	05/28/2024	(841.83)	
		IS	INTEREST SOLD	05/29/2024	425.00	
		IS	INTEREST SOLD	05/30/2024	367.79	
		IS	INTEREST SOLD	05/30/2024	551.68	
		IB	INTEREST BOUGHT	05/30/2024	(612.98)	
		IS	INTEREST SOLD	05/30/2024	919.47	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	05/31/2024	(247.53)	
		IS	INTEREST SOLD	05/31/2024	247.53	
		IB	INTEREST BOUGHT	05/31/2024	(247.53)	
		IB	INTEREST BOUGHT	06/03/2024	(3,754.36)	
		IB	INTEREST BOUGHT	06/03/2024	(636.33)	
		IB	INTEREST BOUGHT	06/04/2024	(513.74)	
		IS	INTEREST SOLD	06/05/2024	518.41	
		IB	INTEREST BOUGHT	06/06/2024	(653.85)	
		IB	INTEREST BOUGHT	06/06/2024	(523.08)	
		IB	INTEREST BOUGHT	06/06/2024	(523.08)	
		IS	INTEREST SOLD	06/06/2024	523.07	
		IB	INTEREST BOUGHT	06/06/2024	(915.38)	
		IS	INTEREST SOLD	06/07/2024	2,374.86	
		IB	INTEREST BOUGHT	06/07/2024	(1,649.21)	
		IB	INTEREST BOUGHT	06/11/2024	(1,229.46)	
		IS	INTEREST SOLD	06/11/2024	409.82	
		IS	INTEREST SOLD	06/11/2024	546.43	
		IS	INTEREST SOLD	06/11/2024	819.64	
		IS	INTEREST SOLD	06/11/2024	887.95	
		IB	INTEREST BOUGHT	06/11/2024	(273.21)	
		IB	INTEREST BOUGHT	06/11/2024	(546.43)	
		IB	INTEREST BOUGHT	06/11/2024	(273.21)	
		IB	INTEREST BOUGHT	06/11/2024	(273.21)	
		IB	INTEREST BOUGHT	06/13/2024	(764.18)	
		IB	INTEREST BOUGHT	06/13/2024	(555.77)	
		IB	INTEREST BOUGHT	06/13/2024	(555.77)	
		IS	INTEREST SOLD	06/14/2024	7,495.88	
		IB	INTEREST BOUGHT	06/14/2024	(210.16)	
		IS	INTEREST SOLD	06/17/2024	3,877.54	
		IS	INTEREST SOLD	06/18/2024	2,678.43	
		IS	INTEREST SOLD	06/18/2024	217.17	
		IS	INTEREST SOLD	06/18/2024	361.95	
		IS	INTEREST SOLD	06/18/2024	1,013.46	
		IS	INTEREST SOLD	06/18/2024	941.07	
		IB	INTEREST BOUGHT	06/20/2024	(882.69)	
		IS	INTEREST SOLD	06/21/2024	4,300.21	
		IB	INTEREST BOUGHT	06/21/2024	(518.99)	
		IB	INTEREST BOUGHT	06/21/2024	(593.13)	
		IB	INTEREST BOUGHT	06/21/2024	(593.13)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	06/21/2024	(296.56)	
		IB	INTEREST BOUGHT	06/25/2024	(152.95)	
		IB	INTEREST BOUGHT	06/25/2024	(382.38)	
		IB	INTEREST BOUGHT	06/25/2024	(535.34)	
		IB	INTEREST BOUGHT	06/26/2024	(385.30)	
		IB	INTEREST BOUGHT	06/26/2024	(385.30)	
		IS	INTEREST SOLD	06/26/2024	693.54	
		IB	INTEREST BOUGHT	06/27/2024	(698.80)	
		IB	INTEREST BOUGHT	06/27/2024	(698.80)	
		IB	INTEREST BOUGHT	06/27/2024	(1,009.38)	
		IS	INTEREST SOLD	06/28/2024	547.60	
		IS	INTEREST SOLD	06/28/2024	3,989.63	
		IS	INTEREST SOLD	06/28/2024	9,309.13	
		IB	INTEREST BOUGHT	06/28/2024	(625.82)	
		IS	INTEREST SOLD	06/28/2024	469.37	
		IS	INTEREST SOLD	06/28/2024	469.37	
		IB	INTEREST BOUGHT	06/28/2024	(312.91)	
		IS	INTEREST SOLD	07/01/2024	479.88	
		IS	INTEREST SOLD	07/01/2024	639.84	
		IB	INTEREST BOUGHT	07/01/2024	(1,279.67)	
		IS	INTEREST SOLD	07/02/2024	805.63	
		IB	INTEREST BOUGHT	07/02/2024	(725.07)	
		IB	INTEREST BOUGHT	07/02/2024	(80.56)	
		IS	INTEREST SOLD	07/02/2024	402.82	
		IB	INTEREST BOUGHT	07/02/2024	(5,800.55)	
		IB	INTEREST BOUGHT	07/02/2024	(12,970.67)	
		IS	INTEREST SOLD	07/02/2024	322.25	
		IB	INTEREST BOUGHT	07/03/2024	(405.73)	
		IB	INTEREST BOUGHT	07/03/2024	(243.44)	
		IB	INTEREST BOUGHT	07/09/2024	(22,178.23)	
		IB	INTEREST BOUGHT	07/09/2024	(253.95)	
		IB	INTEREST BOUGHT	07/10/2024	(255.70)	
		IB	INTEREST BOUGHT	07/10/2024	(596.63)	
		IB	INTEREST BOUGHT	07/12/2024	(518.41)	
		IB	INTEREST BOUGHT	07/12/2024	(691.21)	
		IB	INTEREST BOUGHT	07/12/2024	(1,123.21)	
		IB	INTEREST BOUGHT	07/12/2024	(345.60)	
		IB	INTEREST BOUGHT	07/12/2024	(604.81)	
		IB	INTEREST BOUGHT	07/12/2024	(1,209.62)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	07/12/2024	(1,555.22)	
		IB	INTEREST BOUGHT	07/12/2024	(86.40)	
		IB	INTEREST BOUGHT	07/15/2024	(88.15)	
		IS	INTEREST SOLD	07/15/2024	1,763.05	
		IB	INTEREST BOUGHT	07/15/2024	(176.30)	
		IS	INTEREST SOLD	07/16/2024	532.42	
		IS	INTEREST SOLD	07/16/2024	532.42	
		IB	INTEREST BOUGHT	07/16/2024	(976.10)	
		IS	INTEREST SOLD	07/16/2024	532.42	
		IS	INTEREST SOLD	07/16/2024	6,389.01	
		IB	INTEREST BOUGHT	07/17/2024	(1,250.48)	
		IB	INTEREST BOUGHT	07/17/2024	(714.56)	
		IB	INTEREST BOUGHT	07/17/2024	(89.32)	
		IS	INTEREST SOLD	07/17/2024	1,339.80	
		IS	INTEREST SOLD	07/17/2024	625.24	
		IB	INTEREST BOUGHT	07/18/2024	(988.94)	
		IB	INTEREST BOUGHT	07/18/2024	(719.23)	
		IB	INTEREST BOUGHT	07/18/2024	(1,528.37)	
		IB	INTEREST BOUGHT	07/18/2024	(3,416.35)	
		IS	INTEREST SOLD	07/18/2024	629.33	
		IS	INTEREST SOLD	07/18/2024	629.33	
		IS	INTEREST SOLD	07/18/2024	2,787.02	
		IS	INTEREST SOLD	07/18/2024	269.71	
		IS	INTEREST SOLD	07/18/2024	629.33	
		IB	INTEREST BOUGHT	07/19/2024	(361.95)	
		IB	INTEREST BOUGHT	07/19/2024	(1,357.31)	
		IB	INTEREST BOUGHT	07/19/2024	(904.88)	
		IS	INTEREST SOLD	07/19/2024	2,986.09	
		IB	INTEREST BOUGHT	07/19/2024	(90.49)	
		IB	INTEREST BOUGHT	07/19/2024	(542.93)	
		IB	INTEREST BOUGHT	07/22/2024	(645.67)	
		IB	INTEREST BOUGHT	07/23/2024	(1,392.34)	
		IS	INTEREST SOLD	07/24/2024	5,043.96	
		IS	INTEREST SOLD	07/24/2024	747.25	
		IS	INTEREST SOLD	07/24/2024	5,510.99	
		IB	INTEREST BOUGHT	07/24/2024	(1,214.29)	
		IB	INTEREST BOUGHT	07/24/2024	(2,054.95)	
		IS	INTEREST SOLD	07/24/2024	280.22	
		IB	INTEREST BOUGHT	07/25/2024	(1,691.83)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	07/25/2024	(751.92)	
		IB	INTEREST BOUGHT	07/25/2024	(657.93)	
		IB	INTEREST BOUGHT	07/25/2024	(563.94)	
		IB	INTEREST BOUGHT	07/25/2024	(563.94)	
		IB	INTEREST BOUGHT	07/25/2024	(469.95)	
		IB	INTEREST BOUGHT	07/25/2024	(281.97)	
		IS	INTEREST SOLD	07/25/2024	563.94	
		IB	INTEREST BOUGHT	07/25/2024	(187.98)	
		IS	INTEREST SOLD	07/25/2024	563.94	
		IB	INTEREST BOUGHT	07/25/2024	(2,631.73)	
		IB	INTEREST BOUGHT	07/25/2024	(2,067.79)	
		IB	INTEREST BOUGHT	07/25/2024	(1,879.81)	
		IB	INTEREST BOUGHT	07/25/2024	(1,879.81)	
		IB	INTEREST BOUGHT	07/29/2024	(1,252.23)	
		IB	INTEREST BOUGHT	07/29/2024	(1,252.23)	
		IB	INTEREST BOUGHT	07/29/2024	(1,444.88)	
		IB	INTEREST BOUGHT	07/29/2024	(577.95)	
		IB	INTEREST BOUGHT	07/29/2024	(770.60)	
		IB	INTEREST BOUGHT	07/30/2024	(581.46)	
		IB	INTEREST BOUGHT	07/31/2024	(779.94)	
		IB	INTEREST BOUGHT	07/31/2024	(1,559.89)	
		IB	INTEREST BOUGHT	07/31/2024	(779.95)	
		IS	INTEREST SOLD	07/31/2024	1,559.89	
		IS	INTEREST SOLD	08/01/2024	1,863.46	
		IS	INTEREST SOLD	08/01/2024	1,961.54	
		IS	INTEREST SOLD	08/01/2024	1,275.00	
		IS	INTEREST SOLD	08/01/2024	1,765.38	
		IB	INTEREST BOUGHT	08/01/2024	(5,296.15)	
		IS	INTEREST SOLD	08/01/2024	686.54	
		IS	INTEREST SOLD	08/01/2024	588.46	
		IB	INTEREST BOUGHT	08/01/2024	(686.54)	
		IS	INTEREST SOLD	08/01/2024	1,275.00	
		IB	INTEREST BOUGHT	08/02/2024	(493.30)	
		IB	INTEREST BOUGHT	08/02/2024	(11,247.32)	
		IS	INTEREST SOLD	08/02/2024	7,300.89	
		IS	INTEREST SOLD	08/02/2024	4,637.05	
		IS	INTEREST SOLD	08/02/2024	3,354.47	
		IS	INTEREST SOLD	08/02/2024	2,170.54	
		IS	INTEREST SOLD	08/02/2024	1,677.23	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	08/02/2024	(2,170.54)	
		IB	INTEREST BOUGHT	08/02/2024	(2,071.87)	
		IB	INTEREST BOUGHT	08/02/2024	(1,282.59)	
		IB	INTEREST BOUGHT	08/02/2024	(1,183.93)	
		IB	INTEREST BOUGHT	08/02/2024	(1,085.27)	
		IB	INTEREST BOUGHT	08/02/2024	(887.95)	
		IB	INTEREST BOUGHT	08/02/2024	(789.29)	
		IB	INTEREST BOUGHT	08/02/2024	(591.96)	
		IB	INTEREST BOUGHT	08/02/2024	(591.96)	
		IB	INTEREST BOUGHT	08/02/2024	(591.97)	
		IB	INTEREST BOUGHT	08/05/2024	(401.65)	
		IB	INTEREST BOUGHT	08/05/2024	(1,104.53)	
		IB	INTEREST BOUGHT	08/06/2024	(403.98)	
		IS	INTEREST SOLD	08/06/2024	1,211.95	
		IB	INTEREST BOUGHT	08/06/2024	(1,110.95)	
		IB	INTEREST BOUGHT	08/07/2024	(304.74)	
		IB	INTEREST BOUGHT	08/07/2024	(2,031.59)	
		IB	INTEREST BOUGHT	08/07/2024	(2,437.91)	
		IS	INTEREST SOLD	08/07/2024	1,117.38	
		IS	INTEREST SOLD	08/07/2024	1,117.38	
		IS	INTEREST SOLD	08/07/2024	1,015.74	
		IB	INTEREST BOUGHT	08/07/2024	(2,336.33)	
		IS	INTEREST SOLD	08/07/2024	914.22	
		IS	INTEREST SOLD	08/07/2024	914.22	
		IB	INTEREST BOUGHT	08/08/2024	(408.65)	
		IB	INTEREST BOUGHT	08/08/2024	(306.49)	
		IB	INTEREST BOUGHT	08/08/2024	(204.33)	
		IB	INTEREST BOUGHT	08/08/2024	(204.33)	
		IS	INTEREST SOLD	08/08/2024	10,012.02	
		IB	INTEREST BOUGHT	08/08/2024	(510.82)	
		IS	INTEREST SOLD	08/08/2024	6,742.79	
		IS	INTEREST SOLD	08/08/2024	5,721.15	
		IS	INTEREST SOLD	08/08/2024	408.65	
		IS	INTEREST SOLD	08/08/2024	3,371.39	
		IS	INTEREST SOLD	08/08/2024	12,770.43	
		IB	INTEREST BOUGHT	08/08/2024	(2,247.60)	
		IB	INTEREST BOUGHT	08/08/2024	(1,328.13)	
		IB	INTEREST BOUGHT	08/08/2024	(1,328.13)	
		IB	INTEREST BOUGHT	08/08/2024	(612.98)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810TZ1 U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	IB	INTEREST BOUGHT	08/09/2024	(616.48)	
		IB	INTEREST BOUGHT	08/09/2024	(719.23)	
		IB	INTEREST BOUGHT	08/12/2024	(104.50)	
		IS	INTEREST SOLD	08/13/2024	16,077.61	
		IS	INTEREST SOLD	08/13/2024	28,897.66	
		IS	INTEREST SOLD	08/13/2024	14,921.70	
		IS	INTEREST SOLD	08/13/2024	10,823.49	
		IS	INTEREST SOLD	08/13/2024	8,721.84	
		IS	INTEREST SOLD	08/13/2024	16,077.61	
		IS	INTEREST SOLD	08/14/2024	634.00	
		IB	INTEREST BOUGHT	02/29/2024	(103.85)	
		IB	INTEREST BOUGHT	02/29/2024	(34.62)	
		IB	INTEREST BOUGHT	02/29/2024	(69.24)	
		IB	INTEREST BOUGHT	03/11/2024	(448.15)	
		IS	INTEREST SOLD	03/14/2024	917.31	
		IS	INTEREST SOLD	04/05/2024	278.16	
		IB	INTEREST BOUGHT	04/05/2024	(278.16)	
		IB	INTEREST BOUGHT	04/08/2024	(262.09)	
		IS	INTEREST SOLD	04/11/2024	34.62	
		IB	INTEREST BOUGHT	05/14/2024	(440.11)	
FINF30140002	912810UA4 U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	IB	INTEREST BOUGHT	05/14/2024	(55.01)	
		IB	INTEREST BOUGHT	05/15/2024	(1,223.90)	
		IB	INTEREST BOUGHT	05/16/2024	(281.25)	
		IB	INTEREST BOUGHT	05/21/2024	(593.41)	
		IS	INTEREST SOLD	05/29/2024	3,407.14	
		IB	INTEREST BOUGHT	08/13/2024	(5,542.46)	
		IS	INTEREST SOLD	08/13/2024	1,922.89	
		IB	INTEREST BOUGHT	08/13/2024	(8,257.13)	
		IB	INTEREST BOUGHT	08/13/2024	(7,635.02)	
		IS	INTEREST SOLD	08/13/2024	1,018.00	
		IB	INTEREST BOUGHT	08/13/2024	(14,817.60)	
		IB	INTEREST BOUGHT	08/13/2024	(4,467.90)	
		IB	INTEREST BOUGHT	08/13/2024	(8,257.13)	
		IS	INTEREST SOLD	08/14/2024	571.84	
		IB	INTEREST BOUGHT	08/15/2024	(520.31)	
		IB	INTEREST BOUGHT	08/15/2024	(693.75)	
		IB	INTEREST BOUGHT	08/15/2024	(693.75)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	08/15/2024	809.38	
		IB	INTEREST BOUGHT	08/15/2024	(867.19)	
		IB	INTEREST BOUGHT	08/16/2024	(350.65)	
		IS	INTEREST SOLD	08/16/2024	175.32	
		IS	INTEREST SOLD	08/16/2024	1,753.23	
		IB	INTEREST BOUGHT	08/16/2024	(350.65)	
		IB	INTEREST BOUGHT	08/19/2024	(784.24)	
		IB	INTEREST BOUGHT	08/19/2024	(180.98)	
		IB	INTEREST BOUGHT	08/19/2024	(361.96)	
		IS	INTEREST SOLD	08/20/2024	1,706.73	
		IB	INTEREST BOUGHT	08/20/2024	(14,202.39)	
		IB	INTEREST BOUGHT	08/20/2024	(121.91)	
		IB	INTEREST BOUGHT	08/20/2024	(731.45)	
		IS	INTEREST SOLD	08/21/2024	1,108.49	
		IB	INTEREST BOUGHT	08/21/2024	(554.25)	
		IS	INTEREST SOLD	08/22/2024	311.06	
		IS	INTEREST SOLD	08/22/2024	559.90	
		IS	INTEREST SOLD	08/23/2024	502.72	
		IB	INTEREST BOUGHT	08/27/2024	(65.35)	
		IB	INTEREST BOUGHT	08/27/2024	(326.77)	
		IS	INTEREST SOLD	08/30/2024	336.19	
		IB	INTEREST BOUGHT	09/03/2024	(348.76)	
		IB	INTEREST BOUGHT	09/03/2024	(348.76)	
		IS	INTEREST SOLD	09/03/2024	348.76	
		IS	INTEREST SOLD	09/03/2024	767.27	
		IB	INTEREST BOUGHT	09/03/2024	(1,604.30)	
		IB	INTEREST BOUGHT	09/03/2024	(1,883.31)	
		IB	INTEREST BOUGHT	09/04/2024	(703.80)	
		IS	INTEREST SOLD	09/04/2024	2,463.32	
		IS	INTEREST SOLD	09/04/2024	1,759.51	
		IS	INTEREST SOLD	09/05/2024	2,556.31	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	
		IB	INTEREST BOUGHT	09/05/2024	(781.10)	
		IS	INTEREST SOLD	09/05/2024	426.05	
		IS	INTEREST SOLD	09/05/2024	497.06	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	
		IB	INTEREST BOUGHT	09/05/2024	(213.03)	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	09/06/2024	(429.82)	
		IB	INTEREST BOUGHT	09/06/2024	(214.91)	
		IB	INTEREST BOUGHT	09/06/2024	(429.82)	
		IS	INTEREST SOLD	09/09/2024	1,396.93	
		IS	INTEREST SOLD	09/09/2024	220.57	
		IS	INTEREST SOLD	09/12/2024	904.89	
		IS	INTEREST SOLD	09/12/2024	980.30	
		IS	INTEREST SOLD	09/12/2024	1,131.11	
		IS	INTEREST SOLD	09/12/2024	1,658.97	
		IS	INTEREST SOLD	09/12/2024	1,658.97	
		IS	INTEREST SOLD	09/12/2024	1,885.19	
		IS	INTEREST SOLD	09/12/2024	678.67	
		IB	INTEREST BOUGHT	09/13/2024	(1,292.61)	
		IS	INTEREST SOLD	09/13/2024	836.40	
		IS	INTEREST SOLD	09/13/2024	304.14	
		IS	INTEREST SOLD	09/13/2024	760.36	
		IS	INTEREST SOLD	09/16/2024	77.92	
		IS	INTEREST SOLD	09/18/2024	554.25	
		IS	INTEREST SOLD	09/18/2024	554.25	
		IS	INTEREST SOLD	09/18/2024	554.25	
		IS	INTEREST SOLD	09/18/2024	554.25	
		IS	INTEREST SOLD	09/18/2024	395.89	
		IS	INTEREST SOLD	09/18/2024	395.89	
		IS	INTEREST SOLD	09/18/2024	316.71	
		IS	INTEREST SOLD	09/18/2024	237.53	
		IB	INTEREST BOUGHT	09/18/2024	(712.60)	
		IS	INTEREST SOLD	09/18/2024	633.42	
		IS	INTEREST SOLD	09/18/2024	791.78	
		IB	INTEREST BOUGHT	09/18/2024	(1,583.56)	
		IB	INTEREST BOUGHT	09/18/2024	(712.60)	
		IS	INTEREST SOLD	09/18/2024	1,741.92	
		IS	INTEREST SOLD	09/18/2024	1,425.20	
		IS	INTEREST SOLD	09/18/2024	712.60	
		IS	INTEREST SOLD	09/18/2024	791.78	
		IS	INTEREST SOLD	09/18/2024	1,108.49	
		IS	INTEREST SOLD	09/18/2024	1,187.67	
		IB	INTEREST BOUGHT	09/19/2024	(558.64)	
		IB	INTEREST BOUGHT	09/20/2024	(160.87)	
		IS	INTEREST SOLD	09/23/2024	329.28	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	09/23/2024	329.28	
		IB	INTEREST BOUGHT	09/24/2024	(331.79)	
		IB	INTEREST BOUGHT	09/25/2024	(919.34)	
		IB	INTEREST BOUGHT	09/26/2024	(22,819.60)	
		IB	INTEREST BOUGHT	09/26/2024	(84.21)	
		IB	INTEREST BOUGHT	09/26/2024	(1,347.28)	
		IS	INTEREST SOLD	09/27/2024	933.17	
		IB	INTEREST BOUGHT	09/27/2024	(509.00)	
		IB	INTEREST BOUGHT	09/27/2024	(1,951.17)	
		IB	INTEREST BOUGHT	09/27/2024	(1,696.67)	
		IB	INTEREST BOUGHT	09/27/2024	(509.00)	
		IB	INTEREST BOUGHT	09/27/2024	(593.83)	
		IB	INTEREST BOUGHT	09/27/2024	(84.83)	
		IB	INTEREST BOUGHT	09/27/2024	(84.83)	
		IB	INTEREST BOUGHT	09/27/2024	(339.33)	
		IB	INTEREST BOUGHT	09/27/2024	(848.34)	
		IS	INTEREST SOLD	09/30/2024	693.75	
		IS	INTEREST SOLD	09/30/2024	953.91	
		IS	INTEREST SOLD	09/30/2024	2,081.25	
		IS	INTEREST SOLD	10/01/2024	262.04	
		IS	INTEREST SOLD	10/01/2024	1,222.86	
		IB	INTEREST BOUGHT	10/01/2024	(87.35)	
		IB	INTEREST BOUGHT	10/01/2024	(12,840.03)	
		IB	INTEREST BOUGHT	10/02/2024	(879.76)	
		IB	INTEREST BOUGHT	10/02/2024	(791.78)	
		IB	INTEREST BOUGHT	10/02/2024	(439.88)	
		IB	INTEREST BOUGHT	10/02/2024	(175.95)	
		IS	INTEREST SOLD	10/02/2024	439.88	
		IS	INTEREST SOLD	10/04/2024	3,301.60	
		IS	INTEREST SOLD	10/07/2024	1,548.99	
		IS	INTEREST SOLD	10/07/2024	1,093.41	
		IS	INTEREST SOLD	10/07/2024	637.82	
		IS	INTEREST SOLD	10/07/2024	1,275.64	
		IS	INTEREST SOLD	10/07/2024	1,366.76	
		IS	INTEREST SOLD	10/07/2024	728.94	
		IS	INTEREST SOLD	10/07/2024	1,275.64	
		IS	INTEREST SOLD	10/07/2024	1,184.52	
		IS	INTEREST SOLD	10/07/2024	728.94	
		IS	INTEREST SOLD	10/07/2024	364.47	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	10/07/2024	911.17	
		IS	INTEREST SOLD	10/07/2024	728.94	
		IS	INTEREST SOLD	10/07/2024	1,549.00	
		IS	INTEREST SOLD	10/07/2024	1,640.11	
		IS	INTEREST SOLD	10/07/2024	546.71	
		IS	INTEREST SOLD	10/07/2024	546.71	
		IS	INTEREST SOLD	10/07/2024	637.82	
		IS	INTEREST SOLD	10/07/2024	637.82	
		IS	INTEREST SOLD	10/07/2024	728.94	
		IS	INTEREST SOLD	10/07/2024	820.06	
		IS	INTEREST SOLD	10/07/2024	1,002.29	
		IS	INTEREST SOLD	10/08/2024	1,376.19	
		IB	INTEREST BOUGHT	10/09/2024	(2,032.24)	
		IS	INTEREST SOLD	10/10/2024	1,767.05	
		IS	INTEREST SOLD	10/10/2024	1,023.03	
		IB	INTEREST BOUGHT	10/10/2024	(279.01)	
		IB	INTEREST BOUGHT	10/10/2024	(279.01)	
		IB	INTEREST BOUGHT	10/10/2024	(465.01)	
		IB	INTEREST BOUGHT	10/10/2024	(1,953.06)	
		IS	INTEREST SOLD	10/11/2024	1,591.73	
		IB	INTEREST BOUGHT	10/11/2024	(1,029.94)	
		IB	INTEREST BOUGHT	10/11/2024	(1,029.94)	
		IS	INTEREST SOLD	10/11/2024	749.05	
		IS	INTEREST SOLD	10/11/2024	374.52	
		IB	INTEREST BOUGHT	10/11/2024	(1,872.62)	
		IB	INTEREST BOUGHT	10/15/2024	(769.16)	
		IS	INTEREST SOLD	10/15/2024	1,346.03	
		IS	INTEREST SOLD	10/15/2024	576.87	
		IS	INTEREST SOLD	10/15/2024	865.30	
		IS	INTEREST SOLD	10/15/2024	2,980.49	
		IB	INTEREST BOUGHT	10/16/2024	(483.87)	
		IS	INTEREST SOLD	10/16/2024	774.18	
		IB	INTEREST BOUGHT	10/17/2024	(1,168.82)	
		IB	INTEREST BOUGHT	10/17/2024	(584.41)	
		IB	INTEREST BOUGHT	10/18/2024	(2,450.75)	
		IS	INTEREST SOLD	10/18/2024	392.12	
		IB	INTEREST BOUGHT	10/18/2024	(1,470.45)	
		IB	INTEREST BOUGHT	10/18/2024	(1,274.39)	
		IS	INTEREST SOLD	10/18/2024	2,646.81	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	10/18/2024	(1,470.45)	
		IS	INTEREST SOLD	10/18/2024	392.12	
		IS	INTEREST SOLD	10/18/2024	686.21	
		IB	INTEREST BOUGHT	10/21/2024	(2,298.04)	
		IB	INTEREST BOUGHT	10/21/2024	(699.41)	
		IB	INTEREST BOUGHT	10/21/2024	(699.41)	
		IB	INTEREST BOUGHT	10/21/2024	(599.49)	
		IB	INTEREST BOUGHT	10/21/2024	(3,097.37)	
		IS	INTEREST SOLD	10/22/2024	1,005.43	
		IS	INTEREST SOLD	10/22/2024	402.17	
		IS	INTEREST SOLD	10/23/2024	4,249.22	
		IS	INTEREST SOLD	10/24/2024	1,221.60	
		IS	INTEREST SOLD	10/24/2024	814.40	
		IS	INTEREST SOLD	10/25/2024	921.86	
		IS	INTEREST SOLD	10/29/2024	1,259.31	
		IB	INTEREST BOUGHT	10/30/2024	(1,161.28)	
		IB	INTEREST BOUGHT	10/30/2024	(1,583.56)	
		IB	INTEREST BOUGHT	10/31/2024	(1,911.58)	
		IB	INTEREST BOUGHT	11/01/2024	(1,281.93)	
		IB	INTEREST BOUGHT	11/01/2024	(11,644.19)	
		IB	INTEREST BOUGHT	11/01/2024	(2,029.72)	
		IB	INTEREST BOUGHT	11/05/2024	(13,120.92)	
		IS	INTEREST SOLD	11/06/2024	1,759.51	
		IS	INTEREST SOLD	11/06/2024	879.76	
		IS	INTEREST SOLD	11/06/2024	1,429.60	
		IS	INTEREST SOLD	11/07/2024	1,658.97	
		IS	INTEREST SOLD	11/07/2024	1,105.98	
		IS	INTEREST SOLD	11/08/2024	1,001.04	
		IB	INTEREST BOUGHT	11/08/2024	(889.81)	
		IS	INTEREST SOLD	11/08/2024	778.58	
		IB	INTEREST BOUGHT	11/08/2024	(889.81)	
		IB	INTEREST BOUGHT	11/12/2024	(1,819.84)	
		IS	INTEREST SOLD	11/12/2024	796.18	
		IS	INTEREST SOLD	11/12/2024	909.92	
		IS	INTEREST SOLD	11/12/2024	1,706.10	
		IS	INTEREST SOLD	11/13/2024	23,216.75	
		IS	INTEREST SOLD	11/13/2024	23,216.75	
		IS	INTEREST SOLD	11/13/2024	23,216.75	
		IS	INTEREST SOLD	11/13/2024	34,196.09	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810UB2 U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24	IS	INTEREST SOLD	11/13/2024	23,216.75	
		IS	INTEREST SOLD	11/13/2024	9,263.82	
		IB	INTEREST BOUGHT	05/31/2024	(331.79)	
		IB	INTEREST BOUGHT	05/31/2024	(221.20)	
		IB	INTEREST BOUGHT	05/31/2024	(522.83)	
		IB	INTEREST BOUGHT	06/07/2024	(216.80)	
		IB	INTEREST BOUGHT	06/14/2024	(452.45)	
		IB	INTEREST BOUGHT	07/09/2024	(1,797.21)	
		IB	INTEREST BOUGHT	07/10/2024	(457.47)	
		IB	INTEREST BOUGHT	07/15/2024	(383.32)	
		IB	INTEREST BOUGHT	07/18/2024	(402.17)	
		IS	INTEREST SOLD	07/22/2024	341.85	
		IS	INTEREST SOLD	07/22/2024	683.70	
		IS	INTEREST SOLD	07/23/2024	476.95	
		IS	INTEREST SOLD	07/23/2024	346.88	
		IS	INTEREST SOLD	07/24/2024	4,002.89	
		IB	INTEREST BOUGHT	07/29/2024	(1,461.02)	
FINF30140002	912810UC0 U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	IB	INTEREST BOUGHT	08/02/2024	(347.50)	
		IB	INTEREST BOUGHT	08/09/2024	(54.04)	
		IB	INTEREST BOUGHT	08/12/2024	(279.64)	
		IB	INTEREST BOUGHT	08/14/2024	(171.55)	
		IB	INTEREST BOUGHT	08/20/2024	(3,779.18)	
		IS	INTEREST SOLD	08/27/2024	13,462.77	
		IB	INTEREST BOUGHT	11/13/2024	(10,965.69)	
		IB	INTEREST BOUGHT	11/13/2024	(10,965.69)	
		IB	INTEREST BOUGHT	11/13/2024	(10,965.69)	
		IB	INTEREST BOUGHT	11/13/2024	(4,365.49)	
		IB	INTEREST BOUGHT	11/13/2024	(10,965.69)	
		IB	INTEREST BOUGHT	11/13/2024	(16,162.70)	
		IS	INTEREST SOLD	11/14/2024	945.86	
		IB	INTEREST BOUGHT	11/15/2024	(531.25)	
		IB	INTEREST BOUGHT	11/15/2024	(478.13)	
		IB	INTEREST BOUGHT	11/19/2024	(1,663.04)	
		IS	INTEREST SOLD	11/19/2024	4,656.52	
		IB	INTEREST BOUGHT	11/19/2024	(554.35)	
		IB	INTEREST BOUGHT	11/21/2024	(396.13)	
		IB	INTEREST BOUGHT	11/21/2024	(1,754.28)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	11/21/2024	(282.95)	
		IB	INTEREST BOUGHT	11/22/2024	(1,029.01)	
		IB	INTEREST BOUGHT	11/22/2024	(514.50)	
		IB	INTEREST BOUGHT	11/22/2024	(400.17)	
		IB	INTEREST BOUGHT	11/25/2024	(235.60)	
		IS	INTEREST SOLD	11/26/2024	1,605.88	
		IS	INTEREST SOLD	11/26/2024	2,854.89	
		IS	INTEREST SOLD	12/03/2024	508.15	
		IS	INTEREST SOLD	12/03/2024	571.67	
		IS	INTEREST SOLD	12/03/2024	1,079.82	
		IS	INTEREST SOLD	12/03/2024	1,079.82	
		IS	INTEREST SOLD	12/03/2024	635.19	
		IS	INTEREST SOLD	12/03/2024	508.15	
		IS	INTEREST SOLD	12/03/2024	444.63	
		IS	INTEREST SOLD	12/03/2024	381.11	
		IS	INTEREST SOLD	12/03/2024	381.11	
		IB	INTEREST BOUGHT	12/03/2024	(1,333.90)	
		IB	INTEREST BOUGHT	12/03/2024	(635.19)	
		IS	INTEREST SOLD	12/03/2024	2,159.65	
		IS	INTEREST SOLD	12/03/2024	1,333.90	
		IS	INTEREST SOLD	12/03/2024	1,143.34	
		IS	INTEREST SOLD	12/04/2024	1,794.70	
		IB	INTEREST BOUGHT	12/04/2024	(640.96)	
		IS	INTEREST SOLD	12/04/2024	705.06	
		IS	INTEREST SOLD	12/05/2024	517.39	
		IS	INTEREST SOLD	12/05/2024	388.04	
		IS	INTEREST SOLD	12/05/2024	323.37	
		IS	INTEREST SOLD	12/05/2024	646.74	
		IS	INTEREST SOLD	12/05/2024	1,358.15	
		IB	INTEREST BOUGHT	12/05/2024	(1,099.46)	
		IS	INTEREST SOLD	12/05/2024	388.04	
		IB	INTEREST BOUGHT	12/06/2024	(522.01)	
		IB	INTEREST BOUGHT	12/06/2024	(587.26)	
		IB	INTEREST BOUGHT	12/06/2024	(652.51)	
		IB	INTEREST BOUGHT	12/06/2024	(848.27)	
		IB	INTEREST BOUGHT	12/06/2024	(1,109.27)	
		IB	INTEREST BOUGHT	12/06/2024	(1,109.27)	
		IB	INTEREST BOUGHT	12/06/2024	(2,479.55)	
		IB	INTEREST BOUGHT	12/06/2024	(848.27)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	12/06/2024	261.01	
		IS	INTEREST SOLD	12/06/2024	261.01	
		IS	INTEREST SOLD	12/06/2024	326.26	
		IS	INTEREST SOLD	12/06/2024	456.76	
		IS	INTEREST SOLD	12/06/2024	456.76	
		IS	INTEREST SOLD	12/06/2024	587.26	
		IS	INTEREST SOLD	12/06/2024	587.26	
		IS	INTEREST SOLD	12/06/2024	848.27	
		IB	INTEREST BOUGHT	12/06/2024	(326.26)	
		IB	INTEREST BOUGHT	12/06/2024	(456.76)	
		IB	INTEREST BOUGHT	12/10/2024	(743.17)	
		IS	INTEREST SOLD	12/10/2024	945.86	
		IS	INTEREST SOLD	12/10/2024	608.05	
		IS	INTEREST SOLD	12/11/2024	476.97	
		IS	INTEREST SOLD	12/11/2024	545.11	
		IS	INTEREST SOLD	12/11/2024	545.11	
		IS	INTEREST SOLD	12/11/2024	272.55	
		IS	INTEREST SOLD	12/11/2024	136.28	
		IS	INTEREST SOLD	12/11/2024	408.83	
		IS	INTEREST SOLD	12/11/2024	545.11	
		IS	INTEREST SOLD	12/11/2024	2,521.13	
		IB	INTEREST BOUGHT	12/11/2024	(613.25)	
		IB	INTEREST BOUGHT	12/11/2024	(1,362.77)	
		IS	INTEREST SOLD	12/11/2024	885.80	
		IB	INTEREST BOUGHT	12/11/2024	(1,022.08)	
		IB	INTEREST BOUGHT	12/12/2024	(1,305.60)	
		IB	INTEREST BOUGHT	12/12/2024	(687.16)	
		IB	INTEREST BOUGHT	12/12/2024	(893.31)	
		IB	INTEREST BOUGHT	12/12/2024	(481.01)	
		IB	INTEREST BOUGHT	12/13/2024	(623.64)	
		IB	INTEREST BOUGHT	12/13/2024	(623.64)	
		IB	INTEREST BOUGHT	12/13/2024	(692.93)	
		IB	INTEREST BOUGHT	12/13/2024	(277.17)	
		IS	INTEREST SOLD	12/13/2024	1,455.16	
		IS	INTEREST SOLD	12/13/2024	485.05	
		IS	INTEREST SOLD	12/13/2024	554.35	
		IB	INTEREST BOUGHT	12/13/2024	(277.17)	
		IB	INTEREST BOUGHT	12/13/2024	(277.17)	
		IB	INTEREST BOUGHT	12/13/2024	(277.17)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID		Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810UD8	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	IB	INTEREST BOUGHT	12/13/2024	(277.17)	
			IS	INTEREST SOLD	12/16/2024	1,775.65	
			IB	INTEREST BOUGHT	12/17/2024	(1,575.27)	
			IB	INTEREST BOUGHT	12/17/2024	(1,288.86)	
			IB	INTEREST BOUGHT	12/17/2024	(1,503.67)	
			IS	INTEREST SOLD	12/18/2024	288.72	
			IB	INTEREST BOUGHT	12/18/2024	(1,443.61)	
			IS	INTEREST SOLD	12/18/2024	1,154.89	
			IS	INTEREST SOLD	12/18/2024	577.45	
			IB	INTEREST BOUGHT	12/19/2024	(800.34)	
			IB	INTEREST BOUGHT	12/19/2024	(582.07)	
			IS	INTEREST SOLD	12/19/2024	509.31	
			IS	INTEREST SOLD	12/19/2024	727.58	
			IS	INTEREST SOLD	12/19/2024	800.34	
			IS	INTEREST SOLD	12/20/2024	1,026.70	
			IB	INTEREST BOUGHT	12/31/2024	(12,011.36)	
			IB	INTEREST BOUGHT	09/03/2024	(2,268.19)	
			IB	INTEREST BOUGHT	09/03/2024	(63.90)	
			IB	INTEREST BOUGHT	09/11/2024	(121.06)	
			IS	INTEREST SOLD	09/18/2024	57.17	
			IS	INTEREST SOLD	09/18/2024	95.28	
			IB	INTEREST BOUGHT	09/20/2024	(20.18)	
			IB	INTEREST BOUGHT	09/25/2024	(137.87)	
			IB	INTEREST BOUGHT	09/26/2024	(1,624.22)	
			IS	INTEREST SOLD	10/07/2024	178.23	
			IB	INTEREST BOUGHT	10/09/2024	(277.43)	
			IB	INTEREST BOUGHT	10/09/2024	(431.56)	
			IB	INTEREST BOUGHT	10/10/2024	(282.47)	
			IS	INTEREST SOLD	10/15/2024	307.69	
			IS	INTEREST SOLD	10/17/2024	600.25	
			IB	INTEREST BOUGHT	10/17/2024	(353.09)	
			IB	INTEREST BOUGHT	10/18/2024	(358.70)	
			IB	INTEREST BOUGHT	10/21/2024	(375.51)	
			IB	INTEREST BOUGHT	10/21/2024	(938.77)	
			IB	INTEREST BOUGHT	10/21/2024	(225.31)	
			IB	INTEREST BOUGHT	10/30/2024	(85.19)	
			IB	INTEREST BOUGHT	10/30/2024	(42.60)	
			IB	INTEREST BOUGHT	10/31/2024	(733.64)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	912810UF3 U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	IB	INTEREST BOUGHT	10/31/2024	(819.96)	
		IB	INTEREST BOUGHT	11/04/2024	(817.15)	
		IS	INTEREST SOLD	11/13/2024	6,809.61	
		IS	INTEREST SOLD	11/13/2024	2,219.43	
		IB	INTEREST BOUGHT	11/14/2024	(1,326.05)	
		IB	INTEREST BOUGHT	11/14/2024	(1,020.04)	
		IB	INTEREST BOUGHT	11/21/2024	(439.40)	
		IS	INTEREST SOLD	11/26/2024	8,543.68	
		IS	INTEREST SOLD	11/26/2024	8,081.86	
		IB	INTEREST BOUGHT	12/02/2024	(1,433.49)	
		IB	INTEREST BOUGHT	12/02/2024	(1,520.37)	
		IB	INTEREST BOUGHT	12/03/2024	(68.99)	
		IB	INTEREST BOUGHT	12/06/2024	(295.13)	
		IS	INTEREST SOLD	12/13/2024	393.51	
		IS	INTEREST SOLD	12/16/2024	99.02	
FINF30140002	91282CJJ1 U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	IB	INTEREST BOUGHT	12/18/2024	(1,201.61)	
		IS	INTEREST SOLD	12/19/2024	260.64	
		IS	INTEREST SOLD	01/08/2024	1,235.03	
		IB	INTEREST BOUGHT	01/08/2024	(300.41)	
		IB	INTEREST BOUGHT	01/08/2024	(433.93)	
		IB	INTEREST BOUGHT	01/08/2024	(734.34)	
		IB	INTEREST BOUGHT	01/09/2024	(679.95)	
		IB	INTEREST BOUGHT	01/12/2024	(1,469.92)	
		IS	INTEREST SOLD	01/12/2024	1,183.10	
		IB	INTEREST BOUGHT	01/16/2024	(804.81)	
		IB	INTEREST BOUGHT	01/16/2024	(1,609.62)	
		IB	INTEREST BOUGHT	01/16/2024	(1,647.94)	
		IB	INTEREST BOUGHT	01/16/2024	(766.48)	
		IB	INTEREST BOUGHT	01/16/2024	(421.57)	
		IS	INTEREST SOLD	01/18/2024	79.12	
		IS	INTEREST SOLD	01/18/2024	356.04	
		IB	INTEREST BOUGHT	01/18/2024	(1,424.18)	
		IB	INTEREST BOUGHT	01/18/2024	(1,226.37)	
		IS	INTEREST SOLD	01/18/2024	949.45	
		IB	INTEREST BOUGHT	01/18/2024	(118.68)	
		IS	INTEREST SOLD	01/18/2024	2,887.91	
		IS	INTEREST SOLD	01/18/2024	2,215.38	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	01/18/2024	1,661.54	
		IB	INTEREST BOUGHT	01/18/2024	(237.36)	
		IB	INTEREST BOUGHT	01/19/2024	(441.96)	
		IS	INTEREST SOLD	01/19/2024	120.54	
		IS	INTEREST SOLD	01/19/2024	401.79	
		IS	INTEREST SOLD	01/19/2024	281.25	
		IS	INTEREST SOLD	01/19/2024	281.25	
		IS	INTEREST SOLD	01/19/2024	241.07	
		IB	INTEREST BOUGHT	01/19/2024	(40.18)	
		IS	INTEREST SOLD	01/19/2024	1,325.89	
		IB	INTEREST BOUGHT	01/19/2024	(321.43)	
		IB	INTEREST BOUGHT	01/22/2024	(126.10)	
		IS	INTEREST SOLD	01/22/2024	1,387.09	
		IB	INTEREST BOUGHT	01/22/2024	(420.33)	
		IB	INTEREST BOUGHT	01/22/2024	(378.30)	
		IB	INTEREST BOUGHT	01/22/2024	(378.30)	
		IS	INTEREST SOLD	01/22/2024	4,833.79	
		IB	INTEREST BOUGHT	01/22/2024	(168.13)	
		IB	INTEREST BOUGHT	01/22/2024	(42.03)	
		IB	INTEREST BOUGHT	01/22/2024	(798.63)	
		IB	INTEREST BOUGHT	01/22/2024	(588.46)	
		IB	INTEREST BOUGHT	01/22/2024	(462.36)	
		IB	INTEREST BOUGHT	01/22/2024	(336.26)	
		IB	INTEREST BOUGHT	01/23/2024	(597.12)	
		IB	INTEREST BOUGHT	01/23/2024	(767.72)	
		IB	INTEREST BOUGHT	01/23/2024	(767.72)	
		IB	INTEREST BOUGHT	01/23/2024	(980.98)	
		IB	INTEREST BOUGHT	01/24/2024	(216.35)	
		IB	INTEREST BOUGHT	01/24/2024	(173.08)	
		IS	INTEREST SOLD	01/24/2024	2,250.00	
		IS	INTEREST SOLD	01/24/2024	302.88	
		IS	INTEREST SOLD	01/24/2024	302.88	
		IS	INTEREST SOLD	01/24/2024	129.81	
		IB	INTEREST BOUGHT	01/24/2024	(346.15)	
		IB	INTEREST BOUGHT	01/25/2024	(43.89)	
		IB	INTEREST BOUGHT	01/25/2024	(175.55)	
		IB	INTEREST BOUGHT	01/26/2024	(311.54)	
		IB	INTEREST BOUGHT	01/29/2024	(509.96)	
		IS	INTEREST SOLD	02/06/2024	1,231.32	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91282CJZ5	U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24	IB	INTEREST BOUGHT	02/07/2024	(207.69)
			IB	INTEREST BOUGHT	02/08/2024	(1,260.99)
			IS	INTEREST SOLD	02/08/2024	3,467.72
			IB	INTEREST BOUGHT	02/12/2024	(1,485.37)
			IB	INTEREST BOUGHT	02/12/2024	(440.11)
			IS	INTEREST SOLD	02/13/2024	1,112.64
			IS	INTEREST SOLD	02/13/2024	834.48
			IB	INTEREST BOUGHT	02/20/2024	(60.44)
			IB	INTEREST BOUGHT	03/05/2024	(375.82)
			IB	INTEREST BOUGHT	03/05/2024	(167.03)
			IB	INTEREST BOUGHT	03/05/2024	(198.35)
			IS	INTEREST SOLD	03/07/2024	346.15
			IB	INTEREST BOUGHT	03/08/2024	(278.02)
			IB	INTEREST BOUGHT	03/08/2024	(108.79)
			IB	INTEREST BOUGHT	03/11/2024	(288.46)
			IS	INTEREST SOLD	03/13/2024	1,097.80
			IS	INTEREST SOLD	03/14/2024	1,184.62
			IB	INTEREST BOUGHT	03/14/2024	(138.46)
			IB	INTEREST BOUGHT	03/15/2024	(143.41)
			IB	INTEREST BOUGHT	03/15/2024	(143.41)
			IB	INTEREST BOUGHT	03/21/2024	(173.08)
			IB	INTEREST BOUGHT	03/21/2024	(19.23)
			IS	INTEREST SOLD	03/25/2024	471.43
			IB	INTEREST BOUGHT	03/25/2024	(171.43)
			IS	INTEREST SOLD	03/27/2024	382.97
			IS	INTEREST SOLD	04/02/2024	154.95
			IS	INTEREST SOLD	04/05/2024	357.14
			IB	INTEREST BOUGHT	04/05/2024	(357.14)
			IB	INTEREST BOUGHT	04/08/2024	(786.26)
			IB	INTEREST BOUGHT	04/09/2024	(178.02)
			IB	INTEREST BOUGHT	04/11/2024	(400.00)
			IB	INTEREST BOUGHT	04/16/2024	(1,407.69)
			IS	INTEREST SOLD	04/17/2024	2,589.01
			IB	INTEREST BOUGHT	04/17/2024	(442.86)
			IS	INTEREST SOLD	04/18/2024	138.46
			IB	INTEREST BOUGHT	04/18/2024	(692.31)
			IS	INTEREST SOLD	04/19/2024	2,778.02
			IB	INTEREST BOUGHT	04/19/2024	(527.47)



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91282CKN0 U S TREASURY NOTE 4.625% 04/30/2031 DD 04/30/24	IB	INTEREST BOUGHT	04/19/2024	(3,938.46)	
		IB	INTEREST BOUGHT	04/19/2024	(808.79)	
		IB	INTEREST BOUGHT	04/19/2024	(527.47)	
		IB	INTEREST BOUGHT	04/22/2024	(441.76)	
		IB	INTEREST BOUGHT	04/22/2024	(294.51)	
		IB	INTEREST BOUGHT	04/22/2024	(441.76)	
		IS	INTEREST SOLD	04/22/2024	2,135.16	
		IB	INTEREST BOUGHT	04/22/2024	(846.70)	
		IB	INTEREST BOUGHT	04/22/2024	(552.20)	
		IB	INTEREST BOUGHT	04/22/2024	(552.20)	
		IS	INTEREST SOLD	04/25/2024	1,153.85	
		IB	INTEREST BOUGHT	05/06/2024	(2,091.76)	
		IS	INTEREST SOLD	05/09/2024	1,615.38	
		IB	INTEREST BOUGHT	05/13/2024	(1,015.38)	
		IS	INTEREST SOLD	05/14/2024	4,547.81	
		IS	INTEREST SOLD	05/14/2024	3,129.67	
		IS	INTEREST SOLD	05/06/2024	226.22	
FINF30140002	91282CKQ3 U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	IB	INTEREST BOUGHT	05/06/2024	(226.22)	
		IB	INTEREST BOUGHT	05/14/2024	(211.14)	
		IS	INTEREST SOLD	05/17/2024	256.38	
		IB	INTEREST BOUGHT	05/17/2024	(21.40)	
		IB	INTEREST BOUGHT	06/05/2024	(174.76)	
		IB	INTEREST BOUGHT	06/06/2024	(39.23)	
		IS	INTEREST SOLD	06/11/2024	1,476.56	
		IB	INTEREST BOUGHT	06/14/2024	(3,798.40)	
		IS	INTEREST SOLD	07/01/2024	3,771.65	
		IB	INTEREST BOUGHT	07/02/2024	(713.32)	
		IB	INTEREST BOUGHT	07/02/2024	(570.65)	
		IB	INTEREST BOUGHT	07/09/2024	(5,950.24)	
		IS	INTEREST SOLD	07/16/2024	3,169.50	
		IS	INTEREST SOLD	07/18/2024	2,244.57	
		IB	INTEREST BOUGHT	07/19/2024	(231.83)	
		IS	INTEREST SOLD	07/19/2024	1,004.59	
		IS	INTEREST SOLD	07/19/2024	193.19	
		IS	INTEREST SOLD	07/19/2024	386.38	
		IB	INTEREST BOUGHT	07/19/2024	(386.38)	
		IS	INTEREST SOLD	07/19/2024	425.02	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91282CLF6	U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	IS	INTEREST SOLD	07/23/2024	1,763.67
			IB	INTEREST BOUGHT	07/24/2024	(249.66)
			IB	INTEREST BOUGHT	08/01/2024	(463.65)
			IB	INTEREST BOUGHT	08/01/2024	(1,483.70)
			IB	INTEREST BOUGHT	08/02/2024	(469.60)
			IB	INTEREST BOUGHT	08/02/2024	(7,090.95)
			IS	INTEREST SOLD	08/07/2024	1,198.37
			IS	INTEREST SOLD	08/08/2024	1,162.11
			IS	INTEREST SOLD	08/09/2024	357.85
			IB	INTEREST BOUGHT	08/09/2024	(1,380.26)
			IS	INTEREST SOLD	08/13/2024	8,666.78
			IS	INTEREST SOLD	08/13/2024	4,333.39
			IS	INTEREST SOLD	08/13/2024	6,098.85
			IB	INTEREST BOUGHT	08/20/2024	(484.37)
			IS	INTEREST SOLD	09/04/2024	494.90
			IS	INTEREST SOLD	09/04/2024	1,147.76
			IS	INTEREST SOLD	09/05/2024	375.92
			IS	INTEREST SOLD	09/11/2024	28.43
			IS	INTEREST SOLD	09/11/2024	99.51
			IS	INTEREST SOLD	09/11/2024	511.75
			IS	INTEREST SOLD	09/11/2024	28.43
			IS	INTEREST SOLD	09/12/2024	383.29
			IS	INTEREST SOLD	09/12/2024	368.55
			IS	INTEREST SOLD	09/12/2024	383.29
			IB	INTEREST BOUGHT	09/12/2024	(221.13)
			IB	INTEREST BOUGHT	09/12/2024	(73.71)
			IS	INTEREST SOLD	09/12/2024	383.29
			IS	INTEREST SOLD	09/13/2024	595.47
			IS	INTEREST SOLD	09/19/2024	73.71
			IB	INTEREST BOUGHT	09/19/2024	(368.55)
			IS	INTEREST SOLD	09/19/2024	184.27
			IB	INTEREST BOUGHT	09/23/2024	(225.87)
			IB	INTEREST BOUGHT	09/26/2024	(2,985.22)
			IS	INTEREST SOLD	09/27/2024	1,494.19
			IS	INTEREST SOLD	10/03/2024	154.79
			IB	INTEREST BOUGHT	10/04/2024	(157.95)
			IS	INTEREST SOLD	10/04/2024	710.77
			IS	INTEREST SOLD	10/04/2024	447.52



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91282CLW9 U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	IS	INTEREST SOLD	10/07/2024	223.23	
		IS	INTEREST SOLD	10/07/2024	446.47	
		IB	INTEREST BOUGHT	10/08/2024	(796.06)	
		IB	INTEREST BOUGHT	10/08/2024	(56.86)	
		IB	INTEREST BOUGHT	10/08/2024	(341.17)	
		IB	INTEREST BOUGHT	10/08/2024	(113.72)	
		IS	INTEREST SOLD	10/09/2024	115.83	
		IS	INTEREST SOLD	10/09/2024	260.61	
		IS	INTEREST SOLD	10/16/2024	1,730.06	
		IB	INTEREST BOUGHT	10/17/2024	(928.74)	
		IS	INTEREST SOLD	10/17/2024	3,913.96	
		IB	INTEREST BOUGHT	10/25/2024	(747.62)	
		IS	INTEREST SOLD	10/25/2024	299.05	
		IS	INTEREST SOLD	10/25/2024	186.91	
		IS	INTEREST SOLD	10/25/2024	149.52	
		IS	INTEREST SOLD	10/25/2024	112.14	
		IB	INTEREST BOUGHT	10/31/2024	(1,054.04)	
		IB	INTEREST BOUGHT	10/31/2024	(608.10)	
		IS	INTEREST SOLD	11/01/2024	1,683.73	
		IB	INTEREST BOUGHT	11/01/2024	(3,121.06)	
		IS	INTEREST SOLD	11/01/2024	123.20	
		IB	INTEREST BOUGHT	11/01/2024	(1,108.80)	
		IS	INTEREST SOLD	11/05/2024	4,317.26	
		IB	INTEREST BOUGHT	12/03/2024	(655.11)	
		IS	INTEREST SOLD	12/04/2024	312.29	
		IB	INTEREST BOUGHT	12/04/2024	(44.61)	
		IB	INTEREST BOUGHT	12/05/2024	(46.96)	
		IB	INTEREST BOUGHT	12/05/2024	(117.40)	
		IB	INTEREST BOUGHT	12/05/2024	(105.66)	
		IB	INTEREST BOUGHT	12/05/2024	(105.66)	
		IB	INTEREST BOUGHT	12/05/2024	(58.70)	
		IS	INTEREST SOLD	12/05/2024	211.33	
		IB	INTEREST BOUGHT	12/06/2024	(110.95)	
		IB	INTEREST BOUGHT	12/06/2024	(480.77)	
		IB	INTEREST BOUGHT	12/11/2024	(45.79)	
		IS	INTEREST SOLD	12/11/2024	824.17	
		IB	INTEREST BOUGHT	12/12/2024	(412.09)	
		IB	INTEREST BOUGHT	12/20/2024	(513.64)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
TOTAL RECEIVED					260,173.05	
LESS RECEIVABLE BOP					106,281.53	
PLUS RECEIVABLE EOP					110,383.25	
TOTAL U.S. GOVERNMENT SECURITIES					264,274.77	
CORPORATE DEBT INSTRUMENTS						
FINF30140002	00108WAF7	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	IT	INTEREST RECEIVED	04/01/2024	3,610.00
			IT	INTEREST RECEIVED	10/01/2024	3,610.00
FINF30140002	00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	IT	INTEREST RECEIVED	01/16/2024	776.25
			IT	INTEREST RECEIVED	07/15/2024	776.25
FINF30140002	00115AAK5	AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	IT	INTEREST RECEIVED	06/17/2024	6,080.00
			IT	INTEREST RECEIVED	12/16/2024	6,080.00
FINF30140002	00115AAL3	AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	IT	INTEREST RECEIVED	03/15/2024	4,567.50
			IT	INTEREST RECEIVED	09/16/2024	4,567.50
FINF30140002	00115AAM1	AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	IT	INTEREST RECEIVED	04/01/2024	912.50
			IT	INTEREST RECEIVED	10/01/2024	912.50
FINF30140002	00135TAE4	AIB GROUP PLC 144A VAR RT 03/28/2035 DD 03/28/24	IS	INTEREST SOLD	08/20/2024	1,157.89
			IS	INTEREST SOLD	09/26/2024	1,596.59
			IT	INTEREST RECEIVED	09/30/2024	293.55
			IS	INTEREST SOLD	10/08/2024	16.31
FINF30140002	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	IS	INTEREST SOLD	04/03/2024	2,415.00
			IT	INTEREST RECEIVED	05/15/2024	10,935.00
			IT	INTEREST RECEIVED	11/15/2024	10,935.00
			IS	INTEREST SOLD	12/12/2024	405.00
			IS	INTEREST SOLD	12/18/2024	309.38
			IS	INTEREST SOLD	12/20/2024	546.88
FINF30140002	00206RJZ6	AT&T INC 3.500% 06/01/2041 DD 05/28/20	IT	INTEREST RECEIVED	06/03/2024	700.00
			IT	INTEREST RECEIVED	12/02/2024	700.00
FINF30140002	00206RKA9	AT&T INC 3.650% 06/01/2051 DD 05/28/20	IT	INTEREST RECEIVED	06/03/2024	4,836.25
			IT	INTEREST RECEIVED	12/02/2024	4,836.25
FINF30140002	00206RKJ0	AT&T INC 3.500% 09/15/2053 DD 03/15/21	IB	INTEREST BOUGHT	01/23/2024	(560.00)

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	00206RLJ9	AT&T INC 3.550% 09/15/2055 DD 03/15/21	IB	INTEREST BOUGHT	01/23/2024	(560.00)
			IT	INTEREST RECEIVED	03/15/2024	6,527.50
			IT	INTEREST RECEIVED	09/16/2024	6,527.50
			IB	INTEREST BOUGHT	01/23/2024	(441.78)
			IB	INTEREST BOUGHT	03/14/2024	(441.28)
			IT	INTEREST RECEIVED	03/15/2024	27,459.25
			IB	INTEREST BOUGHT	04/04/2024	(196.73)
			IS	INTEREST SOLD	04/11/2024	64.10
			IS	INTEREST SOLD	07/25/2024	1,281.94
			IT	INTEREST RECEIVED	09/16/2024	27,104.25
FINF30140002	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	IS	INTEREST SOLD	09/26/2024	37.97
			IB	INTEREST BOUGHT	12/12/2024	(729.23)
			IB	INTEREST BOUGHT	01/23/2024	(454.22)
			IB	INTEREST BOUGHT	01/23/2024	(584.00)
			IB	INTEREST BOUGHT	01/23/2024	(454.22)
			IT	INTEREST RECEIVED	03/15/2024	15,914.00
			IT	INTEREST RECEIVED	09/16/2024	15,914.00
			IB	INTEREST BOUGHT	12/20/2024	(866.88)
			IB	INTEREST BOUGHT	03/14/2024	(217.44)
			IS	INTEREST SOLD	04/11/2024	343.06
FINF30140002	00206RMN9	AT&T INC 3.800% 12/01/2057 DD 06/01/21	IT	INTEREST RECEIVED	06/03/2024	11,818.00
			IS	INTEREST SOLD	07/09/2024	200.56
			IS	INTEREST SOLD	08/20/2024	291.86
			IB	INTEREST BOUGHT	09/12/2024	(1,066.11)
			IS	INTEREST SOLD	09/26/2024	424.86
			IT	INTEREST RECEIVED	12/02/2024	11,438.00
			IB	INTEREST BOUGHT	12/18/2024	(89.72)
			IT	INTEREST RECEIVED	05/30/2024	4,189.50
			IT	INTEREST RECEIVED	12/02/2024	4,189.50
			IS	INTEREST SOLD	01/12/2024	1,450.00
FINF30140002	002824BH2	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
FINF30140002	00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
FINF30140002	00287YAS8	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75
			IS	INTEREST SOLD	01/18/2024	1,200.00
			IT	INTEREST RECEIVED	05/14/2024	8,742.00
			IS	INTEREST SOLD	01/16/2024	1,588.75
			IS	INTEREST SOLD	01/16/2024	813.75



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	00287YAW9	IT	INTEREST RECEIVED	11/14/2024	8,742.00	
			4.450% 05/14/2046 DD 05/12/16	05/14/2024	3,337.50	
FINF30140002	00287YBD0	IT	INTEREST RECEIVED	11/14/2024	3,337.50	
			4.875% 11/14/2048 DD 09/18/18	05/14/2024	1,096.88	
FINF30140002	00287YCA5	IT	INTEREST RECEIVED	11/14/2024	1,096.88	
			4.050% 11/21/2039 DD 05/21/20	01/23/2024	662.63	
FINF30140002	00287YCB3	IS	INTEREST RECEIVED	05/21/2024	8,302.50	
			4.250% 11/21/2049 DD 05/21/20	11/21/2024	8,302.50	
			INTEREST SOLD	03/01/2024	472.22	
			INTEREST SOLD	03/01/2024	472.22	
			INTEREST SOLD	03/01/2024	1,711.81	
			INTEREST SOLD	03/04/2024	972.78	
			INTEREST SOLD	03/04/2024	364.79	
			INTEREST SOLD	03/07/2024	1,063.68	
			INTEREST SOLD	03/11/2024	454.51	
			INTEREST SOLD	03/11/2024	454.51	
			INTEREST SOLD	03/13/2024	462.78	
			INTEREST SOLD	03/15/2024	874.79	
			INTEREST SOLD	03/18/2024	1,105.00	
			INTEREST SOLD	03/22/2024	928.51	
			INTEREST RECEIVED	05/21/2024	2,996.25	
FINF30140002	00287YCY3	IT	INTEREST RECEIVED	11/21/2024	2,996.25	
			4.550% 03/15/2035 DD 09/15/20	01/22/2024	802.57	
			INTEREST SOLD			
FINF30140002	00287YDA4	IT	INTEREST RECEIVED	06/17/2024	4,486.25	
			4.850% 06/15/2044 DD 06/15/20			
FINF30140002	00287YDV8	IT	INTEREST RECEIVED	12/16/2024	4,486.25	
			5.350% 03/15/2044 DD 02/26/24	09/16/2024	3,696.70	
FINF30140002	00287YDW6	IS	INTEREST RECEIVED			
			5.400% 03/15/2054 DD 02/26/24	03/01/2024	11.25	
			INTEREST SOLD	03/01/2024	48.75	
			INTEREST SOLD	03/01/2024	48.75	
FINF30140002	00287YDX4	IS	INTEREST SOLD	03/22/2024	195.00	
			INTEREST RECEIVED	09/16/2024	7,600.69	
			5.500% 03/15/2064 DD 02/26/24			



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	00774MAX3	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	IT	INTEREST RECEIVED	01/30/2024	3,712.50	
			IS	INTEREST SOLD	05/02/2024	1,897.50	
FINF30140002	00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	IB	INTEREST BOUGHT	03/14/2024	(446.25)	
			IS	INTEREST SOLD	04/11/2024	612.00	
			IT	INTEREST RECEIVED	04/29/2024	4,420.00	
			IS	INTEREST SOLD	07/09/2024	561.94	
			IS	INTEREST SOLD	08/20/2024	629.00	
			IS	INTEREST SOLD	09/26/2024	902.42	
			IT	INTEREST RECEIVED	10/29/2024	850.00	
FINF30140002	00774MAZ8	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	IB	INTEREST BOUGHT	01/12/2024	(1,053.94)	
			IB	INTEREST BOUGHT	01/17/2024	(1,751.75)	
			IB	INTEREST BOUGHT	02/08/2024	(4,764.37)	
			IB	INTEREST BOUGHT	03/14/2024	(360.94)	
			IS	INTEREST SOLD	04/11/2024	433.13	
			IT	INTEREST RECEIVED	04/29/2024	28,393.75	
			IS	INTEREST SOLD	07/09/2024	449.17	
			IS	INTEREST SOLD	08/20/2024	474.83	
			IS	INTEREST SOLD	09/26/2024	707.44	
			IB	INTEREST BOUGHT	10/07/2024	(675.89)	
			IB	INTEREST BOUGHT	10/15/2024	(1,065.17)	
			IT	INTEREST RECEIVED	10/29/2024	27,527.50	
FINF30140002	00774MBH7	AERCAP IRELAND CAPITAL DAC / A 5.300% 01/19/2034 DD 01/11/24	IT	INTEREST RECEIVED	07/19/2024	5,535.56	
FINF30140002	008513AC7	AGREE LP 2.600% 06/15/2033 DD 05/14/21	IT	INTEREST RECEIVED	06/17/2024	1,495.00	
			IT	INTEREST RECEIVED	12/16/2024	1,495.00	
FINF30140002	010392FB9	ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	IT	INTEREST RECEIVED	03/01/2024	2,400.00	
			IT	INTEREST RECEIVED	09/03/2024	2,400.00	
FINF30140002	015271AZ2	ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22	IS	INTEREST SOLD	02/23/2024	701.13	
			IT	INTEREST RECEIVED	03/15/2024	6,478.75	
			IS	INTEREST SOLD	04/25/2024	295.83	
			IS	INTEREST SOLD	05/01/2024	90.72	
			IS	INTEREST SOLD	05/06/2024	352.04	
			IS	INTEREST SOLD	05/08/2024	235.19	
			IS	INTEREST SOLD	05/20/2024	288.44	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	015271BB4	ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23	IS	INTEREST SOLD	07/09/2024	618.29
			IS	INTEREST SOLD	07/12/2024	115.38
			IS	INTEREST SOLD	07/12/2024	519.19
			IS	INTEREST SOLD	03/04/2024	397.69
			IT	INTEREST RECEIVED	04/15/2024	5,278.75
			IS	INTEREST SOLD	05/01/2024	148.78
			IS	INTEREST SOLD	07/09/2024	540.75
			IS	INTEREST SOLD	07/15/2024	64.38
			IS	INTEREST SOLD	07/15/2024	128.75
			IS	INTEREST SOLD	07/25/2024	572.22
FINF30140002	015271BD0	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24	IS	INTEREST SOLD	08/20/2024	715.28
			IS	INTEREST SOLD	03/04/2024	89.06
			IB	INTEREST BOUGHT	03/14/2024	(90.62)
			IS	INTEREST SOLD	04/11/2024	175.00
			IS	INTEREST SOLD	04/18/2024	442.97
			IS	INTEREST SOLD	04/22/2024	471.09
			IS	INTEREST SOLD	04/22/2024	837.50
			IT	INTEREST RECEIVED	02/15/2024	1,282.50
			IT	INTEREST RECEIVED	08/15/2024	1,282.50
			IS	INTEREST SOLD	11/14/2024	634.13
FINF30140002	023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	IT	INTEREST RECEIVED	02/22/2024	3,875.00
			IT	INTEREST RECEIVED	08/22/2024	3,875.00
FINF30140002	023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	IT	INTEREST RECEIVED	06/03/2024	4,250.00
			IB	INTEREST BOUGHT	10/22/2024	(917.01)
FINF30140002	023135CA2	AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	IT	INTEREST RECEIVED	12/03/2024	5,437.50
			IT	INTEREST RECEIVED	05/13/2024	2,515.63
			IT	INTEREST RECEIVED	11/12/2024	2,515.63
FINF30140002	023135CB0	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	IT	INTEREST RECEIVED	05/13/2024	4,417.50
			IB	INTEREST BOUGHT	06/25/2024	(166.62)
			IT	INTEREST RECEIVED	11/12/2024	5,115.00
FINF30140002	023135CJ3	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	IT	INTEREST RECEIVED	04/15/2024	11,158.75
			IS	INTEREST SOLD	06/25/2024	316.00

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	08/08/2024	504.72	
		IS	INTEREST SOLD	08/09/2024	445.47	
		IT	INTEREST RECEIVED	10/15/2024	8,887.50	
		IS	INTEREST SOLD	10/22/2024	74.06	
FINF30140002	02361DAR1 AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	IT	INTEREST RECEIVED	06/03/2024	277.50	
		IT	INTEREST RECEIVED	12/02/2024	277.50	
FINF30140002	02361DAT7 AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	IT	INTEREST RECEIVED	03/15/2024	8,887.50	
		IT	INTEREST RECEIVED	09/16/2024	8,887.50	
FINF30140002	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	IT	INTEREST RECEIVED	06/03/2024	2,655.00	
		IT	INTEREST RECEIVED	12/02/2024	2,655.00	
FINF30140002	02364WAW5 AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	IT	INTEREST RECEIVED	04/01/2024	9,800.00	
		IT	INTEREST RECEIVED	09/30/2024	9,800.00	
FINF30140002	025537AP6 AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	IT	INTEREST RECEIVED	03/01/2024	325.00	
		IT	INTEREST RECEIVED	09/03/2024	325.00	
FINF30140002	025816DW6 AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	IB	INTEREST BOUGHT	08/09/2024	(66.78)	
		IB	INTEREST BOUGHT	09/12/2024	(911.49)	
FINF30140002	026874AZ0 AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	IT	INTEREST RECEIVED	05/01/2024	2,187.50	
		IT	INTEREST RECEIVED	11/01/2024	2,187.50	
FINF30140002	026874DF1 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	IT	INTEREST RECEIVED	01/10/2024	720.00	
		IT	INTEREST RECEIVED	07/10/2024	720.00	
		IT	INTEREST RECEIVED	12/16/2024	624.00	
FINF30140002	03040WAR6 AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	IT	INTEREST RECEIVED	03/01/2024	562.50	
		IT	INTEREST RECEIVED	09/03/2024	562.50	
FINF30140002	03040WAV7 AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	IT	INTEREST RECEIVED	06/03/2024	2,386.25	
		IT	INTEREST RECEIVED	12/02/2024	2,386.25	
FINF30140002	03040WAX3 AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	IT	INTEREST RECEIVED	05/01/2024	862.50	
		IT	INTEREST RECEIVED	11/01/2024	862.50	
FINF30140002	031162BZ2 AMGEN INC 4.400% 05/01/2045 DD 05/01/15	IT	INTEREST RECEIVED	05/01/2024	5,170.00	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	031162CR9	AMGEN INC 3.150% 02/21/2040 DD 02/21/20	IB	INTEREST BOUGHT	05/29/2024	(308.00)
			IT	INTEREST RECEIVED	11/01/2024	7,150.00
			IT	INTEREST RECEIVED	02/21/2024	5,213.25
FINF30140002	031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	IT	INTEREST RECEIVED	08/21/2024	5,213.25
			IT	INTEREST RECEIVED	03/04/2024	8,260.00
FINF30140002	031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	IB	INTEREST BOUGHT	03/14/2024	(37.33)
			IS	INTEREST SOLD	04/11/2024	151.67
			IB	INTEREST BOUGHT	05/31/2024	(1,453.67)
			IT	INTEREST RECEIVED	09/03/2024	11,060.00
			IB	INTEREST BOUGHT	02/22/2024	(2,934.86)
			IB	INTEREST BOUGHT	02/23/2024	(1,207.69)
			IB	INTEREST BOUGHT	02/23/2024	(1,207.69)
			IB	INTEREST BOUGHT	02/23/2024	(1,207.69)
			IT	INTEREST RECEIVED	03/04/2024	8,333.75
			IB	INTEREST BOUGHT	03/14/2024	(37.67)
FINF30140002	031162DU1	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	IS	INTEREST SOLD	04/11/2024	122.42
			IB	INTEREST BOUGHT	04/26/2024	(720.38)
			IB	INTEREST BOUGHT	04/26/2024	(169.50)
			IB	INTEREST BOUGHT	04/26/2024	(508.50)
			IS	INTEREST SOLD	07/09/2024	797.28
			IT	INTEREST RECEIVED	09/03/2024	11,865.00
			IB	INTEREST BOUGHT	02/20/2024	(3,085.83)
			IB	INTEREST BOUGHT	02/23/2024	(1,229.06)
			IB	INTEREST BOUGHT	02/26/2024	(555.83)
			IB	INTEREST BOUGHT	02/26/2024	(972.71)
FINF30140002	032654AW5	ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	IT	INTEREST RECEIVED	03/04/2024	7,043.75
			IB	INTEREST BOUGHT	03/14/2024	(28.75)
			IS	INTEREST SOLD	04/11/2024	93.44
			IT	INTEREST RECEIVED	09/03/2024	7,043.75
			IT	INTEREST RECEIVED	04/01/2024	3,290.00
			IT	INTEREST RECEIVED	10/01/2024	3,290.00
			IT	INTEREST RECEIVED	04/01/2024	3,245.00
			IT	INTEREST RECEIVED	10/01/2024	3,245.00
			IT	INTEREST RECEIVED	10/01/2024	3,245.00
			IT	INTEREST RECEIVED	10/01/2024	3,245.00



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	034863AY6 ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	IB	INTEREST BOUGHT	05/17/2024	(551.35)	
		IB	INTEREST BOUGHT	05/20/2024	(2,035.34)	
		IB	INTEREST BOUGHT	05/28/2024	(513.50)	
		IT	INTEREST RECEIVED	09/10/2024	7,900.00	
		IB	INTEREST BOUGHT	09/18/2024	(13.17)	
FINF30140002	034863BC3 ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	IB	INTEREST BOUGHT	05/02/2024	(182.08)	
		IB	INTEREST BOUGHT	05/29/2024	(433.44)	
		IB	INTEREST BOUGHT	06/11/2024	(616.84)	
		IT	INTEREST RECEIVED	09/16/2024	3,087.50	
		IB	INTEREST BOUGHT	09/18/2024	(5.28)	
FINF30140002	034863BF6 ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	IB	INTEREST BOUGHT	09/27/2024	(108.85)	
		IB	INTEREST BOUGHT	04/30/2024	(354.17)	
		IB	INTEREST BOUGHT	05/02/2024	(337.50)	
		IB	INTEREST BOUGHT	05/02/2024	(360.00)	
		IB	INTEREST BOUGHT	05/30/2024	(733.33)	
FINF30140002	03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	IS	INTEREST SOLD	07/09/2024	626.67	
		IB	INTEREST BOUGHT	09/12/2024	(3,532.50)	
		IT	INTEREST RECEIVED	10/07/2024	12,450.00	
		IB	INTEREST BOUGHT	12/13/2024	(1,303.33)	
		IT	INTEREST RECEIVED	02/01/2024	18,330.00	
FINF30140002	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	IT	INTEREST RECEIVED	08/01/2024	18,330.00	
		IT	INTEREST RECEIVED	02/01/2024	36,921.50	
		IB	INTEREST BOUGHT	03/14/2024	(117.06)	
		IT	INTEREST RECEIVED	08/01/2024	37,411.50	
		CD	PARTIAL CALL	12/03/2024	1,876.43	
FINF30140002	03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	IB	INTEREST BOUGHT	06/18/2024	(488.29)	
		IT	INTEREST RECEIVED	10/07/2024	1,220.73	
FINF30140002	03523TBV9 ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	IT	INTEREST RECEIVED	01/23/2024	28,471.50	
		IB	INTEREST BOUGHT	03/14/2024	(157.25)	
		IS	INTEREST SOLD	05/13/2024	1,526.25	
		IS	INTEREST SOLD	05/14/2024	1,625.69	
		IS	INTEREST SOLD	05/17/2024	1,933.25	
		IS	INTEREST SOLD	05/20/2024	2,254.69	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	035240AG5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	IS	INTEREST SOLD	06/18/2024	1,117.71
			IT	INTEREST RECEIVED	07/23/2024	15,984.00
			IS	INTEREST SOLD	12/06/2024	2,050.42
			IT	INTEREST RECEIVED	01/16/2024	866.25
FINF30140002	035240AM2	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	IT	INTEREST RECEIVED	07/15/2024	866.25
			IT	INTEREST RECEIVED	04/15/2024	5,906.25
FINF30140002	035240AN0	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	IT	INTEREST RECEIVED	10/15/2024	5,906.25
			IT	INTEREST RECEIVED	12/03/2024	1,575.00
			IT	INTEREST RECEIVED	04/15/2024	1,380.00
			IT	INTEREST RECEIVED	10/15/2024	1,380.00
FINF30140002	036752AK9	ELEVANCE HEALTH INC 3.700% 09/15/2049 DD 09/09/19	IT	INTEREST RECEIVED	12/03/2024	368.00
			IB	INTEREST BOUGHT	01/16/2024	(808.35)
FINF30140002	036752AS2	ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	IT	INTEREST RECEIVED	03/15/2024	1,202.50
			IT	INTEREST RECEIVED	09/16/2024	1,202.50
			IT	INTEREST RECEIVED	03/15/2024	4,032.00
FINF30140002	037411BG9	APACHE CORP 5.350% 07/01/2049 DD 06/19/19	IT	INTEREST RECEIVED	09/16/2024	4,032.00
			IT	INTEREST RECEIVED	01/02/2024	4,948.75
FINF30140002	03769MAC0	APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	IT	INTEREST RECEIVED	07/01/2024	4,948.75
			IS	INTEREST SOLD	07/10/2024	20.06
			IS	INTEREST SOLD	08/02/2024	276.42
			IS	INTEREST SOLD	09/27/2024	639.03
			IS	INTEREST SOLD	12/13/2024	1,444.50
			IT	INTEREST RECEIVED	11/21/2024	10,875.00
FINF30140002	037833AL4	APPLE INC 3.850% 05/04/2043 DD 05/03/13	IS	INTEREST SOLD	02/13/2024	688.19
			IB	INTEREST BOUGHT	04/11/2024	(671.61)
			IT	INTEREST RECEIVED	05/06/2024	7,411.25
			IS	INTEREST SOLD	09/26/2024	531.51
			IT	INTEREST RECEIVED	11/04/2024	6,737.50
			IT	INTEREST RECEIVED	02/09/2024	5,778.75
FINF30140002	037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	IT	INTEREST RECEIVED	08/09/2024	5,778.75
			IT	INTEREST RECEIVED	02/05/2024	10,106.25
FINF30140002	037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	IT	INTEREST RECEIVED		



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	037833DD9	APPLE INC 3.750% 09/12/2047 DD 09/12/17	IT	INTEREST RECEIVED	08/05/2024	10,106.25
			IT	INTEREST RECEIVED	03/12/2024	1,875.00
FINF30140002	037833DQ0	APPLE INC 2.950% 09/11/2049 DD 09/11/19	IT	INTEREST RECEIVED	09/12/2024	1,875.00
			IS	INTEREST SOLD	01/23/2024	757.17
FINF30140002	037833EE6	APPLE INC 2.375% 02/08/2041 DD 02/08/21	IT	INTEREST RECEIVED	02/08/2024	3,443.75
			IT	INTEREST RECEIVED	08/08/2024	3,443.75
FINF30140002	037833EF3	APPLE INC 2.650% 02/08/2051 DD 02/08/21	IT	INTEREST RECEIVED	02/08/2024	6,095.00
			IS	INTEREST SOLD	02/13/2024	22.08
FINF30140002	03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	IS	INTEREST SOLD	02/14/2024	39.75
			IT	INTEREST RECEIVED	08/08/2024	4,107.50
FINF30140002	04316JAE9	ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	IS	INTEREST SOLD	08/05/2024	592.67
			IS	INTEREST SOLD	08/05/2024	211.67
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	IS	INTEREST SOLD	08/06/2024	216.08
			IS	INTEREST SOLD	08/07/2024	176.39
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IS	INTEREST SOLD	08/08/2024	179.92
			IS	INTEREST SOLD	08/08/2024	224.90
FINF30140002	04686JAH4	ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24	IS	INTEREST SOLD	08/09/2024	412.75
			IT	INTEREST RECEIVED	12/17/2024	2,698.75
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	IT	INTEREST RECEIVED	03/04/2024	5,318.75
			IT	INTEREST RECEIVED	09/03/2024	5,318.75
FINF30140002	04316JAG4	ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	IB	INTEREST BOUGHT	10/07/2024	(363.37)
			IT	INTEREST RECEIVED	02/15/2024	5,504.06
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IS	INTEREST SOLD	07/09/2024	1,080.00
			IT	INTEREST RECEIVED	08/15/2024	8,268.75
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IS	INTEREST SOLD	08/20/2024	23.44
			IS	INTEREST SOLD	09/26/2024	192.19
FINF30140002	04316JAJ8	ARTHUR J GALLAGHER & CO 5.750% 07/15/2054 DD 02/15/24	IB	INTEREST BOUGHT	12/06/2024	(936.56)
			IB	INTEREST BOUGHT	05/02/2024	(1,168.37)
FINF30140002	04686JAH4	ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24	IT	INTEREST RECEIVED	07/15/2024	2,276.04
			IB	INTEREST BOUGHT	10/07/2024	(458.40)
FINF30140002	04686JAH4	ATHENE HOLDING LTD 6.250% 04/01/2054 DD 03/22/24	IS	INTEREST SOLD	12/06/2024	1,126.04
			IS	INTEREST SOLD	03/28/2024	46.88

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	03/28/2024	26.04	
		IS	INTEREST SOLD	04/03/2024	66.84	
		IS	INTEREST SOLD	04/04/2024	83.33	
		IS	INTEREST SOLD	04/10/2024	93.75	
		IS	INTEREST SOLD	05/02/2024	69.44	
		IS	INTEREST SOLD	05/08/2024	159.72	
		IS	INTEREST SOLD	05/09/2024	122.40	
		IS	INTEREST SOLD	05/10/2024	166.67	
		IS	INTEREST SOLD	07/09/2024	278.65	
FINF30140002	054989AC2 BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	IT	INTEREST RECEIVED	02/02/2024	6,548.08	
		IT	INTEREST RECEIVED	08/02/2024	6,548.08	
FINF30140002	05526DBD6 BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	IT	INTEREST RECEIVED	02/15/2024	16,791.75	
		IT	INTEREST RECEIVED	08/15/2024	16,791.75	
FINF30140002	05526DBF1 BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	IT	INTEREST RECEIVED	02/15/2024	3,904.40	
		IB	INTEREST BOUGHT	03/14/2024	(91.43)	
		IS	INTEREST SOLD	04/11/2024	176.56	
		CD	INTEREST	05/01/2024	546.31	
		IS	INTEREST SOLD	07/09/2024	998.80	
		IT	INTEREST RECEIVED	08/15/2024	1,362.00	
		IS	INTEREST SOLD	08/20/2024	22.07	
		IS	INTEREST SOLD	09/26/2024	129.26	
FINF30140002	05526DBT1 BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	IT	INTEREST RECEIVED	03/25/2024	2,333.75	
		IT	INTEREST RECEIVED	05/01/2024	466.75	
FINF30140002	055451BF4 BHP BILLITON FINANCE USA LTD 5.500% 09/08/2053 DD 09/08/23	IB	INTEREST BOUGHT	04/11/2024	(151.25)	
		IS	INTEREST SOLD	07/17/2024	98.54	
		IS	INTEREST SOLD	07/25/2024	523.26	
FINF30140002	059165EL0 BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	IT	INTEREST RECEIVED	03/15/2024	5,120.00	
		IT	INTEREST RECEIVED	09/16/2024	5,120.00	
FINF30140002	05964HAZ8 BANCO SANTANDER SA 6.938% 11/07/2033 DD 11/07/23	IS	INTEREST SOLD	05/02/2024	6,745.28	
		IT	INTEREST RECEIVED	05/07/2024	3,642.45	
		IS	INTEREST SOLD	09/19/2024	2,671.13	
FINF30140002	06050TJZ6 BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	IT	INTEREST RECEIVED	04/15/2024	9,600.00	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	06051GHU6 BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	IT	INTEREST RECEIVED	10/15/2024	9,600.00	
		IS	INTEREST SOLD	11/01/2024	853.33	
		IT	INTEREST RECEIVED	04/23/2024	14,273.00	
FINF30140002	06051GJE0 BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	IT	INTEREST RECEIVED	10/23/2024	14,273.00	
		IT	INTEREST RECEIVED	06/20/2024	12,309.60	
FINF30140002	06051GJW0 BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	IT	INTEREST RECEIVED	12/19/2024	12,309.60	
		IT	INTEREST RECEIVED	04/22/2024	3,973.20	
FINF30140002	06051GKD0 BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	IT	INTEREST RECEIVED	10/22/2024	3,973.20	
		IS	INTEREST SOLD	03/04/2024	2,154.05	
FINF30140002	06051GKK4 BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	IT	INTEREST RECEIVED	02/05/2024	2,600.50	
		IS	INTEREST SOLD	07/02/2024	2,138.19	
FINF30140002	06051GLU1 BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	IS	INTEREST SOLD	03/08/2024	3,386.19	
		IT	INTEREST RECEIVED	03/15/2024	7,193.20	
FINF30140002	06051GMA4 BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	IT	INTEREST RECEIVED	09/16/2024	7,193.20	
		IS	INTEREST SOLD	03/05/2024	510.35	
		IB	INTEREST BOUGHT	03/14/2024	(271.12)	
		IS	INTEREST SOLD	07/09/2024	1,891.02	
		IT	INTEREST RECEIVED	07/23/2024	13,396.60	
		IS	INTEREST SOLD	08/20/2024	205.05	
		IB	INTEREST BOUGHT	09/12/2024	(1,004.75)	
		IS	INTEREST SOLD	09/26/2024	526.29	
FINF30140002	06738ECS2 BARCLAYS PLC VAR RT 03/12/2055 DD 03/12/24	IS	INTEREST SOLD	11/25/2024	1,575.09	
		IS	INTEREST SOLD	08/20/2024	1,986.85	
FINF30140002	06738ECV5 BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	IS	INTEREST SOLD	09/26/2024	130.41	
FINF30140002	071813CV9 BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	IS	INTEREST SOLD	03/07/2024	835.20	
FINF30140002	072722AE1 BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	IT	INTEREST RECEIVED	05/15/2024	957.75	
FINF30140002	07274EAL7 BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	IT	INTEREST RECEIVED	11/15/2024	957.75	
		IB	INTEREST BOUGHT	02/06/2024	(1,963.54)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	07274EAM5 BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	IT	INTEREST RECEIVED	05/21/2024	4,712.50	
		IS	INTEREST SOLD	06/28/2024	200.42	
		IS	INTEREST SOLD	10/30/2024	1,578.96	
		IT	INTEREST RECEIVED	11/21/2024	1,950.00	
		IB	INTEREST BOUGHT	05/09/2024	(4,331.25)	
		IT	INTEREST RECEIVED	05/21/2024	4,640.63	
		IB	INTEREST BOUGHT	05/22/2024	(13.37)	
		IB	INTEREST BOUGHT	06/28/2024	(105.99)	
		IS	INTEREST SOLD	07/09/2024	412.50	
		IB	INTEREST BOUGHT	10/30/2024	(2,429.17)	
FINF30140002	07274NAQ6 BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	IT	INTEREST RECEIVED	11/21/2024	8,765.63	
		IB	INTEREST BOUGHT	11/27/2024	(229.17)	
		IB	INTEREST BOUGHT	08/16/2024	(172.66)	
		IT	INTEREST RECEIVED	12/26/2024	609.38	
		IT	INTEREST RECEIVED	05/15/2024	2,484.13	
		IT	INTEREST RECEIVED	11/15/2024	2,484.13	
		IT	INTEREST RECEIVED	01/16/2024	3,893.75	
		IT	INTEREST RECEIVED	07/15/2024	3,893.75	
		IT	INTEREST RECEIVED	04/15/2024	1,062.50	
		IT	INTEREST RECEIVED	10/15/2024	1,062.50	
FINF30140002	072863AJ2 BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	IT	INTEREST RECEIVED	05/01/2024	2,070.00	
		IT	INTEREST RECEIVED	11/01/2024	2,070.00	
		IT	INTEREST RECEIVED	05/15/2024	6,127.50	
		IT	INTEREST RECEIVED	11/15/2024	6,127.50	
		IT	INTEREST RECEIVED	02/15/2024	2,625.00	
		IT	INTEREST RECEIVED	08/15/2024	2,625.00	
		IT	INTEREST RECEIVED	04/15/2024	712.50	
		IT	INTEREST RECEIVED	10/15/2024	712.50	
		IB	INTEREST BOUGHT	04/11/2024	(111.22)	
		IT	INTEREST RECEIVED	09/16/2024	770.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	09290DAB7	BLACKROCK FUNDING INC 5.000% 03/14/2034 DD 03/14/24	IS	INTEREST SOLD	04/02/2024	387.50	
FINF30140002	09290DAC5	BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	IB	INTEREST BOUGHT	04/11/2024	(118.13)	
			IT	INTEREST RECEIVED	09/16/2024	6,300.00	
FINF30140002	097023AX3	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	IT	INTEREST RECEIVED	03/15/2024	8,250.00	
			IT	INTEREST RECEIVED	09/16/2024	8,250.00	
FINF30140002	097023CJ2	BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	IS	INTEREST SOLD	01/16/2024	450.00	
			IS	INTEREST SOLD	01/22/2024	648.00	
			IT	INTEREST RECEIVED	05/01/2024	900.00	
			IT	INTEREST RECEIVED	11/01/2024	900.00	
FINF30140002	097023CQ6	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	IB	INTEREST BOUGHT	04/29/2024	(916.67)	
			IB	INTEREST BOUGHT	04/30/2024	(370.83)	
			IB	INTEREST BOUGHT	06/25/2024	(1,800.00)	
			IB	INTEREST BOUGHT	06/26/2024	(1,132.81)	
			IT	INTEREST RECEIVED	08/01/2024	6,281.25	
FINF30140002	097023CV5	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	IB	INTEREST BOUGHT	03/14/2024	(526.92)	
			IT	INTEREST RECEIVED	05/01/2024	41,646.50	
			IT	INTEREST RECEIVED	11/01/2024	41,646.50	
FINF30140002	097023CW3	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	IB	INTEREST BOUGHT	03/14/2024	(428.93)	
			IS	INTEREST SOLD	04/29/2024	2,296.20	
			IS	INTEREST SOLD	04/30/2024	865.91	
			IT	INTEREST RECEIVED	05/01/2024	31,201.88	
			IS	INTEREST SOLD	06/25/2024	827.21	
			IB	INTEREST BOUGHT	08/01/2024	(1,233.56)	
			IB	INTEREST BOUGHT	08/01/2024	(725.63)	
			IB	INTEREST BOUGHT	08/01/2024	(1,233.56)	
			IS	INTEREST SOLD	08/02/2024	880.43	
			IB	INTEREST BOUGHT	09/12/2024	(2,323.61)	
			IS	INTEREST SOLD	09/26/2024	818.34	
			IT	INTEREST RECEIVED	11/01/2024	35,265.38	
FINF30140002	097023CX1	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	IT	INTEREST RECEIVED	05/01/2024	5,188.75	
			IT	INTEREST RECEIVED	11/01/2024	5,188.75	
FINF30140002	097023DM4	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24	IB	INTEREST BOUGHT	08/01/2024	(514.35)	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	097023DN2 BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24	IT	INTEREST RECEIVED	11/01/2024	5,486.40	
		IB	INTEREST BOUGHT	08/02/2024	(2,125.76)	
		IS	INTEREST SOLD	08/02/2024	2,125.76	
		IB	INTEREST BOUGHT	08/02/2024	(885.73)	
		IB	INTEREST BOUGHT	08/02/2024	(1,594.32)	
		IS	INTEREST SOLD	09/26/2024	846.80	
FINF30140002	101137AT4 BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	IT	INTEREST RECEIVED	11/01/2024	7,708.80	
		IS	INTEREST SOLD	02/12/2024	3,377.87	
FINF30140002	10373QBG4 BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	IS	INTEREST SOLD	01/11/2024	57.08	
FINF30140002	10373QBN9 BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	IT	INTEREST RECEIVED	02/26/2024	150.00	
		IT	INTEREST RECEIVED	08/26/2024	150.00	
		IT	INTEREST RECEIVED	05/10/2024	2,979.90	
FINF30140002	10373QBP4 BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	IT	INTEREST RECEIVED	11/12/2024	2,979.90	
		IT	INTEREST RECEIVED	06/04/2024	2,130.78	
FINF30140002	10373QBQ2 BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21	IT	INTEREST RECEIVED	12/04/2024	2,130.78	
		IT	INTEREST RECEIVED	02/08/2024	1,740.19	
FINF30140002	10373QBR0 BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	IS	INTEREST SOLD	05/30/2024	1,082.78	
		IB	INTEREST BOUGHT	05/30/2024	(1,731.88)	
FINF30140002	10373QBS8 BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	IT	INTEREST RECEIVED	06/17/2024	8,109.00	
		IT	INTEREST RECEIVED	12/17/2024	8,109.00	
		IT	INTEREST RECEIVED	03/18/2024	13,429.48	
FINF30140002	110122DK1 BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	IT	INTEREST RECEIVED	09/17/2024	13,429.48	
		IT	INTEREST RECEIVED	05/15/2024	1,087.50	
FINF30140002	110122DL9 BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	IS	INTEREST SOLD	08/20/2024	573.96	
		IT	INTEREST RECEIVED	02/20/2024	2,593.50	
FINF30140002	110122DR6 BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	IS	INTEREST SOLD	06/11/2024	1,599.33	
		IT	INTEREST RECEIVED	05/13/2024	528.75	
FINF30140002	110122DS4 BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	IS	INTEREST SOLD	08/20/2024	284.94	
		IT	INTEREST RECEIVED	05/13/2024	561.00	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	110122DV7 BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	IS	INTEREST SOLD	06/26/2024	134.02	
		IT	INTEREST RECEIVED	03/15/2024	3,993.75	
FINF30140002	110122EB0 BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	IS	INTEREST SOLD	05/29/2024	729.72	
		IS	INTEREST SOLD	05/31/2024	936.81	
		IT	INTEREST RECEIVED	05/15/2024	3,475.69	
FINF30140002	110122EC8 BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	IS	INTEREST SOLD	05/23/2024	152.78	
		IS	INTEREST SOLD	02/20/2024	1,724.44	
FINF30140002	11135FBF7 BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21	IT	INTEREST RECEIVED	02/15/2024	2,275.00	
		IT	INTEREST RECEIVED	08/15/2024	2,275.00	
FINF30140002	11135FBJ9 BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	IS	INTEREST SOLD	11/01/2024	960.56	
		IT	INTEREST RECEIVED	02/15/2024	4,725.00	
		IT	INTEREST RECEIVED	08/15/2024	4,725.00	
FINF30140002	11135FBQ3 BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	IB	INTEREST BOUGHT	03/14/2024	(316.04)	
		IS	INTEREST SOLD	04/11/2024	387.75	
		IT	INTEREST RECEIVED	05/15/2024	1,115.45	
		IS	INTEREST SOLD	06/05/2024	123.94	
FINF30140002	11271LAL6 BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	IB	INTEREST BOUGHT	04/11/2024	(214.68)	
		IB	INTEREST BOUGHT	06/21/2024	(1,419.06)	
FINF30140002	12189LAC5 BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	IT	INTEREST RECEIVED	09/04/2024	3,431.60	
		IT	INTEREST RECEIVED	03/01/2024	2,020.00	
		IT	INTEREST RECEIVED	09/03/2024	2,020.00	
FINF30140002	12189LAK7 BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	IT	INTEREST RECEIVED	03/01/2024	2,515.63	
		IT	INTEREST RECEIVED	09/03/2024	2,515.63	
FINF30140002	12189LAU5 BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	IT	INTEREST RECEIVED	03/01/2024	1,933.75	
		IT	INTEREST RECEIVED	09/03/2024	1,933.75	
FINF30140002	12189LAW1 BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	IT	INTEREST RECEIVED	04/01/2024	6,017.50	
		IT	INTEREST RECEIVED	10/01/2024	6,017.50	
FINF30140002	12189LBH3 BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	IT	INTEREST RECEIVED	06/17/2024	3,162.50	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	12189LBK6	BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	IT	INTEREST RECEIVED	12/16/2024	3,162.50
			IB	INTEREST BOUGHT	04/11/2024	(762.67)
FINF30140002	12189TAZ7	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	IT	INTEREST RECEIVED	04/15/2024	780.00
			IT	INTEREST RECEIVED	10/15/2024	780.00
			IT	INTEREST RECEIVED	05/01/2024	11,992.50
			IT	INTEREST RECEIVED	11/01/2024	11,992.50
FINF30140002	125523AK6	CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	IB	INTEREST BOUGHT	03/14/2024	(242.28)
			IS	INTEREST SOLD	04/11/2024	315.78
FINF30140002	125523CW8	CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	IS	INTEREST SOLD	03/28/2024	735.00
			IS	INTEREST SOLD	04/08/2024	213.89
			IS	INTEREST SOLD	04/08/2024	727.22
			IS	INTEREST SOLD	04/10/2024	399.00
			IS	INTEREST SOLD	04/10/2024	399.00
			IS	INTEREST SOLD	04/11/2024	180.44
			IS	INTEREST SOLD	04/15/2024	434.00
			IS	INTEREST SOLD	04/15/2024	675.11
			IS	INTEREST SOLD	04/24/2024	497.00
			IS	INTEREST SOLD	04/25/2024	1,008.00
			IS	INTEREST SOLD	04/30/2024	539.00
			IS	INTEREST SOLD	05/01/2024	546.00
			IB	INTEREST BOUGHT	07/01/2024	(966.00)
			IB	INTEREST BOUGHT	07/01/2024	(751.33)
			IS	INTEREST SOLD	07/09/2024	908.44
			IT	INTEREST RECEIVED	08/15/2024	1,132.44
			IS	INTEREST SOLD	08/20/2024	31.11
			IB	INTEREST BOUGHT	10/22/2024	(260.56)
			IB	INTEREST BOUGHT	10/22/2024	(625.33)
			IB	INTEREST BOUGHT	10/24/2024	(483.00)
FINF30140002	126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	IB	INTEREST BOUGHT	10/24/2024	(751.33)
			IT	INTEREST RECEIVED	01/22/2024	18,040.00
			IS	INTEREST SOLD	04/08/2024	444.17
			IS	INTEREST SOLD	04/11/2024	288.28
			IT	INTEREST RECEIVED	07/22/2024	16,374.38
			IB	INTEREST BOUGHT	07/30/2024	(242.01)

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	126650CY4 CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	IS	INTEREST SOLD	12/06/2024	2,613.75	
		IB	INTEREST BOUGHT	12/19/2024	(1,484.83)	
		IT	INTEREST RECEIVED	03/25/2024	8,006.50	
FINF30140002	126650CZ1 CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	IS	INTEREST SOLD	08/09/2024	2,224.03	
		IT	INTEREST RECEIVED	09/25/2024	5,019.00	
		IS	INTEREST SOLD	01/05/2024	1,192.36	
FINF30140002	126650DP2 CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	IS	INTEREST SOLD	01/29/2024	1,130.64	
		IB	INTEREST BOUGHT	03/14/2024	(474.14)	
		IS	INTEREST SOLD	03/22/2024	1,762.87	
		IB	INTEREST BOUGHT	07/16/2024	(700.68)	
		IB	INTEREST BOUGHT	07/18/2024	(951.08)	
		IB	INTEREST BOUGHT	07/18/2024	(713.31)	
		IB	INTEREST BOUGHT	07/26/2024	(1,103.28)	
		IS	INTEREST SOLD	08/07/2024	3,240.42	
		IS	INTEREST SOLD	08/08/2024	186.57	
		IS	INTEREST SOLD	08/08/2024	279.86	
		IT	INTEREST RECEIVED	09/25/2024	378.75	
		IS	INTEREST SOLD	10/02/2024	14.73	
		IB	INTEREST BOUGHT	10/11/2024	(89.78)	
		IB	INTEREST BOUGHT	10/11/2024	(112.22)	
		IB	INTEREST BOUGHT	10/11/2024	(78.56)	
		IB	INTEREST BOUGHT	10/11/2024	(123.44)	
		IB	INTEREST BOUGHT	10/15/2024	(645.28)	
		IB	INTEREST BOUGHT	10/24/2024	(488.17)	
		IB	INTEREST BOUGHT	10/30/2024	(613.72)	
		IS	INTEREST SOLD	11/12/2024	758.20	
		IS	INTEREST SOLD	12/06/2024	1,145.37	
		IB	INTEREST BOUGHT	12/19/2024	(824.83)	
		IB	INTEREST BOUGHT	12/19/2024	(942.67)	
		IB	INTEREST BOUGHT	12/19/2024	(530.25)	
		IB	INTEREST BOUGHT	12/20/2024	(1,251.98)	
		IT	INTEREST RECEIVED	02/21/2024	6,142.50	
FINF30140002	126650DV9 CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23	IT	INTEREST RECEIVED	08/21/2024	6,142.50	
		IT	INTEREST RECEIVED	12/18/2024	3,992.63	
		IS	INTEREST SOLD	01/26/2024	2,300.78	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	126650DZ0	CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	IS	INTEREST SOLD	01/26/2024	1,463.04	
			IB	INTEREST BOUGHT	02/15/2024	(301.91)	
			IB	INTEREST BOUGHT	02/15/2024	(1,086.88)	
			IB	INTEREST BOUGHT	02/20/2024	(580.16)	
			IB	INTEREST BOUGHT	02/20/2024	(580.16)	
			IB	INTEREST BOUGHT	02/20/2024	(322.31)	
			IB	INTEREST BOUGHT	02/21/2024	(913.89)	
			IS	INTEREST SOLD	03/11/2024	1,142.36	
			IS	INTEREST SOLD	03/12/2024	1,071.37	
			IS	INTEREST SOLD	03/20/2024	2,935.05	
			IB	INTEREST BOUGHT	07/16/2024	(257.03)	
			IS	INTEREST SOLD	08/20/2024	451.23	
			IB	INTEREST BOUGHT	09/18/2024	(1,571.56)	
			IS	INTEREST SOLD	09/26/2024	563.02	
			IT	INTEREST RECEIVED	12/02/2024	1,762.50	
FINF30140002	126650EA4	CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23	IS	INTEREST SOLD	03/04/2024	1,395.00	
			IS	INTEREST SOLD	03/04/2024	1,472.50	
			IS	INTEREST SOLD	03/05/2024	1,222.00	
FINF30140002	126650EE6	CVS HEALTH CORP 6.000% 06/01/2044 DD 05/09/24	IB	INTEREST BOUGHT	07/22/2024	(1,095.00)	
			IB	INTEREST BOUGHT	07/22/2024	(547.50)	
			IB	INTEREST BOUGHT	07/23/2024	(555.00)	
			IT	INTEREST RECEIVED	12/02/2024	6,060.00	
FINF30140002	126650EF3	CVS HEALTH CORP 6.050% 06/01/2054 DD 05/09/24	IB	INTEREST BOUGHT	06/05/2024	(502.49)	
			IB	INTEREST BOUGHT	06/06/2024	(204.19)	
			IB	INTEREST BOUGHT	07/02/2024	(267.21)	
			IB	INTEREST BOUGHT	07/15/2024	(1,275.54)	
			IB	INTEREST BOUGHT	07/16/2024	(394.09)	
			IB	INTEREST BOUGHT	07/17/2024	(914.22)	
			IB	INTEREST BOUGHT	07/17/2024	(914.22)	
			IB	INTEREST BOUGHT	07/17/2024	(971.36)	
			IB	INTEREST BOUGHT	07/18/2024	(985.65)	
			IS	INTEREST SOLD	07/26/2024	711.72	
			IB	INTEREST BOUGHT	08/01/2024	(1,446.96)	
			IS	INTEREST SOLD	08/05/2024	3,324.14	
			IS	INTEREST SOLD	08/07/2024	1,848.61	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	13645RAX2 CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	IS	INTEREST SOLD	08/07/2024	2,070.45	
		IS	INTEREST SOLD	08/08/2024	448.71	
		IS	INTEREST SOLD	08/08/2024	1,196.56	
		IS	INTEREST SOLD	08/20/2024	509.21	
		IB	INTEREST BOUGHT	09/18/2024	(975.56)	
		IB	INTEREST BOUGHT	09/18/2024	(975.56)	
		IS	INTEREST SOLD	09/26/2024	690.71	
		IS	INTEREST SOLD	10/02/2024	720.96	
		IS	INTEREST SOLD	10/02/2024	1,441.92	
		IS	INTEREST SOLD	10/02/2024	1,321.76	
		IB	INTEREST BOUGHT	10/04/2024	(5,604.65)	
		IB	INTEREST BOUGHT	10/07/2024	(994.89)	
		IB	INTEREST BOUGHT	10/07/2024	(1,119.25)	
		IB	INTEREST BOUGHT	10/07/2024	(2,611.59)	
		IB	INTEREST BOUGHT	10/07/2024	(994.89)	
		IB	INTEREST BOUGHT	10/07/2024	(2,114.14)	
		IB	INTEREST BOUGHT	10/10/2024	(2,918.28)	
		IB	INTEREST BOUGHT	10/18/2024	(668.02)	
		IS	INTEREST SOLD	10/24/2024	2,772.92	
		IS	INTEREST SOLD	10/30/2024	2,873.75	
		IT	INTEREST RECEIVED	12/02/2024	16,464.40	
		IS	INTEREST SOLD	12/06/2024	184.86	
		IS	INTEREST SOLD	01/18/2024	418.54	
		IS	INTEREST SOLD	01/18/2024	313.91	
		IS	INTEREST SOLD	02/01/2024	462.78	
		IT	INTEREST RECEIVED	03/15/2024	7,656.25	
		IT	INTEREST RECEIVED	09/16/2024	7,656.25	
		IS	INTEREST SOLD	09/24/2024	30.63	
FINF30140002	13645RBG8 CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	IS	INTEREST SOLD	11/21/2024	224.58	
		IT	INTEREST RECEIVED	06/03/2024	975.00	
FINF30140002	13645RBH6 CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	IT	INTEREST RECEIVED	12/02/2024	975.00	
		IB	INTEREST BOUGHT	03/14/2024	(219.58)	
		IS	INTEREST SOLD	04/11/2024	277.71	
		IT	INTEREST RECEIVED	06/03/2024	4,805.00	
		IS	INTEREST SOLD	07/09/2024	159.31	
		IS	INTEREST SOLD	07/25/2024	91.27	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	14040HDH5	CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2035 DD 07/26/24	IS	INTEREST SOLD	08/20/2024	235.08
			IS	INTEREST SOLD	09/26/2024	343.58
			IT	INTEREST RECEIVED	12/02/2024	2,635.00
			IB	INTEREST BOUGHT	08/30/2024	(166.71)
			IB	INTEREST BOUGHT	09/12/2024	(1,052.58)
FINF30140002	144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	IS	INTEREST SOLD	11/15/2024	1,336.16
			IT	INTEREST RECEIVED	05/15/2024	5,637.50
			IT	INTEREST RECEIVED	11/15/2024	5,637.50
FINF30140002	14448CAR5	CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	IT	INTEREST RECEIVED	04/05/2024	6,500.73
			IT	INTEREST RECEIVED	10/07/2024	6,500.73
FINF30140002	14448CAS3	CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	IS	INTEREST SOLD	03/07/2024	604.11
			IT	INTEREST RECEIVED	04/05/2024	1,073.10
FINF30140002	14448CBD5	CARRIER GLOBAL CORP 6.200% 03/15/2054 DD 11/30/23	CD	INTEREST	08/13/2024	496.01
			IS	INTEREST SOLD	09/05/2024	312.99
			IS	INTEREST SOLD	03/07/2024	751.75
			IT	INTEREST RECEIVED	03/15/2024	632.92
			CD	INT ON TENDER OFFER	08/13/2024	433.31
FINF30140002	149123CE9	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	IS	INTEREST SOLD	09/05/2024	527.00
			IT	INTEREST RECEIVED	05/15/2024	2,731.25
			IT	INTEREST RECEIVED	11/15/2024	2,731.25
FINF30140002	15089QAY0	CELANESE US HOLDINGS LLC 6.700% 11/15/2033 DD 08/24/23	IB	INTEREST BOUGHT	10/04/2024	(2,328.25)
			IB	INTEREST BOUGHT	10/07/2024	(1,189.25)
			IB	INTEREST BOUGHT	10/09/2024	(536.00)
			IB	INTEREST BOUGHT	10/09/2024	(1,474.00)
			IB	INTEREST BOUGHT	10/09/2024	(1,340.00)
			IS	INTEREST SOLD	10/09/2024	1,474.00
			IB	INTEREST BOUGHT	10/25/2024	(744.44)
			IB	INTEREST BOUGHT	10/25/2024	(1,340.00)
			IT	INTEREST RECEIVED	11/15/2024	9,212.50
			IS	INTEREST SOLD	12/04/2024	73.36
			IT	INTEREST RECEIVED	03/01/2024	647.50
			IT	INTEREST RECEIVED	09/03/2024	647.50

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	15189XAY4	CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	IT	INTEREST RECEIVED	03/01/2024	1,800.00	
			IT	INTEREST RECEIVED	09/03/2024	1,800.00	
FINF30140002	161175AZ7	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	IS	INTEREST SOLD	04/02/2024	3,524.50	
			IS	INTEREST SOLD	04/04/2024	3,711.59	
			IS	INTEREST SOLD	04/05/2024	3,734.64	
			IS	INTEREST SOLD	04/08/2024	1,901.90	
			IS	INTEREST SOLD	04/17/2024	2,005.64	
FINF30140002	161175BL7	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	IB	INTEREST BOUGHT	02/16/2024	(470.31)	
			IB	INTEREST BOUGHT	02/20/2024	(325.49)	
			IB	INTEREST BOUGHT	02/21/2024	(656.94)	
			IT	INTEREST RECEIVED	05/01/2024	2,418.75	
			IT	INTEREST RECEIVED	11/01/2024	2,418.75	
FINF30140002	161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	IB	INTEREST BOUGHT	02/08/2024	(709.97)	
			IB	INTEREST BOUGHT	02/15/2024	(428.06)	
			IB	INTEREST BOUGHT	02/15/2024	(321.04)	
			IT	INTEREST RECEIVED	04/01/2024	7,331.25	
			IB	INTEREST BOUGHT	04/25/2024	(115.00)	
			IB	INTEREST BOUGHT	04/25/2024	(134.17)	
			IB	INTEREST BOUGHT	05/06/2024	(111.81)	
			IB	INTEREST BOUGHT	05/10/2024	(218.02)	
			IB	INTEREST BOUGHT	05/13/2024	(469.58)	
			IB	INTEREST BOUGHT	05/20/2024	(391.32)	
			IS	INTEREST SOLD	08/20/2024	888.06	
			IS	INTEREST SOLD	09/05/2024	2,336.74	
			IS	INTEREST SOLD	09/26/2024	1,118.06	
			IT	INTEREST RECEIVED	10/01/2024	9,200.00	
			IB	INTEREST BOUGHT	12/06/2024	(311.46)	
			IB	INTEREST BOUGHT	12/06/2024	(311.46)	
FINF30140002	161175BS2	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	IB	INTEREST BOUGHT	05/15/2024	(3,147.60)	
			IB	INTEREST BOUGHT	05/16/2024	(864.84)	
			IT	INTEREST RECEIVED	07/01/2024	5,381.25	
			IB	INTEREST BOUGHT	12/05/2024	(1,205.80)	
FINF30140002	161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	IB	INTEREST BOUGHT	02/08/2024	(209.33)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IB	INTEREST BOUGHT	02/08/2024	(1,570.00)	
		IB	INTEREST BOUGHT	02/08/2024	(837.33)	
		IS	INTEREST SOLD	02/08/2024	837.33	
		IB	INTEREST BOUGHT	02/08/2024	(1,151.33)	
		IB	INTEREST BOUGHT	02/15/2024	(546.67)	
		IT	INTEREST RECEIVED	03/01/2024	14,520.00	
		IB	INTEREST BOUGHT	03/14/2024	(52.00)	
		IS	INTEREST SOLD	04/11/2024	160.00	
		IB	INTEREST BOUGHT	05/06/2024	(303.33)	
		IB	INTEREST BOUGHT	05/08/2024	(357.33)	
		IB	INTEREST BOUGHT	05/08/2024	(89.33)	
		IT	INTEREST RECEIVED	05/09/2024	840.00	
		IS	INTEREST SOLD	06/06/2024	1,013.33	
		IS	INTEREST SOLD	06/20/2024	1,453.33	
		IS	INTEREST SOLD	06/25/2024	684.00	
		IS	INTEREST SOLD	06/25/2024	152.00	
		IS	INTEREST SOLD	06/26/2024	613.33	
		IS	INTEREST SOLD	07/03/2024	732.00	
		IS	INTEREST SOLD	07/09/2024	1,024.00	
		IS	INTEREST SOLD	07/29/2024	2,368.00	
		IS	INTEREST SOLD	07/29/2024	2,072.00	
		IS	INTEREST SOLD	08/02/2024	1,107.33	
		IS	INTEREST SOLD	08/20/2024	901.33	
		IT	INTEREST RECEIVED	09/03/2024	600.00	
		IS	INTEREST SOLD	09/06/2024	16.67	
		IB	INTEREST BOUGHT	10/07/2024	(504.00)	
FINF30140002	161175BV5	IB	INTEREST BOUGHT	02/08/2024	(717.90)	
	CHARTER COMMUNICATIONS OPERATI					
	3.700% 04/01/2051 DD 04/17/20					
		IB	INTEREST BOUGHT	02/08/2024	(456.85)	
		IB	INTEREST BOUGHT	02/08/2024	(456.85)	
		IT	INTEREST RECEIVED	04/01/2024	2,312.50	
		IT	INTEREST RECEIVED	10/01/2024	2,312.50	
FINF30140002	161175BZ6	IT	INTEREST RECEIVED	06/03/2024	3,062.50	
	CHARTER COMMUNICATIONS OPERATI					
	3.500% 06/01/2041 DD 03/04/21					
		IT	INTEREST RECEIVED	12/02/2024	3,062.50	
FINF30140002	161175CA0	IB	INTEREST BOUGHT	02/08/2024	(254.04)	
	CHARTER COMMUNICATIONS OPERATI					
	3.900% 06/01/2052 DD 03/04/21					
		IB	INTEREST BOUGHT	02/08/2024	(72.59)	
		IB	INTEREST BOUGHT	02/08/2024	(254.04)	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	161175CC6 CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	IB	INTEREST BOUGHT	02/12/2024	(384.58)	
		IB	INTEREST BOUGHT	02/15/2024	(601.25)	
		IB	INTEREST BOUGHT	02/22/2024	(833.63)	
		IB	INTEREST BOUGHT	03/14/2024	(334.75)	
		IS	INTEREST SOLD	04/11/2024	422.50	
		IT	INTEREST RECEIVED	06/03/2024	8,970.00	
		IS	INTEREST SOLD	07/09/2024	267.58	
		IS	INTEREST SOLD	08/20/2024	342.33	
		IS	INTEREST SOLD	09/26/2024	560.62	
		IB	INTEREST BOUGHT	10/07/2024	(1,160.25)	
		IT	INTEREST RECEIVED	12/02/2024	7,702.50	
		IB	INTEREST BOUGHT	04/05/2024	(1,818.67)	
FINF30140002	161175CL6 CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	IT	INTEREST RECEIVED	06/03/2024	2,640.00	
		IT	INTEREST RECEIVED	12/02/2024	2,640.00	
		IB	INTEREST BOUGHT	02/16/2024	(1,237.50)	
		IT	INTEREST RECEIVED	04/01/2024	1,650.00	
		IB	INTEREST BOUGHT	04/03/2024	(29.03)	
		IB	INTEREST BOUGHT	04/05/2024	(48.89)	
		IB	INTEREST BOUGHT	04/10/2024	(68.75)	
		IB	INTEREST BOUGHT	04/17/2024	(122.22)	
		IS	INTEREST SOLD	06/06/2024	595.83	
		IS	INTEREST SOLD	09/26/2024	1,069.44	
		IT	INTEREST RECEIVED	10/01/2024	6,462.50	
		IB	INTEREST BOUGHT	04/11/2024	(198.75)	
FINF30140002	17275RBU5 CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	IS	INTEREST SOLD	08/19/2024	891.43	
		IS	INTEREST SOLD	08/20/2024	640.42	
		IT	INTEREST RECEIVED	08/26/2024	8,480.00	
		IS	INTEREST SOLD	09/26/2024	132.50	
		IT	INTEREST RECEIVED	05/06/2024	1,298.50	
		IT	INTEREST RECEIVED	11/06/2024	1,298.50	
		IT	INTEREST RECEIVED	01/24/2024	5,526.15	
		IT	INTEREST RECEIVED	07/24/2024	5,526.15	
		IS	INTEREST SOLD	01/18/2024	131.25	
FINF30140002	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	IT	INTEREST RECEIVED	05/06/2024	1,298.50	
		IT	INTEREST RECEIVED	01/24/2024	5,526.15	
FINF30140002	172967LU3 CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	IT	INTEREST RECEIVED	07/24/2024	5,526.15	
		IS	INTEREST SOLD	01/18/2024	131.25	
FINF30140002	172967NE7 CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21	IT	INTEREST RECEIVED	07/24/2024	5,526.15	
		IS	INTEREST SOLD	01/18/2024	131.25	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	172967NF4	CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	IT	INTEREST RECEIVED	05/03/2024	3,412.20	
			IT	INTEREST RECEIVED	11/04/2024	3,412.20	
FINF30140002	172967PA3	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22	IB	INTEREST BOUGHT	03/14/2024	(713.21)	
			IT	INTEREST RECEIVED	05/17/2024	1,097.25	
			IS	INTEREST SOLD	07/09/2024	316.98	
			IB	INTEREST BOUGHT	09/19/2024	(1,274.90)	
			IB	INTEREST BOUGHT	09/19/2024	(424.97)	
			IS	INTEREST SOLD	10/08/2024	245.58	
			IS	INTEREST SOLD	10/08/2024	1,719.03	
FINF30140002	172967PG0	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	IT	INTEREST RECEIVED	08/13/2024	10,779.95	
			IS	INTEREST SOLD	08/20/2024	56.65	
			IS	INTEREST SOLD	09/26/2024	382.80	
			IB	INTEREST BOUGHT	11/21/2024	(2,141.42)	
FINF30140002	172967PL9	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	IS	INTEREST SOLD	08/20/2024	522.20	
			IS	INTEREST SOLD	09/26/2024	874.11	
			IS	INTEREST SOLD	11/21/2024	3,269.40	
			IT	INTEREST RECEIVED	12/11/2024	6,675.03	
FINF30140002	17325FBG2	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24	IS	INTEREST SOLD	07/09/2024	800.69	
			IT	INTEREST RECEIVED	10/30/2024	2,088.75	
FINF30140002	191216DS6	COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	IB	INTEREST BOUGHT	08/08/2024	(250.28)	
			IT	INTEREST RECEIVED	11/13/2024	530.00	
FINF30140002	191216DT4	COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	IB	INTEREST BOUGHT	08/14/2024	(2,320.50)	
			IT	INTEREST RECEIVED	11/13/2024	4,590.00	
FINF30140002	191216DZ0	COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	IS	INTEREST SOLD	08/15/2024	10.11	
			IS	INTEREST SOLD	08/20/2024	21.67	
			IS	INTEREST SOLD	09/26/2024	151.67	
			IS	INTEREST SOLD	10/21/2024	1,645.22	
FINF30140002	198280AH2	COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	IT	INTEREST RECEIVED	06/03/2024	6,670.00	
			IS	INTEREST SOLD	07/09/2024	306.11	
			IS	INTEREST SOLD	08/20/2024	445.47	
			IS	INTEREST SOLD	09/26/2024	648.47	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	19828TAE6 COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23	IT	INTEREST RECEIVED	12/02/2024	3,190.00	
		IT	INTEREST RECEIVED	02/15/2024	2,531.12	
FINF30140002	20030NAF8 COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	IS	INTEREST SOLD	03/27/2024	568.49	
		IT	INTEREST RECEIVED	06/17/2024	6,356.25	
FINF30140002	20030NBM2 COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	IT	INTEREST RECEIVED	12/16/2024	6,356.25	
		IS	INTEREST SOLD	01/19/2024	89.83	
FINF30140002	20030NCC3 COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	IS	INTEREST SOLD	01/22/2024	824.25	
		IS	INTEREST SOLD	01/22/2024	91.58	
		IT	INTEREST RECEIVED	02/15/2024	5,250.00	
		IS	INTEREST SOLD	07/02/2024	1,678.25	
		IS	INTEREST SOLD	07/19/2024	2,605.17	
		IT	INTEREST RECEIVED	05/01/2024	10,478.16	
		IT	INTEREST RECEIVED	11/01/2024	10,478.16	
		IT	INTEREST RECEIVED	03/01/2024	4,875.00	
FINF30140002	20030NCJ8 COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	IT	INTEREST RECEIVED	09/03/2024	4,875.00	
		IB	INTEREST BOUGHT	10/15/2024	(319.13)	
FINF30140002	20030NCZ2 COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	IB	INTEREST BOUGHT	03/14/2024	(266.65)	
FINF30140002	20030NDS7 COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	IT	INTEREST RECEIVED	05/01/2024	6,813.32	
		IS	INTEREST SOLD	08/02/2024	729.77	
		IS	INTEREST SOLD	08/20/2024	305.94	
		IS	INTEREST SOLD	09/26/2024	465.13	
		IT	INTEREST RECEIVED	11/01/2024	4,287.20	
		IB	INTEREST BOUGHT	03/14/2024	(271.26)	
		IB	INTEREST BOUGHT	04/11/2024	(587.40)	
		IB	INTEREST BOUGHT	04/16/2024	(1,346.13)	
FINF30140002	20030NDU2 COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	IB	INTEREST BOUGHT	04/16/2024	(471.14)	
		IB	INTEREST BOUGHT	04/19/2024	(616.77)	
		IB	INTEREST BOUGHT	04/29/2024	(653.48)	
		IT	INTEREST RECEIVED	05/01/2024	19,398.89	
		IS	INTEREST SOLD	08/02/2024	1,187.85	
		IS	INTEREST SOLD	08/20/2024	311.24	
		IS	INTEREST SOLD	09/26/2024	414.04	
		IS	INTEREST SOLD			



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	20030NDW8 COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	IT	INTEREST RECEIVED	11/01/2024	16,682.16	
		IT	INTEREST RECEIVED	05/01/2024	3,464.92	
FINF30140002	20030NEG2 COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	IB	INTEREST BOUGHT	10/16/2024	(752.97)	
		IT	INTEREST RECEIVED	11/01/2024	4,286.35	
FINF30140002	20030NEK3 COMCAST CORP 5.650% 06/01/2054 DD 05/22/24	IB	INTEREST BOUGHT	10/15/2024	(1,031.25)	
		IT	INTEREST RECEIVED	11/15/2024	1,237.50	
FINF30140002	202795JA9 COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	IB	INTEREST BOUGHT	07/02/2024	(345.28)	
		IB	INTEREST BOUGHT	07/19/2024	(715.67)	
FINF30140002	202795JG6 COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	IS	INTEREST SOLD	08/01/2024	3,248.75	
		IT	INTEREST RECEIVED	04/01/2024	1,615.00	
FINF30140002	202795JJ0 COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	IT	INTEREST RECEIVED	10/01/2024	1,615.00	
		IT	INTEREST RECEIVED	05/15/2024	11,418.75	
FINF30140002	20826FAV8 CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	IT	INTEREST RECEIVED	11/15/2024	11,418.75	
		IT	INTEREST RECEIVED	06/17/2024	273.75	
FINF30140002	20826FBC9 CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	IT	INTEREST RECEIVED	12/16/2024	273.75	
		IT	INTEREST RECEIVED	03/15/2024	4,085.00	
FINF30140002	20826FBE5 CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	IT	INTEREST RECEIVED	09/16/2024	4,085.00	
		IT	INTEREST RECEIVED	03/15/2024	5,730.95	
FINF30140002	20826FBG0 CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	IT	INTEREST RECEIVED	09/16/2024	5,730.95	
		IB	INTEREST BOUGHT	02/16/2024	(870.82)	
FINF30140002	20826FBH8 CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	IT	INTEREST RECEIVED	05/15/2024	1,722.50	
		IT	INTEREST RECEIVED	11/15/2024	1,722.50	
FINF30140002	20826FBM7 CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	IS	INTEREST SOLD	02/16/2024	1,655.75	
		IT	INTEREST RECEIVED	03/15/2024	4,329.00	
FINF30140002		IT	INTEREST RECEIVED	09/16/2024	3,746.25	
		IT	INTEREST RECEIVED	03/15/2024	5,104.67	
FINF30140002		IT	INTEREST RECEIVED	09/16/2024	4,417.50	
		IB	INTEREST BOUGHT	12/06/2024	(7.64)	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	209111GD9	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	IB	INTEREST BOUGHT	12/06/2024	(10.69)
			IT	INTEREST RECEIVED	05/15/2024	4,766.25
FINF30140002	209111GG2	CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	IB	INTEREST BOUGHT	09/23/2024	(218.67)
			IB	INTEREST BOUGHT	09/23/2024	(218.67)
			IT	INTEREST RECEIVED	11/15/2024	5,381.25
			IB	INTEREST BOUGHT	09/23/2024	(419.56)
			IT	INTEREST RECEIVED	11/15/2024	590.00
FINF30140002	209111GN7	CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	IB	INTEREST BOUGHT	12/03/2024	(217.71)
			IB	INTEREST BOUGHT	12/04/2024	(146.67)
FINF30140002	21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	IB	INTEREST BOUGHT	12/05/2024	(77.92)
			IB	INTEREST BOUGHT	12/10/2024	(168.06)
			IB	INTEREST BOUGHT	12/10/2024	(235.28)
			IB	INTEREST BOUGHT	12/13/2024	(171.87)
			IT	INTEREST RECEIVED	05/09/2024	2,362.50
			IT	INTEREST RECEIVED	11/12/2024	2,362.50
			IT	INTEREST RECEIVED	02/15/2024	3,587.50
FINF30140002	21036PAZ1	CONSTELLATION BRANDS INC 4.100% 02/15/2048 DD 02/07/18	IB	INTEREST BOUGHT	03/14/2024	(82.57)
			IS	INTEREST SOLD	04/11/2024	159.44
			IT	INTEREST RECEIVED	08/15/2024	3,587.50
			IS	INTEREST SOLD	10/30/2024	939.58
			IT	INTEREST RECEIVED	05/15/2024	2,310.00
			IT	INTEREST RECEIVED	11/15/2024	2,310.00
FINF30140002	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	IT	INTEREST RECEIVED	02/01/2024	1,487.50
			IT	INTEREST RECEIVED	08/01/2024	1,487.50
FINF30140002	210518DJ2	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	IT	INTEREST RECEIVED	05/01/2024	1,750.00
			IT	INTEREST RECEIVED	11/01/2024	1,750.00
FINF30140002	210518DQ6	CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	IT	INTEREST RECEIVED	03/01/2024	1,470.00
			IT	INTEREST RECEIVED	11/01/2024	1,750.00
FINF30140002	212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	IB	INTEREST BOUGHT	09/03/2024	1,470.00
			IB	INTEREST BOUGHT	09/18/2024	(436.92)
			IB	INTEREST BOUGHT	09/18/2024	(218.46)

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	21871XAK5	COREBRIDGE FINANCIAL INC 4.350% 04/05/2042 DD 04/05/23	IS	INTEREST SOLD	09/20/2024	74.18
			IS	INTEREST SOLD	09/25/2024	620.67
			IT	INTEREST RECEIVED	04/05/2024	1,413.75
FINF30140002	21871XAM1	COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23	IS	INTEREST SOLD	07/15/2024	785.42
			IT	INTEREST RECEIVED	04/05/2024	5,610.00
FINF30140002	224044CT2	COX COMMUNICATIONS INC 144A 5.800% 12/15/2053 DD 01/19/24	IS	INTEREST SOLD	07/09/2024	574.44
			IS	INTEREST SOLD	07/12/2024	533.50
			IS	INTEREST SOLD	07/12/2024	1,067.00
			IS	INTEREST SOLD	07/16/2024	864.11
			IB	INTEREST BOUGHT	11/07/2024	(1,372.67)
FINF30140002	224044CV7	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24	IS	INTEREST SOLD	11/19/2024	1,488.67
			IS	INTEREST SOLD	09/26/2024	178.50
			IB	INTEREST BOUGHT	11/07/2024	(1,145.37)
			IS	INTEREST SOLD	11/21/2024	1,128.02
			IS	INTEREST SOLD	11/22/2024	760.28
FINF30140002	23291KAJ4	DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	IS	INTEREST SOLD	12/05/2024	1,735.42
			IT	INTEREST RECEIVED	05/15/2024	3,656.25
			IT	INTEREST RECEIVED	11/15/2024	3,656.25
			IS	INTEREST SOLD	03/07/2024	528.89
			IT	INTEREST RECEIVED	05/15/2024	595.00
FINF30140002	235851AV4	DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	IT	INTEREST RECEIVED	11/15/2024	595.00
			IT	INTEREST RECEIVED	04/01/2024	585.00
			IT	INTEREST RECEIVED	05/15/2024	595.00
FINF30140002	235851AW2	DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	IT	INTEREST RECEIVED	10/01/2024	585.00
			IT	INTEREST RECEIVED	06/10/2024	6,650.00
FINF30140002	25179MBH5	DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24	IS	INTEREST SOLD	09/03/2024	258.22
			IT	INTEREST RECEIVED	12/10/2024	6,090.00
			IB	INTEREST BOUGHT	09/18/2024	(207.64)
			IB	INTEREST BOUGHT	09/18/2024	(143.75)
			IB	INTEREST BOUGHT	09/18/2024	(79.86)
			IS	INTEREST SOLD	09/26/2024	134.17
			IS	INTEREST SOLD	09/27/2024	208.44

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	25278XAT6	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	IS	INTEREST SOLD	09/27/2024	23.16
			IS	INTEREST SOLD	12/13/2024	922.40
			IB	INTEREST BOUGHT	09/18/2024	(8.85)
FINF30140002	25278XBA6	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	IS	INTEREST SOLD	12/13/2024	259.72
			IS	INTEREST SOLD	08/20/2024	584.58
FINF30140002	25278XBB4	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	IS	INTEREST SOLD	09/18/2024	479.17
			IS	INTEREST SOLD	09/26/2024	757.08
			IS	INTEREST SOLD	09/27/2024	761.87
			IS	INTEREST SOLD	08/20/2024	499.86
			IS	INTEREST SOLD	09/26/2024	776.83
FINF30140002	254687ET9	WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	IT	INTEREST RECEIVED	10/18/2024	1,327.50
			IS	INTEREST SOLD	12/13/2024	405.62
			IT	INTEREST RECEIVED	04/01/2024	2,835.00
			IT	INTEREST RECEIVED	10/01/2024	2,835.00
FINF30140002	254687EX0	WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	IS	INTEREST SOLD	10/17/2024	96.00
			IT	INTEREST RECEIVED	04/15/2024	2,598.75
FINF30140002	254687FM3	WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	IT	INTEREST RECEIVED	10/15/2024	2,598.75
			IT	INTEREST RECEIVED	03/01/2024	4,262.50
FINF30140002	254687FR2	WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	IT	INTEREST RECEIVED	09/03/2024	4,262.50
			IT	INTEREST RECEIVED	03/25/2024	2,775.00
FINF30140002	254687FY7	WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	IS	INTEREST SOLD	05/22/2024	909.59
			IT	INTEREST RECEIVED	05/13/2024	4,812.50
FINF30140002	254687FZ4	WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	IB	INTEREST BOUGHT	05/22/2024	(113.75)
			IT	INTEREST RECEIVED	11/13/2024	7,087.50
			IT	INTEREST RECEIVED	01/16/2024	6,390.00
			IS	INTEREST SOLD	04/16/2024	325.50
			IS	INTEREST SOLD	04/16/2024	837.00
			IS	INTEREST SOLD	04/19/2024	384.00
			IS	INTEREST SOLD	04/29/2024	424.00
			IS	INTEREST SOLD	05/01/2024	432.00
			IT	INTEREST RECEIVED	07/15/2024	1,980.00



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	25468PDB9	TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	IB	INTEREST BOUGHT	10/17/2024	(623.33)
			IT	INTEREST RECEIVED	12/02/2024	825.00
FINF30140002	25470DBL2	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	IB	INTEREST BOUGHT	03/01/2024	(2,121.11)
			IT	INTEREST RECEIVED	03/15/2024	2,300.00
			IT	INTEREST RECEIVED	06/12/2024	1,111.67
FINF30140002	25746UDK2	DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	IT	INTEREST RECEIVED	04/15/2024	5,527.50
			IT	INTEREST RECEIVED	10/15/2024	5,527.50
FINF30140002	25746UDQ9	DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	IT	INTEREST RECEIVED	02/15/2024	1,333.75
			IT	INTEREST RECEIVED	08/15/2024	1,333.75
FINF30140002	263901AA8	DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	IT	INTEREST RECEIVED	02/15/2024	7,143.75
			IT	INTEREST RECEIVED	08/15/2024	7,143.75
FINF30140002	263901AB6	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	IT	INTEREST RECEIVED	04/01/2024	2,096.25
			IT	INTEREST RECEIVED	10/01/2024	2,096.25
FINF30140002	263901AF7	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	IT	INTEREST RECEIVED	01/16/2024	6,370.00
			IT	INTEREST RECEIVED	07/15/2024	6,370.00
FINF30140002	26441CAT2	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	IT	INTEREST RECEIVED	03/01/2024	375.00
			IT	INTEREST RECEIVED	09/03/2024	375.00
FINF30140002	26441CBN4	DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	IT	INTEREST RECEIVED	06/17/2024	962.50
			IT	INTEREST RECEIVED	12/16/2024	962.50
FINF30140002	26441CBU8	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	IT	INTEREST RECEIVED	02/15/2024	125.00
			IT	INTEREST RECEIVED	08/15/2024	125.00
FINF30140002	26442CAM6	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	IT	INTEREST RECEIVED	06/17/2024	1,381.25
			IT	INTEREST RECEIVED	12/16/2024	1,381.25
FINF30140002	26442CBH6	DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	IS	INTEREST SOLD	02/12/2024	1,304.62
FINF30140002	26442CBL7	DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	IT	INTEREST RECEIVED	01/16/2024	6,898.50
			IS	INTEREST SOLD	02/09/2024	324.00
			IS	INTEREST SOLD	02/13/2024	147.00
			IT	INTEREST RECEIVED	07/15/2024	2,538.00



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	26442EAG5	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	IT	INTEREST RECEIVED	02/01/2024	2,257.50	
			IT	INTEREST RECEIVED	08/01/2024	2,257.50	
FINF30140002	26442EAK6	DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	IT	INTEREST RECEIVED	04/01/2024	2,542.50	
			IT	INTEREST RECEIVED	10/01/2024	2,542.50	
FINF30140002	26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	IT	INTEREST RECEIVED	01/16/2024	3,885.00	
			IT	INTEREST RECEIVED	07/15/2024	3,885.00	
FINF30140002	26874RAP3	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24	IS	INTEREST SOLD	05/30/2024	136.35	
			IS	INTEREST SOLD	05/31/2024	99.17	
			IS	INTEREST SOLD	06/11/2024	171.89	
			IS	INTEREST SOLD	06/13/2024	208.25	
			IS	INTEREST SOLD	10/17/2024	879.28	
FINF30140002	27409LAE3	EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	IS	INTEREST SOLD	03/12/2024	978.75	
			IT	INTEREST RECEIVED	06/17/2024	1,575.00	
			IT	INTEREST RECEIVED	12/16/2024	1,575.00	
FINF30140002	28370TAF6	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	IT	INTEREST RECEIVED	05/01/2024	1,527.50	
			IT	INTEREST RECEIVED	11/01/2024	1,527.50	
FINF30140002	28622HAC5	ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	IS	INTEREST SOLD	01/16/2024	1,182.31	
			IT	INTEREST RECEIVED	02/15/2024	7,559.38	
			IS	INTEREST SOLD	03/07/2024	140.94	
			IS	INTEREST SOLD	03/07/2024	172.26	
			IS	INTEREST SOLD	03/22/2024	632.08	
			IS	INTEREST SOLD	04/10/2024	274.05	
			IS	INTEREST SOLD	05/02/2024	438.47	
FINF30140002	29103DAM8	EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	IT	INTEREST RECEIVED	06/17/2024	1,995.00	
			IS	INTEREST SOLD	10/09/2024	1,263.50	
FINF30140002	29250NBZ7	ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	IT	INTEREST RECEIVED	05/15/2024	10,904.25	
			IS	INTEREST SOLD	07/09/2024	402.00	
			IS	INTEREST SOLD	08/20/2024	442.01	
			IS	INTEREST SOLD	09/26/2024	731.42	
			IT	INTEREST RECEIVED	11/15/2024	7,370.00	
FINF30140002	29273RAR0	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	IT	INTEREST RECEIVED	02/01/2024	975.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	29273RAT6	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	IT	INTEREST RECEIVED	08/01/2024	975.00
			IT	INTEREST RECEIVED	02/01/2024	772.50
FINF30140002	29273RAZ2	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	IT	INTEREST RECEIVED	08/01/2024	772.50
			IT	INTEREST RECEIVED	04/01/2024	6,991.25
FINF30140002	29273RBE8	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	IT	INTEREST RECEIVED	10/01/2024	6,991.25
			IT	INTEREST RECEIVED	03/15/2024	5,880.00
FINF30140002	29273RBF5	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	IT	INTEREST RECEIVED	09/16/2024	5,880.00
			IS	INTEREST SOLD	01/12/2024	1,004.25
FINF30140002	29273RBJ7	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	IS	INTEREST SOLD	02/12/2024	2,628.65
			IT	INTEREST RECEIVED	06/17/2024	6,737.50
FINF30140002	29273RBL2	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	IS	INTEREST SOLD	08/20/2024	387.07
			IT	INTEREST RECEIVED	12/16/2024	5,665.63
FINF30140002	29273VAW0	ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24	IB	INTEREST BOUGHT	01/12/2024	(704.46)
			IT	INTEREST RECEIVED	04/15/2024	10,335.00
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IT	INTEREST RECEIVED	10/15/2024	10,335.00
			IS	INTEREST SOLD	03/01/2024	119.00
FINF30140002	29278NAD5	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	IS	INTEREST SOLD	03/01/2024	654.50
			IS	INTEREST SOLD	03/07/2024	312.38
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IS	INTEREST SOLD	03/08/2024	142.14
			IS	INTEREST SOLD	03/08/2024	319.81
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IS	INTEREST SOLD	03/11/2024	342.13
			IS	INTEREST SOLD	03/12/2024	155.36
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IB	INTEREST BOUGHT	03/14/2024	(161.97)
			IS	INTEREST SOLD	04/11/2024	251.22
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IT	INTEREST RECEIVED	05/15/2024	2,454.37
			IS	INTEREST SOLD	07/09/2024	357.00
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IS	INTEREST SOLD	08/02/2024	890.85
			IS	INTEREST SOLD	09/26/2024	541.28
FINF30140002	29273VBB5	ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	IS	INTEREST SOLD	07/03/2024	40.33
			IS	INTEREST SOLD	07/09/2024	121.00
FINF30140002	29278NAD5	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	IS	INTEREST SOLD	07/12/2024	370.56
			IT	INTEREST RECEIVED	06/17/2024	580.00

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	29278NAR4 ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	IT	INTEREST RECEIVED	12/16/2024	580.00	
		IB	INTEREST BOUGHT	02/12/2024	(1,389.58)	
FINF30140002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	IT	INTEREST RECEIVED	05/15/2024	2,875.00	
		IT	INTEREST RECEIVED	11/15/2024	2,875.00	
		IT	INTEREST RECEIVED	06/17/2024	6,937.50	
		IS	INTEREST SOLD	07/09/2024	137.50	
FINF30140002	29364WBD9 ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	IS	INTEREST SOLD	08/20/2024	236.98	
		IS	INTEREST SOLD	09/26/2024	420.83	
		IT	INTEREST RECEIVED	12/16/2024	4,500.00	
		IT	INTEREST RECEIVED	03/15/2024	1,160.00	
FINF30140002	29364WBJ6 ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	IT	INTEREST RECEIVED	09/16/2024	1,160.00	
		IT	INTEREST RECEIVED	06/17/2024	6,510.00	
FINF30140002	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	IT	INTEREST RECEIVED	12/16/2024	6,510.00	
		IT	INTEREST RECEIVED	03/15/2024	1,662.50	
FINF30140002	29364WBN7 ENTERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	IT	INTEREST RECEIVED	09/16/2024	1,662.50	
		IS	INTEREST SOLD	03/18/2024	63.33	
FINF30140002	29365TAJ3 ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	IS	INTEREST SOLD	03/18/2024	63.33	
		IT	INTEREST RECEIVED	09/16/2024	6,217.75	
		IT	INTEREST RECEIVED	04/01/2024	3,283.75	
FINF30140002	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	IT	INTEREST RECEIVED	09/30/2024	3,283.75	
		IT	INTEREST RECEIVED	03/15/2024	2,500.00	
FINF30140002	29379VAQ6 ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	IT	INTEREST RECEIVED	09/16/2024	2,500.00	
		IT	INTEREST RECEIVED	03/01/2024	1,451.25	
FINF30140002	29379VAV5 ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	IT	INTEREST RECEIVED	09/03/2024	1,451.25	
		IT	INTEREST RECEIVED	02/15/2024	2,422.50	
FINF30140002	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	IT	INTEREST RECEIVED	08/15/2024	2,422.50	
		IT	INTEREST RECEIVED	03/15/2024	6,183.75	
FINF30140002	29379VBC6 ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	IT	INTEREST RECEIVED	09/16/2024	6,183.75	
		IT	INTEREST RECEIVED	02/15/2024	382.50	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	29379VBF9 ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	IT	INTEREST RECEIVED	08/15/2024	382.50	
		IT	INTEREST RECEIVED	04/15/2024	5,568.75	
		IS	INTEREST SOLD	08/20/2024	515.63	
		IS	INTEREST SOLD	09/26/2024	664.13	
		IT	INTEREST RECEIVED	10/15/2024	4,083.75	
FINF30140002	29379VBJ1 ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	IS	INTEREST SOLD	10/28/2024	107.25	
		IS	INTEREST SOLD	12/06/2024	525.94	
		IT	INTEREST RECEIVED	05/15/2024	1,592.50	
		IT	INTEREST RECEIVED	11/15/2024	1,592.50	
		IT	INTEREST RECEIVED	02/15/2024	5,525.00	
FINF30140002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	IT	INTEREST RECEIVED	08/15/2024	5,525.00	
		IB	INTEREST BOUGHT	10/28/2024	(754.00)	
FINF30140002	29379VBU6 ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	IT	INTEREST RECEIVED	01/31/2024	735.00	
FINF30140002	29379VBW2 ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	IT	INTEREST RECEIVED	07/31/2024	735.00	
		IS	INTEREST SOLD	12/06/2024	514.50	
		IT	INTEREST RECEIVED	01/31/2024	1,202.50	
		IT	INTEREST RECEIVED	07/31/2024	1,202.50	
		IT	INTEREST RECEIVED	02/15/2024	3,920.00	
FINF30140002	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	IB	INTEREST BOUGHT	03/14/2024	(64.44)	
		IT	INTEREST RECEIVED	08/15/2024	4,320.00	
		IS	INTEREST SOLD	08/20/2024	46.25	
		IS	INTEREST SOLD	09/26/2024	222.00	
		IS	INTEREST SOLD	12/06/2024	727.67	
FINF30140002	29379VCH4 ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	IS	INTEREST SOLD	12/19/2024	807.83	
		IT	INTEREST RECEIVED	06/03/2024	78.13	
		IS	INTEREST SOLD	09/06/2024	41.23	
		IT	INTEREST RECEIVED	04/01/2024	7,031.25	
		IS	INTEREST SOLD	07/09/2024	935.76	
FINF30140002	29736RAM2 ESTEE LAUDER COS INC/THE 3.125% 12/01/2049 DD 11/21/19	IS	INTEREST SOLD	07/19/2024	375.00	
		IS	INTEREST SOLD	07/24/2024	392.36	
		IS	INTEREST SOLD			
FINF30140002	30161MAG8 CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	IS	INTEREST SOLD			
		IS	INTEREST SOLD			
		IS	INTEREST SOLD			

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	30161MAJ2	CONSTELLATION ENERGY GENERATIO 5.750% 10/01/2041 DD 09/30/10	IS	INTEREST SOLD	08/20/2024	844.62
			IS	INTEREST SOLD	09/23/2024	1,194.44
			IT	INTEREST RECEIVED	10/01/2024	1,718.75
			IT	INTEREST RECEIVED	04/01/2024	5,750.00
FINF30140002	30161MAN3	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12	IS	INTEREST SOLD	05/31/2024	1,916.67
			IS	INTEREST SOLD	05/14/2024	1,043.00
			IS	INTEREST SOLD	05/14/2024	115.89
			IS	INTEREST SOLD	05/16/2024	587.22
FINF30140002	30161NAQ4	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	IS	INTEREST SOLD	05/21/2024	1,334.67
			IS	INTEREST SOLD	05/30/2024	3,336.67
			IS	INTEREST SOLD	06/07/2024	2,408.00
			IS	INTEREST SOLD	06/14/2024	3,898.22
FINF30140002	30225VAS6	EXTRA SPACE STORAGE LP 5.400% 02/01/2034 DD 01/19/24	IT	INTEREST RECEIVED	06/17/2024	7,177.50
			IT	INTEREST RECEIVED	12/16/2024	7,177.50
			IT	INTEREST RECEIVED	08/01/2024	5,328.00
			IT	INTEREST RECEIVED	02/16/2024	1,547.50
FINF30140002	30231GAZ5	EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	IT	INTEREST RECEIVED	08/16/2024	1,547.50
			IS	INTEREST SOLD	03/08/2024	992.17
			IT	INTEREST RECEIVED	03/19/2024	9,616.43
			IS	INTEREST SOLD	03/20/2024	2.94
FINF30140002	30231GBF8	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	IT	INTEREST RECEIVED	09/19/2024	9,088.05
			IT	INTEREST RECEIVED	03/19/2024	1,514.45
			IT	INTEREST RECEIVED	09/19/2024	1,514.45
			IT	INTEREST RECEIVED	03/08/2024	(617.04)
FINF30140002	30231GBG6	EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	IB	INTEREST BOUGHT	03/20/2024	(371.57)
			IT	INTEREST RECEIVED	04/15/2024	4,660.20
			IT	INTEREST RECEIVED	10/15/2024	4,660.20
			IT	INTEREST RECEIVED	02/15/2024	6,230.00
FINF30140002	30231GBM3	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	IB	INTEREST BOUGHT	03/14/2024	(71.69)
			IB	INTEREST BOUGHT	07/03/2024	(597.04)
			IT	INTEREST RECEIVED	08/15/2024	7,453.75
FINF30140002	30303M8J4	META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	IT	INTEREST RECEIVED		
			IT	INTEREST RECEIVED		
			IT	INTEREST RECEIVED		
			IT	INTEREST RECEIVED		

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	30303M8Q8 META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	IS	INTEREST SOLD	10/21/2024	285.54	
		IB	INTEREST BOUGHT	03/14/2024	(370.22)	
		IB	INTEREST BOUGHT	04/11/2024	(681.33)	
		IT	INTEREST RECEIVED	05/15/2024	35,000.00	
		IS	INTEREST SOLD	07/03/2024	224.00	
		IS	INTEREST SOLD	10/21/2024	849.33	
FINF30140002	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	IT	INTEREST RECEIVED	11/15/2024	33,180.00	
		IT	INTEREST RECEIVED	05/15/2024	2,012.50	
		IT	INTEREST RECEIVED	11/15/2024	2,012.50	
FINF30140002	30303M8V7 META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	IS	INTEREST SOLD	08/20/2024	41.25	
		IS	INTEREST SOLD	09/26/2024	211.50	
FINF30140002	30303M8W5 META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	IS	INTEREST SOLD	10/21/2024	378.00	
		IS	INTEREST SOLD	08/20/2024	42.40	
		IS	INTEREST SOLD	09/26/2024	181.15	
FINF30140002	33767BAA7 FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	IT	INTEREST RECEIVED	01/16/2024	4,223.75	
		IT	INTEREST RECEIVED	07/15/2024	4,223.75	
FINF30140002	33767BAC3 FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	IT	INTEREST RECEIVED	04/01/2024	1,592.50	
		IT	INTEREST RECEIVED	10/01/2024	1,592.50	
		IS	INTEREST SOLD	11/21/2024	284.37	
		IS	INTEREST SOLD	11/25/2024	170.63	
FINF30140002	341081EQ6 FLORIDA POWER & LIGHT CO 5.625% 04/01/2034 DD 04/04/03	IS	INTEREST SOLD	01/22/2024	780.47	
FINF30140002	341081ER4 FLORIDA POWER & LIGHT CO 5.950% 10/01/2033 DD 10/15/03	IS	INTEREST SOLD	01/25/2024	94.21	
FINF30140002	341081ET0 FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	IS	INTEREST SOLD	01/29/2024	877.62	
		IT	INTEREST RECEIVED	06/03/2024	866.25	
FINF30140002	341081FA0 FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	IT	INTEREST RECEIVED	12/02/2024	866.25	
		IT	INTEREST RECEIVED	02/01/2024	1,338.75	
FINF30140002	341081FG7 FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	IT	INTEREST RECEIVED	08/01/2024	1,338.75	
		IT	INTEREST RECEIVED	06/03/2024	6,176.25	
		IT	INTEREST RECEIVED	12/02/2024	6,176.25	



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FINAL

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LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

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FINF30140002	341099CH0	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	IT	INTEREST RECEIVED	03/15/2024	13,335.00	
			IT	INTEREST RECEIVED	09/16/2024	13,335.00	
FINF30140002	341099CL1	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	IT	INTEREST RECEIVED	06/17/2024	2,560.00	
			IT	INTEREST RECEIVED	12/16/2024	2,560.00	
FINF30140002	35671DBC8	FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	IT	INTEREST RECEIVED	03/15/2024	12,262.50	
			IS	INTEREST SOLD	07/09/2024	862.92	
			IS	INTEREST SOLD	08/20/2024	821.28	
			IT	INTEREST RECEIVED	09/16/2024	9,946.25	
			IS	INTEREST SOLD	09/26/2024	66.61	
			IS	INTEREST SOLD	10/18/2024	24.98	
			IS	INTEREST SOLD	10/18/2024	274.77	
			IS	INTEREST SOLD	10/21/2024	763.00	
			IS	INTEREST SOLD	10/30/2024	34.06	
			IS	INTEREST SOLD	10/30/2024	68.13	
			IS	INTEREST SOLD	10/30/2024	34.06	
			IS	INTEREST SOLD	10/31/2024	731.21	
FINF30140002	361448BR3	GATX CORP 6.050% 06/05/2054 DD 06/05/24	IS	INTEREST SOLD	07/09/2024	228.56	
			IS	INTEREST SOLD	08/20/2024	63.02	
FINF30140002	36267VAM5	GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	IT	INTEREST RECEIVED	05/22/2024	2,231.95	
			IS	INTEREST SOLD	08/19/2024	1,078.78	
FINF30140002	369550BH0	GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	IT	INTEREST RECEIVED	04/01/2024	1,062.50	
			IT	INTEREST RECEIVED	10/01/2024	1,062.50	
FINF30140002	369550BJ6	GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	IB	INTEREST BOUGHT	04/11/2024	(41.32)	
			IT	INTEREST RECEIVED	10/01/2024	743.75	
FINF30140002	369550BQ0	GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	IT	INTEREST RECEIVED	06/03/2024	1,211.25	
			IT	INTEREST RECEIVED	12/02/2024	1,211.25	
FINF30140002	37045VAF7	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	IT	INTEREST RECEIVED	04/02/2024	6,093.75	
			IT	INTEREST RECEIVED	10/02/2024	6,093.75	
FINF30140002	37045VAH3	GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	IS	INTEREST SOLD	01/22/2024	616.67	
			IS	INTEREST SOLD	01/22/2024	77.08	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	37045VAK6	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	IT	INTEREST RECEIVED	04/01/2024	2,970.00	
			IT	INTEREST RECEIVED	10/01/2024	2,970.00	
FINF30140002	37045VAP5	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	IT	INTEREST RECEIVED	04/01/2024	2,188.75	
			IT	INTEREST RECEIVED	10/01/2024	2,188.75	
FINF30140002	37045VAT7	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	IB	INTEREST BOUGHT	03/14/2024	(538.81)	
			IT	INTEREST RECEIVED	04/01/2024	2,826.25	
			IS	INTEREST SOLD	04/11/2024	33.06	
			IS	INTEREST SOLD	07/09/2024	728.88	
			IS	INTEREST SOLD	08/20/2024	689.21	
FINF30140002	373334JW2	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	IT	INTEREST RECEIVED	03/15/2024	5,160.00	
			IT	INTEREST RECEIVED	09/16/2024	5,160.00	
FINF30140002	373334KN0	GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	IT	INTEREST RECEIVED	01/30/2024	555.00	
			IT	INTEREST RECEIVED	07/30/2024	555.00	
FINF30140002	375558BA0	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	IT	INTEREST RECEIVED	02/01/2024	1,800.00	
			IT	INTEREST RECEIVED	08/01/2024	1,800.00	
FINF30140002	375558BD4	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	IT	INTEREST RECEIVED	03/01/2024	5,225.00	
			IS	INTEREST SOLD	08/20/2024	780.45	
			IT	INTEREST RECEIVED	09/03/2024	4,393.75	
			IS	INTEREST SOLD	09/26/2024	115.45	
FINF30140002	375558BG7	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	IS	INTEREST SOLD	01/18/2024	2,975.94	
FINF30140002	375558BJ1	GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16	IT	INTEREST RECEIVED	03/01/2024	2,000.00	
			IS	INTEREST SOLD	05/13/2024	800.00	
FINF30140002	375558BK8	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	IT	INTEREST RECEIVED	03/01/2024	726.25	
			IT	INTEREST RECEIVED	09/03/2024	726.25	
FINF30140002	375558BT9	GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	IT	INTEREST RECEIVED	04/01/2024	1,190.00	
			IS	INTEREST SOLD	07/09/2024	419.22	
			IS	INTEREST SOLD	08/20/2024	324.33	
FINF30140002	375558CA9	GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	IT	INTEREST RECEIVED	04/15/2024	4,879.38	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	375558CD3 GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	IS	INTEREST SOLD	04/26/2024	118.71	
		IS	INTEREST SOLD	04/26/2024	135.67	
		IB	INTEREST BOUGHT	12/03/2024	(178.75)	
		IB	INTEREST BOUGHT	12/03/2024	(357.50)	
		IB	INTEREST BOUGHT	12/03/2024	(178.75)	
		IB	INTEREST BOUGHT	12/03/2024	(69.51)	
		IB	INTEREST BOUGHT	12/03/2024	(69.51)	
		IB	INTEREST BOUGHT	12/03/2024	(89.37)	
		IB	INTEREST BOUGHT	12/03/2024	(109.24)	
		IB	INTEREST BOUGHT	12/05/2024	(126.04)	
		IB	INTEREST BOUGHT	12/05/2024	(68.75)	
		IB	INTEREST BOUGHT	12/06/2024	(85.56)	
		IB	INTEREST BOUGHT	12/06/2024	(110.00)	
FINF30140002	375558CE1 GILEAD SCIENCES INC 5.600% 11/15/2064 DD 11/20/24	IB	INTEREST BOUGHT	12/03/2024	(80.89)	
FINF30140002	378272BQ0 GLENCORE FUNDING LLC 144A 6.500% 10/06/2033 DD 10/06/23	IB	INTEREST BOUGHT	12/03/2024	(50.56)	
		IB	INTEREST BOUGHT	12/06/2024	(62.22)	
		IS	INTEREST SOLD	03/14/2024	1,283.75	
		IS	INTEREST SOLD	03/15/2024	1,291.88	
		IS	INTEREST SOLD	03/15/2024	1,291.87	
FINF30140002	37959GAF4 GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	IS	INTEREST SOLD	03/21/2024	1,489.58	
		IS	INTEREST SOLD	03/21/2024	148.96	
		IS	INTEREST SOLD	03/25/2024	1,220.56	
		IB	INTEREST BOUGHT	03/28/2024	(255.94)	
		IB	INTEREST BOUGHT	04/03/2024	(135.00)	
		IB	INTEREST BOUGHT	04/03/2024	(118.13)	
		IB	INTEREST BOUGHT	04/04/2024	(142.50)	
		IB	INTEREST BOUGHT	04/09/2024	(112.50)	
		IB	INTEREST BOUGHT	04/09/2024	(157.50)	
		IS	INTEREST SOLD	07/09/2024	961.88	
		IB	INTEREST BOUGHT	09/13/2024	(834.38)	
		IB	INTEREST BOUGHT	09/16/2024	(1.88)	
		IT	INTEREST RECEIVED	09/16/2024	8,775.00	
		IB	INTEREST BOUGHT	09/18/2024	(19.69)	
		IB	INTEREST BOUGHT	10/01/2024	(60.00)	
FINF30140002	38141EC31 GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	IT	INTEREST RECEIVED	01/08/2024	5,160.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	38141GA53	GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2034 DD 10/24/23	IT	INTEREST RECEIVED	07/08/2024	5,160.00
			IB	INTEREST BOUGHT	03/14/2024	(765.45)
FINF30140002	38141GA95	GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2035 DD 04/25/24	IT	INTEREST RECEIVED	04/24/2024	984.15
			IS	INTEREST SOLD	07/09/2024	410.06
			IS	INTEREST SOLD	07/09/2024	902.03
FINF30140002	38141GB78	GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	IS	INTEREST SOLD	08/20/2024	841.08
			IS	INTEREST SOLD	12/12/2024	1,467.88
FINF30140002	38141GB86	GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	IS	INTEREST SOLD	12/12/2024	1,228.92
			IB	INTEREST BOUGHT	12/13/2024	(500.49)
FINF30140002	38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	IB	INTEREST BOUGHT	12/13/2024	(444.88)
			IB	INTEREST BOUGHT	12/13/2024	(426.34)
			IT	INTEREST RECEIVED	04/23/2024	2,536.33
FINF30140002	38141GYC2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	IT	INTEREST RECEIVED	10/23/2024	2,536.33
			IT	INTEREST RECEIVED	04/22/2024	3,129.75
FINF30140002	38141GZM9	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22	IT	INTEREST RECEIVED	10/22/2024	3,129.75
			IS	INTEREST SOLD	01/23/2024	128.39
FINF30140002	38141GZN7	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	IT	INTEREST RECEIVED	02/26/2024	4,982.20
			IT	INTEREST RECEIVED	08/26/2024	4,982.20
FINF30140002	38148LAF3	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	IT	INTEREST RECEIVED	05/22/2024	5,278.75
			IT	INTEREST RECEIVED	11/22/2024	5,278.75
FINF30140002	38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	IT	INTEREST RECEIVED	04/30/2024	6,125.93
			IT	INTEREST RECEIVED	10/31/2024	6,125.93
FINF30140002	404119BV0	HCA INC 5.500% 06/15/2047 DD 06/22/17	IB	INTEREST BOUGHT	04/05/2024	(756.25)
			IT	INTEREST RECEIVED	06/17/2024	1,237.50
FINF30140002	404119BY4	HCA INC 5.125% 06/15/2039 DD 06/12/19	IT	INTEREST RECEIVED	12/16/2024	1,237.50
			IT	INTEREST RECEIVED	06/17/2024	4,868.75
			IS	INTEREST SOLD	07/30/2024	1,217.19
FINF30140002	404119BZ1	HCA INC 5.250% 06/15/2049 DD 06/12/19	IB	INTEREST BOUGHT	06/20/2024	(32.81)



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	404119CL1 HCA INC 4.625% 03/15/2052 DD 03/15/23	IB	INTEREST BOUGHT	06/21/2024	(35.00)	
		IB	INTEREST BOUGHT	06/24/2024	(72.19)	
		IS	INTEREST SOLD	07/25/2024	816.67	
		IB	INTEREST BOUGHT	09/19/2024	(28.27)	
FINF30140002	404119CS6 HCA INC 4.375% 03/15/2042 DD 03/15/23	IB	INTEREST BOUGHT	12/18/2024	(1,254.53)	
		IT	INTEREST RECEIVED	03/15/2024	1,093.75	
FINF30140002	404119CV9 HCA INC 6.000% 04/01/2054 DD 02/23/24	IT	INTEREST RECEIVED	09/16/2024	1,093.75	
		IB	INTEREST BOUGHT	03/11/2024	(210.00)	
FINF30140002	404119CW7 HCA INC 6.100% 04/01/2064 DD 02/23/24	IB	INTEREST BOUGHT	03/12/2024	(205.83)	
		IS	INTEREST SOLD	06/20/2024	877.50	
		IS	INTEREST SOLD	06/21/2024	688.33	
		IS	INTEREST SOLD	06/24/2024	1,109.17	
		IB	INTEREST BOUGHT	08/05/2024	(6,210.00)	
		IT	INTEREST RECEIVED	10/01/2024	8,356.67	
		IB	INTEREST BOUGHT	03/04/2024	(102.51)	
		IB	INTEREST BOUGHT	03/04/2024	(167.75)	
		IB	INTEREST BOUGHT	03/04/2024	(83.88)	
		IB	INTEREST BOUGHT	03/05/2024	(162.67)	
		IB	INTEREST BOUGHT	03/14/2024	(71.16)	
		IS	INTEREST SOLD	04/11/2024	162.67	
		IS	INTEREST SOLD	07/09/2024	921.78	
		IS	INTEREST SOLD	07/24/2024	2,942.40	
		IS	INTEREST SOLD	07/25/2024	2,961.89	
		IB	INTEREST BOUGHT	08/14/2024	(1,738.50)	
		IB	INTEREST BOUGHT	09/18/2024	(1,910.49)	
		IB	INTEREST BOUGHT	09/18/2024	(1,910.49)	
		IT	INTEREST RECEIVED	10/01/2024	6,279.61	
FINF30140002	404121AK1 HCA INC 5.450% 09/15/2034 DD 08/12/24	IB	INTEREST BOUGHT	10/07/2024	(45.75)	
		IB	INTEREST BOUGHT	10/07/2024	(45.75)	
		IS	INTEREST SOLD	12/17/2024	1,480.94	
		IS	INTEREST SOLD	12/18/2024	1,369.96	
		IS	INTEREST SOLD	08/14/2024	36.33	
FINF30140002	404121AL9 HCA INC 5.950% 09/15/2054 DD 08/12/24	IB	INTEREST BOUGHT	09/12/2024	(669.37)	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	09/19/2024	275.19	
		IS	INTEREST SOLD	09/26/2024	218.17	
		IB	INTEREST BOUGHT	10/01/2024	(1,984.16)	
		IB	INTEREST BOUGHT	10/02/2024	(413.19)	
		IB	INTEREST BOUGHT	10/02/2024	(247.92)	
		IS	INTEREST SOLD	10/09/2024	1,130.50	
		IS	INTEREST SOLD	10/10/2024	1,150.33	
		IS	INTEREST SOLD	10/11/2024	487.57	
		IS	INTEREST SOLD	12/11/2024	1,671.78	
		IS	INTEREST SOLD	12/20/2024	1,798.22	
FINF30140002	4042Q1AD9 HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	IT	INTEREST RECEIVED	01/16/2024	8,225.00	
		IT	INTEREST RECEIVED	07/15/2024	8,225.00	
FINF30140002	42809HAC1 HESS CORP 6.000% 01/15/2040 DD 12/14/09	IT	INTEREST RECEIVED	01/16/2024	1,050.00	
		IT	INTEREST RECEIVED	07/15/2024	1,050.00	
FINF30140002	42809HAH0 HESS CORP 5.800% 04/01/2047 DD 09/28/16	IT	INTEREST RECEIVED	04/01/2024	11,600.00	
		IS	INTEREST SOLD	05/15/2024	744.33	
		IT	INTEREST RECEIVED	10/01/2024	8,555.00	
FINF30140002	437076BD3 HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	IT	INTEREST RECEIVED	02/15/2024	7,068.75	
		IT	INTEREST RECEIVED	08/15/2024	7,068.75	
FINF30140002	437076BH4 HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	IB	INTEREST BOUGHT	04/11/2024	(47.22)	
		IT	INTEREST RECEIVED	10/01/2024	850.00	
FINF30140002	437076BS0 HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	IT	INTEREST RECEIVED	06/17/2024	5,070.00	
		IT	INTEREST RECEIVED	12/16/2024	5,070.00	
FINF30140002	437076BX9 HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	IT	INTEREST RECEIVED	06/06/2024	675.00	
		IT	INTEREST RECEIVED	12/06/2024	675.00	
FINF30140002	437076BZ4 HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	IB	INTEREST BOUGHT	02/07/2024	(203.12)	
		IT	INTEREST RECEIVED	06/17/2024	4,687.50	
		IT	INTEREST RECEIVED	12/16/2024	4,687.50	
FINF30140002	437076CC4 HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	IT	INTEREST RECEIVED	04/15/2024	2,805.00	
		IT	INTEREST RECEIVED	10/15/2024	2,805.00	
FINF30140002	437076CD2 HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	IT	INTEREST RECEIVED	04/15/2024	2,010.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	437076CG5	HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	IB	INTEREST BOUGHT	06/26/2024	(330.35)
			IT	INTEREST RECEIVED	10/15/2024	2,847.50
			IT	INTEREST RECEIVED	03/15/2024	712.50
FINF30140002	437076CQ3	HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	IT	INTEREST RECEIVED	09/16/2024	712.50
			IB	INTEREST BOUGHT	01/09/2024	(549.79)
			IB	INTEREST BOUGHT	01/16/2024	(412.34)
FINF30140002	437076CT7	HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	IB	INTEREST BOUGHT	01/29/2024	(680.69)
			IS	INTEREST SOLD	03/07/2024	428.96
			IS	INTEREST SOLD	03/07/2024	1,000.90
			IS	INTEREST SOLD	03/11/2024	514.55
			IS	INTEREST SOLD	03/11/2024	661.56
			IT	INTEREST RECEIVED	04/15/2024	9,551.88
			IT	INTEREST RECEIVED	10/15/2024	9,551.88
			IS	INTEREST SOLD	01/09/2024	862.13
			IS	INTEREST SOLD	01/16/2024	582.31
			IS	INTEREST SOLD	01/29/2024	1,013.38
FINF30140002	437076DF6	HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	IS	INTEREST SOLD	02/07/2024	683.38
			IS	INTEREST SOLD	06/28/2024	5.15
			IB	INTEREST BOUGHT	09/06/2024	(52.26)
			IB	INTEREST BOUGHT	09/13/2024	(631.58)
FINF30140002	437076DG4	HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	IB	INTEREST BOUGHT	10/24/2024	(1,751.94)
			IT	INTEREST RECEIVED	12/26/2024	4,240.00
			IS	INTEREST SOLD	06/27/2024	19.50
			IS	INTEREST SOLD	09/26/2024	341.25
			IS	INTEREST SOLD	10/24/2024	1,517.25
FINF30140002	438516CT1	HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	IT	INTEREST RECEIVED	12/26/2024	2,430.00
			IB	INTEREST BOUGHT	04/11/2024	(175.00)
			IT	INTEREST RECEIVED	09/03/2024	4,987.50
FINF30140002	438516CU8	HONEYWELL INTERNATIONAL INC 5.350% 03/01/2064 DD 03/01/24	IT	INTEREST RECEIVED	09/03/2024	4,280.00
FINF30140002	444859BX9	HUMANA INC 5.500% 03/15/2053 DD 03/13/23	IB	INTEREST BOUGHT	10/10/2024	(267.36)
			IB	INTEREST BOUGHT	10/11/2024	(99.31)
			IB	INTEREST BOUGHT	10/15/2024	(412.50)



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	444859CB6 HUMANA INC 5.750% 04/15/2054 DD 03/13/24	IB	INTEREST BOUGHT	10/18/2024	(857.08)	
		IB	INTEREST BOUGHT	10/18/2024	(226.88)	
		IS	INTEREST SOLD	12/17/2024	1,756.94	
		IB	INTEREST BOUGHT	03/14/2024	(2.40)	
		IB	INTEREST BOUGHT	03/20/2024	(184.48)	
		IB	INTEREST BOUGHT	03/22/2024	(86.25)	
		IB	INTEREST BOUGHT	03/22/2024	(100.62)	
		IB	INTEREST BOUGHT	03/28/2024	(251.56)	
		IB	INTEREST BOUGHT	04/02/2024	(151.74)	
		IB	INTEREST BOUGHT	04/02/2024	(166.91)	
		IB	INTEREST BOUGHT	04/08/2024	(99.83)	
		IB	INTEREST BOUGHT	04/08/2024	(59.90)	
		IB	INTEREST BOUGHT	04/08/2024	(139.76)	
		IB	INTEREST BOUGHT	04/10/2024	(194.06)	
		IB	INTEREST BOUGHT	04/11/2024	(156.53)	
		IS	INTEREST SOLD	06/05/2024	1,506.18	
		IS	INTEREST SOLD	06/06/2024	596.56	
		IB	INTEREST BOUGHT	06/11/2024	(421.67)	
		IB	INTEREST BOUGHT	06/11/2024	(1,054.17)	
		IB	INTEREST BOUGHT	07/02/2024	(435.24)	
		IS	INTEREST SOLD	07/17/2024	1,584.44	
		IS	INTEREST SOLD	07/17/2024	1,584.44	
		IS	INTEREST SOLD	07/17/2024	1,584.44	
		IS	INTEREST SOLD	07/18/2024	698.78	
		IS	INTEREST SOLD	07/18/2024	998.26	
		IS	INTEREST SOLD	10/01/2024	7,748.12	
		IS	INTEREST SOLD	10/02/2024	1,589.24	
		IB	INTEREST BOUGHT	10/09/2024	(3,783.82)	
		IB	INTEREST BOUGHT	10/10/2024	(3,802.19)	
		IB	INTEREST BOUGHT	10/11/2024	(1,661.11)	
		IT	INTEREST RECEIVED	10/15/2024	18,623.61	
		IB	INTEREST BOUGHT	10/18/2024	(14.37)	
		IS	INTEREST SOLD	12/10/2024	571.01	
		IS	INTEREST SOLD	12/11/2024	1,073.33	
		IS	INTEREST SOLD	12/12/2024	1,001.46	
FINF30140002	446150BD5 HUNTINGTON BANCSHARES INC/OH VAR RT 02/02/2035 DD 02/02/24	IB	INTEREST BOUGHT	03/14/2024	(233.12)	
		IB	INTEREST BOUGHT	04/18/2024	(241.05)	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	449276AF1	IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	IS	INTEREST SOLD	07/09/2024	1,369.37
			IB	INTEREST BOUGHT	03/14/2024	(113.75)
FINF30140002	45138LBF9	IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	IT	INTEREST RECEIVED	08/05/2024	525.00
			IT	INTEREST RECEIVED	03/01/2024	2,835.00
FINF30140002	45138LBH5	IDAHO POWER CO 5.500% 03/15/2053 DD 03/14/23	IT	INTEREST RECEIVED	09/03/2024	2,835.00
			IS	INTEREST SOLD	03/06/2024	600.88
FINF30140002	454889AT3	INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	IT	INTEREST RECEIVED	02/15/2024	5,525.00
FINF30140002	454889AV8	INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	IT	INTEREST RECEIVED	08/15/2024	5,525.00
			IT	INTEREST RECEIVED	04/01/2024	9,562.50
FINF30140002	458140BG4	INTEL CORP 3.734% 12/08/2047 DD 06/08/18	IS	INTEREST SOLD	05/03/2024	225.00
			IT	INTEREST RECEIVED	10/01/2024	8,296.88
			IT	INTEREST RECEIVED	06/10/2024	1,642.96
FINF30140002	458140BM1	INTEL CORP 4.750% 03/25/2050 DD 03/25/20	IT	INTEREST RECEIVED	12/09/2024	1,642.96
			IT	INTEREST RECEIVED	03/25/2024	3,087.50
FINF30140002	458140CB4	INTEL CORP 4.900% 08/05/2052 DD 08/05/22	IS	INTEREST SOLD	09/03/2024	833.89
			IT	INTEREST RECEIVED	09/25/2024	2,137.50
			IT	INTEREST RECEIVED	02/05/2024	13,352.50
FINF30140002	458140CC2	INTEL CORP 5.050% 08/05/2062 DD 08/05/22	IS	INTEREST SOLD	04/08/2024	171.50
			IS	INTEREST SOLD	04/08/2024	428.75
			IT	INTEREST RECEIVED	08/05/2024	11,637.50
			IS	INTEREST SOLD	08/06/2024	9.53
			IS	INTEREST SOLD	08/08/2024	61.25
			IS	INTEREST SOLD	08/16/2024	59.89
			IS	INTEREST SOLD	09/26/2024	242.96
			IT	INTEREST RECEIVED	02/05/2024	6,438.75
FINF30140002	458140CH1	INTEL CORP 5.625% 02/10/2043 DD 02/10/23	IS	INTEREST SOLD	02/20/2024	231.46
			IT	INTEREST RECEIVED	08/05/2024	3,661.25
			IT	INTEREST RECEIVED	02/12/2024	1,546.88
FINF30140002	458140CJ7	INTEL CORP 5.700% 02/10/2053 DD 02/10/23	IT	INTEREST RECEIVED	08/12/2024	1,546.88
			IS	INTEREST SOLD	01/05/2024	1,836.67

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	458140CK4 INTEL CORP 5.900% 02/10/2063 DD 02/10/23	IS	INTEREST SOLD	01/17/2024	745.75	
		IS	INTEREST SOLD	01/26/2024	1,708.42	
		IT	INTEREST RECEIVED	02/12/2024	1,567.50	
		IS	INTEREST SOLD	02/20/2024	87.08	
		IT	INTEREST RECEIVED	02/12/2024	5,605.00	
		IT	INTEREST RECEIVED	08/12/2024	5,605.00	
FINF30140002	458140CM0 INTEL CORP 5.600% 02/21/2054 DD 02/21/24	IS	INTEREST SOLD	08/20/2024	40.97	
		IS	INTEREST SOLD	09/18/2024	778.47	
		IS	INTEREST SOLD	09/19/2024	255.67	
		IB	INTEREST BOUGHT	04/11/2024	(272.22)	
		IS	INTEREST SOLD	08/20/2024	835.33	
		IT	INTEREST RECEIVED	08/21/2024	140.00	
FINF30140002	45866FAX2 INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	IS	INTEREST SOLD	08/27/2024	4.67	
		IB	INTEREST BOUGHT	04/11/2024	(558.25)	
		IT	INTEREST RECEIVED	06/17/2024	866.25	
FINF30140002	459506AL5 INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	IS	INTEREST SOLD	07/30/2024	216.56	
		IT	INTEREST RECEIVED	03/26/2024	2,500.00	
		IT	INTEREST RECEIVED	09/26/2024	2,500.00	
FINF30140002	459506AR2 INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	IT	INTEREST RECEIVED	05/15/2024	10,294.20	
		IT	INTEREST RECEIVED	11/15/2024	10,294.20	
		IB	INTEREST BOUGHT	12/16/2024	(112.56)	
FINF30140002	459506AS0 INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	IS	INTEREST SOLD	02/15/2024	242.37	
		IT	INTEREST RECEIVED	06/03/2024	11,375.04	
		IT	INTEREST RECEIVED	12/02/2024	11,375.04	
FINF30140002	46124HAH9 INTUIT INC 5.500% 09/15/2053 DD 09/15/23	IB	INTEREST BOUGHT	12/16/2024	(274.55)	
		IT	INTEREST RECEIVED	03/15/2024	1,925.00	
		IB	INTEREST BOUGHT	04/11/2024	(119.17)	
FINF30140002	46590XAQ9 JBS USA LUX SA / JBS USA FOOD 4.375% 02/02/2052 DD 08/02/23	IT	INTEREST RECEIVED	09/16/2024	2,750.00	
		IT	INTEREST RECEIVED	02/16/2024	9,193.33	
		IS	INTEREST SOLD	06/04/2024	815.45	
FINF30140002	46590XAX4 JBS USA LUX SA / JBS USA FOOD 6.500% 12/01/2052 DD 06/01/23	IT	INTEREST RECEIVED	08/02/2024	7,984.38	
		IB	INTEREST BOUGHT	04/18/2024	(1,360.49)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	46625HHV5 JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	IB	INTEREST BOUGHT	04/22/2024	(1,272.92)	
		IB	INTEREST BOUGHT	05/13/2024	(1,608.75)	
		IB	INTEREST BOUGHT	05/15/2024	(1,628.61)	
		IT	INTEREST RECEIVED	06/03/2024	28,112.50	
		IS	INTEREST SOLD	06/21/2024	90.28	
		IS	INTEREST SOLD	06/25/2024	195.00	
		IS	INTEREST SOLD	07/02/2024	307.85	
		IT	INTEREST RECEIVED	12/02/2024	24,050.00	
FINF30140002	46647PAA4 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	IT	INTEREST RECEIVED	04/15/2024	2,337.50	
		IT	INTEREST RECEIVED	10/15/2024	2,337.50	
FINF30140002	46647PAJ5 JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	IT	INTEREST RECEIVED	02/22/2024	958.50	
		IT	INTEREST RECEIVED	08/22/2024	958.50	
FINF30140002	46647PAK2 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	IT	INTEREST RECEIVED	01/24/2024	1,746.90	
		IT	INTEREST RECEIVED	07/24/2024	1,746.90	
FINF30140002	46647PBM7 JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	IT	INTEREST RECEIVED	01/24/2024	5,342.40	
		IT	INTEREST RECEIVED	07/24/2024	5,342.40	
FINF30140002	46647PBN5 JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	IT	INTEREST RECEIVED	04/22/2024	5,285.30	
		IT	INTEREST RECEIVED	10/22/2024	5,285.30	
FINF30140002	46647PBV7 JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	IT	INTEREST RECEIVED	04/22/2024	310.90	
		IT	INTEREST RECEIVED	10/22/2024	310.90	
FINF30140002	46647PCD6 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	IT	INTEREST RECEIVED	05/20/2024	820.63	
		IT	INTEREST RECEIVED	11/19/2024	820.63	
FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	IT	INTEREST RECEIVED	04/22/2024	2,367.75	
		IT	INTEREST RECEIVED	10/22/2024	2,367.75	
FINF30140002	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	IT	INTEREST RECEIVED	04/22/2024	3,577.60	
		IT	INTEREST RECEIVED	10/22/2024	3,577.60	
FINF30140002	46647PDY9 JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	IT	INTEREST RECEIVED	04/23/2024	5,003.20	
		IT	INTEREST RECEIVED	10/22/2024	3,577.60	
FINF30140002	46647PEC6 JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24	IS	INTEREST SOLD	09/26/2024	1,461.87	
		IS	INTEREST SOLD	10/08/2024	3,009.74	
		IB	INTEREST BOUGHT	03/14/2024	(264.58)	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	46647PEH5 JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24	IS	INTEREST SOLD	07/09/2024	1,845.37	
		IT	INTEREST RECEIVED	07/23/2024	4,935.80	
		IS	INTEREST SOLD	08/20/2024	200.10	
		IS	INTEREST SOLD	09/26/2024	513.59	
		IS	INTEREST SOLD	11/01/2024	1,162.06	
		IS	INTEREST SOLD	08/20/2024	944.98	
FINF30140002	46647PEK8 JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	IS	INTEREST SOLD	09/26/2024	1,356.61	
		IT	INTEREST RECEIVED	10/22/2024	8,072.40	
		IS	INTEREST SOLD	11/27/2024	1,569.63	
		IS	INTEREST SOLD	08/20/2024	205.88	
FINF30140002	46647PER3 JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	IB	INTEREST BOUGHT	09/12/2024	(992.62)	
		IS	INTEREST SOLD	09/26/2024	517.64	
		IB	INTEREST BOUGHT	11/25/2024	(385.38)	
FINF30140002	47214BAB4 JBS USA LUX SA / JBS USA 144A 7.250% 11/15/2053 DD 09/19/23	IS	INTEREST SOLD	12/06/2024	1,209.02	
		IB	INTEREST BOUGHT	03/14/2024	(704.86)	
		IB	INTEREST BOUGHT	04/04/2024	(3,141.67)	
		IB	INTEREST BOUGHT	04/08/2024	(4,809.17)	
		IS	INTEREST SOLD	04/11/2024	813.61	
		IB	INTEREST BOUGHT	04/17/2024	(2,303.89)	
		IT	INTEREST RECEIVED	05/15/2024	27,328.47	
		IB	INTEREST BOUGHT	05/30/2024	(151.04)	
		IB	INTEREST BOUGHT	05/30/2024	(90.63)	
		IS	INTEREST SOLD	06/03/2024	199.38	
		IS	INTEREST SOLD	06/28/2024	216.49	
		IS	INTEREST SOLD	07/09/2024	435.00	
		IS	INTEREST SOLD	07/10/2024	443.06	
		IS	INTEREST SOLD	08/15/2024	996.87	
		IS	INTEREST SOLD	08/20/2024	478.30	
FINF30140002	478160BV5 JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	IT	INTEREST RECEIVED	11/15/2024	15,202.25	
		IB	INTEREST BOUGHT	04/11/2024	(164.44)	
FINF30140002	48126BAA1 JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	IT	INTEREST RECEIVED	09/03/2024	740.00	
		IT	INTEREST RECEIVED	01/08/2024	2,538.00	
		IT	INTEREST RECEIVED	07/08/2024	2,538.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	482480AM2	KLA CORP 4.950% 07/15/2052 DD 06/23/22	IT	INTEREST RECEIVED	01/16/2024	4,950.00	
			IT	INTEREST RECEIVED	07/15/2024	4,950.00	
FINF30140002	48305QAD5	KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	IT	INTEREST RECEIVED	05/01/2024	3,423.75	
			IT	INTEREST RECEIVED	11/01/2024	3,423.75	
FINF30140002	48305QAE3	KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	IT	INTEREST RECEIVED	05/01/2024	3,102.70	
			IT	INTEREST RECEIVED	11/01/2024	3,102.70	
FINF30140002	48305QAF0	KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	IT	INTEREST RECEIVED	06/03/2024	4,285.25	
			IT	INTEREST RECEIVED	12/02/2024	4,285.25	
FINF30140002	48305QAG8	KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	IT	INTEREST RECEIVED	06/03/2024	6,454.30	
			IT	INTEREST RECEIVED	12/02/2024	6,454.30	
FINF30140002	49177JAM4	KENVUE INC 5.100% 03/22/2043 DD 09/22/23	IT	INTEREST RECEIVED	03/22/2024	510.00	
			IB	INTEREST BOUGHT	04/11/2024	(107.67)	
			IT	INTEREST RECEIVED	09/23/2024	1,530.00	
FINF30140002	49177JAP7	KENVUE INC 5.050% 03/22/2053 DD 09/22/23	IT	INTEREST RECEIVED	03/22/2024	2,550.25	
			IS	INTEREST SOLD	09/13/2024	2,422.74	
FINF30140002	49427RAR3	KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	IB	INTEREST BOUGHT	10/25/2024	(294.44)	
			IT	INTEREST RECEIVED	11/15/2024	331.25	
FINF30140002	49427RAS1	KILROY REALTY LP 6.250% 01/15/2036 DD 01/12/24	IB	INTEREST BOUGHT	10/25/2024	(260.42)	
			IB	INTEREST BOUGHT	11/01/2024	(276.04)	
FINF30140002	494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	IT	INTEREST RECEIVED	01/16/2024	3,648.75	
			IT	INTEREST RECEIVED	07/15/2024	3,648.75	
			IS	INTEREST SOLD	12/12/2024	2,979.81	
FINF30140002	494550BH8	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	IT	INTEREST RECEIVED	03/01/2024	4,940.63	
			IT	INTEREST RECEIVED	09/03/2024	4,940.63	
FINF30140002	494550BU9	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	IB	INTEREST BOUGHT	01/11/2024	(1,886.81)	
			IB	INTEREST BOUGHT	01/16/2024	(928.13)	
			IT	INTEREST RECEIVED	03/01/2024	3,850.00	
			IT	INTEREST RECEIVED	09/03/2024	3,850.00	

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	494550BW5	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	IT	INTEREST RECEIVED	03/01/2024	1,755.00	
			IT	INTEREST RECEIVED	09/03/2024	1,755.00	
FINF30140002	49456BAH4	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	IS	INTEREST SOLD	01/11/2024	555.00	
			IS	INTEREST SOLD	01/16/2024	312.19	
			IS	INTEREST SOLD	03/06/2024	659.06	
			IT	INTEREST RECEIVED	06/03/2024	1,526.25	
			IT	INTEREST RECEIVED	12/02/2024	1,526.25	
FINF30140002	49456BAJ0	KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	IT	INTEREST RECEIVED	02/15/2024	5,176.25	
			IB	INTEREST BOUGHT	03/06/2024	(132.56)	
			IB	INTEREST BOUGHT	03/14/2024	(101.70)	
			IS	INTEREST SOLD	04/11/2024	196.39	
			IS	INTEREST SOLD	07/09/2024	1,010.00	
			IT	INTEREST RECEIVED	08/15/2024	5,050.00	
FINF30140002	49456BAQ4	KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	IT	INTEREST RECEIVED	03/01/2024	3,770.00	
			IS	INTEREST SOLD	08/02/2024	1,417.72	
			IT	INTEREST RECEIVED	09/03/2024	2,080.00	
FINF30140002	49456BAS0	KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	IT	INTEREST RECEIVED	02/01/2024	3,575.00	
			IT	INTEREST RECEIVED	08/01/2024	3,575.00	
			IS	INTEREST SOLD	08/20/2024	68.61	
			IS	INTEREST SOLD	09/27/2024	910.00	
FINF30140002	49456BAT8	KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21	IT	INTEREST RECEIVED	02/15/2024	4,410.00	
			IS	INTEREST SOLD	08/02/2024	835.00	
			IT	INTEREST RECEIVED	08/15/2024	3,510.00	
			IS	INTEREST SOLD	09/27/2024	819.00	
FINF30140002	49456BAW1	KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	IB	INTEREST BOUGHT	01/31/2024	(2,316.25)	
			IB	INTEREST BOUGHT	01/31/2024	(3,951.25)	
			IT	INTEREST RECEIVED	02/01/2024	10,491.25	
			IS	INTEREST SOLD	03/01/2024	476.88	
			IS	INTEREST SOLD	03/05/2024	334.57	
			IS	INTEREST SOLD	03/07/2024	218.00	
			IS	INTEREST SOLD	03/07/2024	109.00	
			IB	INTEREST BOUGHT	03/14/2024	(130.19)	
			IS	INTEREST SOLD	04/11/2024	211.94	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	50077LAB2 KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	IS	INTEREST SOLD	07/09/2024	1,076.38	
		IS	INTEREST SOLD	07/29/2024	1,212.62	
		IT	INTEREST RECEIVED	08/01/2024	1,771.25	
		IS	INTEREST SOLD	08/02/2024	9.84	
		IT	INTEREST RECEIVED	06/03/2024	1,203.13	
FINF30140002	50077LAM8 KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	IS	INTEREST SOLD	10/21/2024	935.76	
		IT	INTEREST RECEIVED	01/16/2024	9,230.00	
FINF30140002	50077LAZ9 KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	IT	INTEREST RECEIVED	07/15/2024	9,230.00	
		IT	INTEREST RECEIVED	04/01/2024	3,412.50	
FINF30140002	50077LBJ4 KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	IT	INTEREST RECEIVED	10/01/2024	3,412.50	
		IT	INTEREST RECEIVED	06/03/2024	3,300.00	
FINF30140002	50222CAB6 LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24	IT	INTEREST RECEIVED	12/02/2024	3,300.00	
		IS	INTEREST SOLD	04/02/2024	52.97	
FINF30140002	532457BU1 ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	IT	INTEREST RECEIVED	03/15/2024	933.75	
FINF30140002	532457CG1 ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	IT	INTEREST RECEIVED	09/16/2024	933.75	
		IT	INTEREST RECEIVED	02/27/2024	7,458.75	
FINF30140002	532457CH9 ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	IB	INTEREST BOUGHT	03/14/2024	(46.04)	
		IT	INTEREST RECEIVED	08/27/2024	7,946.25	
		IT	INTEREST RECEIVED	02/27/2024	7,796.25	
FINF30140002	532457CM8 ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	IT	INTEREST RECEIVED	08/27/2024	7,796.25	
		IT	INTEREST RECEIVED	08/09/2024	5,125.00	
FINF30140002	532457CN6 ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	IB	INTEREST BOUGHT	04/11/2024	(263.50)	
FINF30140002	532457CS5 ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	IT	INTEREST RECEIVED	08/09/2024	12,750.00	
		IS	INTEREST SOLD	08/20/2024	21.04	
FINF30140002	539830AZ2 LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	IS	INTEREST SOLD	09/26/2024	176.75	
		IT	INTEREST RECEIVED	03/15/2024	4,122.50	
FINF30140002	539830BK4 LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	IT	INTEREST RECEIVED	09/16/2024	4,122.50	
		IS	INTEREST SOLD	01/23/2024	552.50	

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	539830BN8	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	IB	INTEREST BOUGHT	09/20/2024	(31.24)	
FINF30140002	539830BX6	LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	IS	INTEREST SOLD	01/23/2024	2,099.50	
FINF30140002	539830CB3	LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	IT	INTEREST RECEIVED	02/15/2024	2,860.00	
			IT	INTEREST RECEIVED	08/15/2024	2,860.00	
			IS	INTEREST SOLD	09/20/2024	227.50	
FINF30140002	548661EF0	LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	IT	INTEREST RECEIVED	04/01/2024	4,227.50	
			IS	INTEREST SOLD	07/12/2024	624.24	
			IS	INTEREST SOLD	07/18/2024	661.32	
			IS	INTEREST SOLD	09/26/2024	648.96	
			IT	INTEREST RECEIVED	10/01/2024	1,335.00	
FINF30140002	548661EJ2	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	IB	INTEREST BOUGHT	01/18/2024	(568.44)	
			IB	INTEREST BOUGHT	01/29/2024	(487.57)	
			IT	INTEREST RECEIVED	04/01/2024	4,037.50	
			IB	INTEREST BOUGHT	06/20/2024	(373.06)	
			IB	INTEREST BOUGHT	07/02/2024	(590.87)	
			IT	INTEREST RECEIVED	10/01/2024	6,056.25	
FINF30140002	548661EM5	LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	IS	INTEREST SOLD	01/18/2024	581.25	
			IS	INTEREST SOLD	01/29/2024	487.50	
			IS	INTEREST SOLD	02/09/2024	2,048.44	
			IS	INTEREST SOLD	02/28/2024	935.16	
			IS	INTEREST SOLD	02/28/2024	935.16	
			IT	INTEREST RECEIVED	04/15/2024	14,062.50	
			IS	INTEREST SOLD	04/30/2024	11.72	
			IS	INTEREST SOLD	04/30/2024	257.81	
			IS	INTEREST SOLD	06/13/2024	543.75	
			IS	INTEREST SOLD	06/14/2024	184.38	
			IS	INTEREST SOLD	06/20/2024	406.25	
			IS	INTEREST SOLD	07/02/2024	541.41	
			IS	INTEREST SOLD	07/12/2024	1,087.50	
			IS	INTEREST SOLD	07/17/2024	575.00	
			IS	INTEREST SOLD	07/22/2024	606.25	
			IS	INTEREST SOLD	08/02/2024	501.56	
			IS	INTEREST SOLD	08/20/2024	585.94	

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	548661EN3	LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	IT	INTEREST RECEIVED	03/15/2024	1,160.00	
			IT	INTEREST RECEIVED	09/16/2024	1,160.00	
FINF30140002	55336VAM2	MPLX LP 4.500% 04/15/2038 DD 02/08/18	IT	INTEREST RECEIVED	04/15/2024	10,687.50	
			IT	INTEREST RECEIVED	10/15/2024	10,687.50	
FINF30140002	55336VBT6	MPLX LP 4.950% 03/14/2052 DD 03/14/22	IS	INTEREST SOLD	03/07/2024	3,139.95	
			IT	INTEREST RECEIVED	03/14/2024	940.50	
			IS	INTEREST SOLD	08/02/2024	721.05	
FINF30140002	55903VBD4	WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	IB	INTEREST BOUGHT	03/14/2024	(627.74)	
			IT	INTEREST RECEIVED	03/15/2024	19,063.75	
			IB	INTEREST BOUGHT	08/12/2024	(2,371.40)	
			IT	INTEREST RECEIVED	09/16/2024	21,967.50	
			IS	INTEREST SOLD	10/21/2024	202.00	
FINF30140002	55903VBE2	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	IB	INTEREST BOUGHT	02/21/2024	(779.72)	
			IB	INTEREST BOUGHT	03/01/2024	(3,792.92)	
			IB	INTEREST BOUGHT	03/01/2024	(711.17)	
			IB	INTEREST BOUGHT	03/01/2024	(3,081.74)	
			IB	INTEREST BOUGHT	03/05/2024	(1,942.16)	
			IB	INTEREST BOUGHT	03/14/2024	(639.05)	
			IT	INTEREST RECEIVED	03/15/2024	51,924.10	
			IS	INTEREST SOLD	08/12/2024	2,414.13	
			IS	INTEREST SOLD	08/20/2024	885.39	
			IS	INTEREST SOLD	08/21/2024	1,782.21	
			IT	INTEREST RECEIVED	09/16/2024	45,883.43	
			IS	INTEREST SOLD	09/26/2024	62.83	
			IS	INTEREST SOLD	10/09/2024	651.19	
			IS	INTEREST SOLD	10/10/2024	89.25	
			IS	INTEREST SOLD	10/10/2024	89.25	
			IS	INTEREST SOLD	10/10/2024	160.66	
			IS	INTEREST SOLD	10/11/2024	352.73	
			IS	INTEREST SOLD	10/15/2024	299.89	
			IS	INTEREST SOLD	10/16/2024	177.08	
			IS	INTEREST SOLD	10/17/2024	479.83	
			IB	INTEREST BOUGHT	11/12/2024	(447.70)	
			IB	INTEREST BOUGHT	11/14/2024	(1,095.32)	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	IS	INTEREST SOLD	12/13/2024	377.01	
		IS	INTEREST SOLD	12/13/2024	439.84	
		IS	INTEREST SOLD	12/13/2024	377.01	
		IB	INTEREST BOUGHT	12/18/2024	(398.43)	
		IB	INTEREST BOUGHT	12/18/2024	(863.26)	
		IT	INTEREST RECEIVED	03/15/2024	3,234.60	
FINF30140002	56585AAF9 MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	IS	INTEREST SOLD	08/12/2024	220.13	
		IS	INTEREST SOLD	08/19/2024	576.54	
		IS	INTEREST SOLD	08/20/2024	928.45	
		IS	INTEREST SOLD	08/27/2024	1,091.68	
		IB	INTEREST BOUGHT	11/12/2024	(938.93)	
		IB	INTEREST BOUGHT	11/12/2024	(469.47)	
FINF30140002	56585AAH5 MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	IT	INTEREST RECEIVED	03/01/2024	1,625.00	
		IT	INTEREST RECEIVED	09/03/2024	1,625.00	
FINF30140002	571676AH8 MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	IT	INTEREST RECEIVED	03/15/2024	1,662.50	
		IT	INTEREST RECEIVED	09/16/2024	1,662.50	
FINF30140002	571748BC5 MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	IT	INTEREST RECEIVED	04/01/2024	105.00	
		IS	INTEREST SOLD	07/02/2024	53.08	
FINF30140002	571748BJ0 MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	IT	INTEREST RECEIVED	01/30/2024	1,848.75	
		IT	INTEREST RECEIVED	07/30/2024	1,848.75	
FINF30140002	571748BV3 MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	IT	INTEREST RECEIVED	03/15/2024	2,327.50	
		IT	INTEREST RECEIVED	09/16/2024	2,327.50	
FINF30140002	571748BX9 MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	IT	INTEREST RECEIVED	03/15/2024	874.00	
		IT	INTEREST RECEIVED	09/16/2024	855.00	
FINF30140002	58933YBA2 MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	IB	INTEREST BOUGHT	04/11/2024	(270.23)	
		IT	INTEREST RECEIVED	09/16/2024	1,086.22	
FINF30140002	58933YBF1 MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	IT	INTEREST RECEIVED	06/24/2024	528.75	
		IT	INTEREST RECEIVED	12/24/2024	528.75	
FINF30140002		IB	INTEREST BOUGHT	02/02/2024	(536.25)	
		IT	INTEREST RECEIVED	06/10/2024	1,856.25	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	58933YBL8 MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	IT	INTEREST RECEIVED	12/10/2024	1,856.25	
		IT	INTEREST RECEIVED	05/17/2024	10,290.00	
FINF30140002	58933YBM6 MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23	IT	INTEREST RECEIVED	11/18/2024	10,290.00	
		IS	INTEREST SOLD	02/02/2024	1,041.67	
FINF30140002	58933YBN4 MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	IS	INTEREST SOLD	03/22/2024	3,211.81	
		IT	INTEREST RECEIVED	05/17/2024	4,635.00	
FINF30140002	59156RAY4 METLIFE INC 5.875% 02/06/2041 DD 08/06/10	IT	INTEREST RECEIVED	11/18/2024	4,635.00	
		IT	INTEREST RECEIVED	02/06/2024	6,609.38	
FINF30140002	59156RBD9 METLIFE INC 4.125% 08/13/2042 DD 08/13/12	IT	INTEREST RECEIVED	08/06/2024	6,609.38	
		IS	INTEREST SOLD	08/09/2024	24.48	
FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	IT	INTEREST RECEIVED	02/13/2024	1,650.00	
		IB	INTEREST BOUGHT	08/09/2024	(1,008.33)	
FINF30140002	59156RBL1 METLIFE INC VAR RT 12/15/2044 DD 09/15/14	IT	INTEREST RECEIVED	08/13/2024	2,681.25	
		IT	INTEREST RECEIVED	03/15/2024	1,711.36	
FINF30140002	59156RBN7 METLIFE INC 4.050% 03/01/2045 DD 03/05/15	IT	INTEREST RECEIVED	06/17/2024	1,711.36	
		IT	INTEREST RECEIVED	09/16/2024	1,711.36	
FINF30140002	59156RCC0 METLIFE INC 5.000% 07/15/2052 DD 07/11/22	IT	INTEREST RECEIVED	12/16/2024	1,711.36	
		IT	INTEREST RECEIVED	03/01/2024	2,025.00	
FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	IT	INTEREST RECEIVED	09/03/2024	2,025.00	
		IT	INTEREST RECEIVED	01/16/2024	1,250.00	
FINF30140002	59156RCD8 METLIFE INC 5.250% 01/15/2054 DD 01/06/23	IT	INTEREST RECEIVED	07/15/2024	1,250.00	
		IS	INTEREST SOLD	12/06/2024	979.17	
FINF30140002	594918BS2 MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	IT	INTEREST RECEIVED	01/16/2024	15,618.75	
		IB	INTEREST BOUGHT	04/11/2024	(438.96)	
FINF30140002	594918BS2 MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	IT	INTEREST RECEIVED	07/15/2024	16,537.50	
		IT	INTEREST RECEIVED	02/08/2024	4,398.75	
FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	IS	INTEREST SOLD	04/08/2024	667.00	
		IT	INTEREST RECEIVED	08/08/2024	2,397.75	
FINF30140002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	IS	INTEREST SOLD	11/01/2024	1,105.63	
		IB	INTEREST BOUGHT	05/31/2024	(820.62)	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	IT	INTEREST RECEIVED	06/03/2024	7,019.50	
		IT	INTEREST RECEIVED	12/02/2024	7,019.50	
		IS	INTEREST SOLD	01/23/2024	562.29	
		IS	INTEREST SOLD	01/24/2024	412.19	
		IT	INTEREST RECEIVED	03/18/2024	4,585.97	
FINF30140002	595620AY1 MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	IS	INTEREST SOLD	05/31/2024	390.28	
		IT	INTEREST RECEIVED	09/17/2024	3,636.65	
		IS	INTEREST SOLD	02/09/2024	2,346.50	
		IS	INTEREST SOLD	03/01/2024	848.25	
		IT	INTEREST RECEIVED	02/15/2024	1,305.00	
FINF30140002	59562EAH8 MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	IT	INTEREST RECEIVED	08/15/2024	1,305.00	
		IT	INTEREST RECEIVED	01/26/2024	10,237.50	
		IS	INTEREST SOLD	07/09/2024	1,120.62	
		IT	INTEREST RECEIVED	07/26/2024	9,000.00	
		IS	INTEREST SOLD	08/20/2024	105.00	
FINF30140002	60284MAB8 MINERA MEXICO SA DE CV 144A 4.500% 01/26/2050 DD 09/26/19	IS	INTEREST SOLD	09/26/2024	300.00	
		IT	INTEREST RECEIVED	06/17/2024	4,455.00	
		IT	INTEREST RECEIVED	12/16/2024	4,455.00	
		IT	INTEREST RECEIVED	01/22/2024	5,956.50	
		IT	INTEREST RECEIVED	07/22/2024	5,956.50	
FINF30140002	610202BP7 MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	IT	INTEREST RECEIVED	01/22/2024	656.25	
		IT	INTEREST RECEIVED	07/22/2024	656.25	
		IT	INTEREST RECEIVED	01/22/2024	656.25	
		IT	INTEREST RECEIVED	01/29/2024	4,622.50	
		IT	INTEREST RECEIVED	07/22/2024	656.25	
FINF30140002	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	IT	INTEREST RECEIVED	01/19/2024	2,379.20	
		IT	INTEREST RECEIVED	07/29/2024	4,622.50	
		IT	INTEREST RECEIVED	01/19/2024	2,379.20	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
FINF30140002	61746BEG7 MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	IB	INTEREST BOUGHT	03/14/2024	(297.59)	
		IS	INTEREST SOLD	07/09/2024	1,947.26	
		IT	INTEREST RECEIVED	07/18/2024	1,913.10	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
FINF30140002	61747YDY8 MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
FINF30140002	61747YFB6 MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
FINF30140002	61747YFL4 MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24	IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	
		IS	INTEREST SOLD	03/05/2024	1,355.87	
		IT	INTEREST RECEIVED	07/19/2024	2,379.20	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	61747YFR1	MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24	IS	INTEREST SOLD	11/01/2024	1,094.72
			IS	INTEREST SOLD	04/22/2024	29.16
FINF30140002	61747YFT7	MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	IS	INTEREST SOLD	04/22/2024	36.44
			IS	INTEREST SOLD	08/20/2024	229.06
FINF30140002	63111XAK7	NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	IS	INTEREST SOLD	09/26/2024	544.56
			IT	INTEREST RECEIVED	02/15/2024	750.36
FINF30140002	63111XAL5	NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	IB	INTEREST BOUGHT	03/14/2024	(95.86)
			IS	INTEREST SOLD	04/11/2024	185.11
			IT	INTEREST RECEIVED	08/15/2024	595.00
			IT	INTEREST RECEIVED	06/28/2024	3,507.50
FINF30140002	63946BAJ9	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	IT	INTEREST RECEIVED	12/30/2024	3,507.50
			IT	INTEREST RECEIVED	01/16/2024	1,023.50
FINF30140002	64105MAD3	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24	IT	INTEREST RECEIVED	07/15/2024	1,023.50
			IS	INTEREST SOLD	03/22/2024	77.92
FINF30140002	641062AL8	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	IS	INTEREST SOLD	03/27/2024	85.00
			IS	INTEREST SOLD	03/28/2024	215.33
			IB	INTEREST BOUGHT	04/11/2024	(123.25)
			IS	INTEREST SOLD	05/20/2024	1,445.00
			IS	INTEREST SOLD	05/21/2024	684.25
			IT	INTEREST RECEIVED	03/25/2024	4,290.00
FINF30140002	641062AN4	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	IS	INTEREST SOLD	08/20/2024	3,479.67
			IT	INTEREST RECEIVED	03/25/2024	1,700.00
FINF30140002	641423BU1	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	IS	INTEREST SOLD	08/15/2024	1,331.67
			IT	INTEREST RECEIVED	01/02/2024	675.00
FINF30140002	641423CA4	NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	IT	INTEREST RECEIVED	07/01/2024	675.00
			IT	INTEREST RECEIVED	05/15/2024	2,861.25
FINF30140002	641423CF3	NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	IT	INTEREST RECEIVED	11/15/2024	2,861.25
			IT	INTEREST RECEIVED	05/01/2024	3,392.50
			IT	INTEREST RECEIVED	11/01/2024	3,392.50



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	649322AH7	NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	IT	INTEREST RECEIVED	02/01/2024	733.20	
			IT	INTEREST RECEIVED	08/01/2024	733.20	
FINF30140002	649322AJ3	NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	IT	INTEREST RECEIVED	02/01/2024	586.35	
			IT	INTEREST RECEIVED	08/01/2024	586.35	
FINF30140002	65339KCQ1	NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	IS	INTEREST SOLD	01/05/2024	1,481.67	
FINF30140002	65473QBF9	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	IT	INTEREST RECEIVED	05/15/2024	6,671.88	
			IT	INTEREST RECEIVED	11/15/2024	6,671.88	
FINF30140002	655844BX5	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	IT	INTEREST RECEIVED	05/01/2024	985.50	
			IT	INTEREST RECEIVED	11/01/2024	985.50	
FINF30140002	655844CU0	NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	IT	INTEREST RECEIVED	03/15/2024	1,400.73	
			IT	INTEREST RECEIVED	09/16/2024	2,231.25	
FINF30140002	665772CJ6	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	IT	INTEREST RECEIVED	02/15/2024	3,485.00	
			IT	INTEREST RECEIVED	08/15/2024	3,485.00	
FINF30140002	665772CR8	NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	IT	INTEREST RECEIVED	03/01/2024	2,682.50	
			IT	INTEREST RECEIVED	09/03/2024	2,682.50	
FINF30140002	665772CU1	NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	IT	INTEREST RECEIVED	04/01/2024	1,280.00	
			IT	INTEREST RECEIVED	10/01/2024	1,280.00	
FINF30140002	665772CV9	NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	IT	INTEREST RECEIVED	06/03/2024	2,700.00	
			IT	INTEREST RECEIVED	12/02/2024	2,700.00	
FINF30140002	665772CX5	NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	IT	INTEREST RECEIVED	05/15/2024	4,335.00	
			IT	INTEREST RECEIVED	11/15/2024	4,335.00	
FINF30140002	666807BH4	NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	IT	INTEREST RECEIVED	06/03/2024	10,568.75	
			IT	INTEREST RECEIVED	12/02/2024	10,568.75	
FINF30140002	666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	IB	INTEREST BOUGHT	03/14/2024	(333.59)	
			IS	INTEREST SOLD	04/11/2024	492.56	
			IT	INTEREST RECEIVED	04/15/2024	5,541.25	
			IS	INTEREST SOLD	09/26/2024	630.81	
			IT	INTEREST RECEIVED	10/15/2024	4,836.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	666807BT8	NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	IT	INTEREST RECEIVED	05/01/2024	1,673.75	
			IT	INTEREST RECEIVED	11/01/2024	1,673.75	
FINF30140002	666807CJ9	NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	IT	INTEREST RECEIVED	03/15/2024	1,980.00	
			IS	INTEREST SOLD	07/09/2024	627.00	
			IS	INTEREST SOLD	08/20/2024	639.37	
			IT	INTEREST RECEIVED	09/16/2024	247.50	
			IS	INTEREST SOLD	09/26/2024	15.12	
FINF30140002	666807CM2	NORTHROP GRUMMAN CORP 5.200% 06/01/2054 DD 01/31/24	IB	INTEREST BOUGHT	03/14/2024	(127.11)	
			IS	INTEREST SOLD	04/11/2024	205.11	
FINF30140002	667274AC8	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	IT	INTEREST RECEIVED	05/01/2024	1,917.00	
			IT	INTEREST RECEIVED	11/01/2024	1,917.00	
FINF30140002	66989HAH1	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	IB	INTEREST BOUGHT	04/11/2024	(757.78)	
			IT	INTEREST RECEIVED	05/06/2024	12,760.00	
			IS	INTEREST SOLD	10/31/2024	1,925.00	
			IS	INTEREST SOLD	11/04/2024	2,066.78	
			IT	INTEREST RECEIVED	11/06/2024	8,690.00	
			IS	INTEREST SOLD	11/14/2024	141.78	
FINF30140002	67021CAT4	NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	IT	INTEREST RECEIVED	03/15/2024	4,207.50	
			IT	INTEREST RECEIVED	09/16/2024	4,207.50	
FINF30140002	67066GAG9	NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	IT	INTEREST RECEIVED	04/01/2024	3,325.00	
			IT	INTEREST RECEIVED	10/01/2024	3,325.00	
FINF30140002	674599CJ2	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	IT	INTEREST RECEIVED	04/15/2024	1,870.00	
			IS	INTEREST SOLD	08/02/2024	588.50	
			IT	INTEREST RECEIVED	10/15/2024	880.00	
FINF30140002	674599DH5	OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	IT	INTEREST RECEIVED	06/17/2024	596.25	
			IT	INTEREST RECEIVED	12/16/2024	596.25	
FINF30140002	674599DJ1	OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	IT	INTEREST RECEIVED	03/15/2024	3,875.00	
			IT	INTEREST RECEIVED	09/16/2024	3,875.00	
FINF30140002	674599DL6	OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	IT	INTEREST RECEIVED	03/15/2024	825.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	674599EM3 OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	IT	INTEREST RECEIVED	09/16/2024	825.00	
		IB	INTEREST BOUGHT	09/18/2024	(830.19)	
		IS	INTEREST SOLD	09/26/2024	302.50	
		IS	INTEREST SOLD	09/27/2024	51.26	
		IS	INTEREST SOLD	09/27/2024	615.08	
FINF30140002	677050AN6 OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	IB	INTEREST BOUGHT	10/07/2024	(1,252.86)	
		IB	INTEREST BOUGHT	03/14/2024	(457.31)	
		IT	INTEREST RECEIVED	04/01/2024	11,867.50	
		IS	INTEREST SOLD	04/11/2024	28.06	
		IT	INTEREST RECEIVED	10/01/2024	11,362.50	
FINF30140002	677050AQ9 OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	IT	INTEREST RECEIVED	02/01/2024	3,281.25	
FINF30140002	677050AS5 OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	IT	INTEREST RECEIVED	08/01/2024	3,281.25	
		IT	INTEREST RECEIVED	04/01/2024	4,837.50	
FINF30140002	677050AU0 OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	IT	INTEREST RECEIVED	10/01/2024	4,837.50	
		IT	INTEREST RECEIVED	06/03/2024	2,879.56	
FINF30140002	677052AA0 OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	IT	INTEREST RECEIVED	12/02/2024	2,945.00	
		IT	INTEREST RECEIVED	05/01/2024	11,287.50	
FINF30140002	68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	IT	INTEREST RECEIVED	11/01/2024	11,287.50	
		IT	INTEREST RECEIVED	04/01/2024	17,005.00	
FINF30140002	68233JBV5 ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	IT	INTEREST RECEIVED	09/30/2024	17,005.00	
		IT	INTEREST RECEIVED	05/15/2024	3,422.50	
FINF30140002	68233JCM4 ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	IS	INTEREST SOLD	07/29/2024	684.50	
		IS	INTEREST SOLD	08/01/2024	351.50	
		IS	INTEREST SOLD	08/20/2024	341.74	
		IS	INTEREST SOLD	09/26/2024	201.96	
		IS	INTEREST SOLD	02/09/2024	1,485.00	
FINF30140002	68389XAV7 ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	IS	INTEREST SOLD	02/12/2024	1,111.69	
		IT	INTEREST RECEIVED	03/15/2024	866.25	
		IS	INTEREST SOLD	07/29/2024	644.88	
		IT	INTEREST RECEIVED	01/08/2024	9,847.00	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	68389XBF1	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	IS	INTEREST SOLD	01/16/2024	105.11
			IS	INTEREST SOLD	01/22/2024	175.58
			IS	INTEREST SOLD	04/22/2024	1,527.93
			IT	INTEREST RECEIVED	05/15/2024	5,671.88
FINF30140002	68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	IT	INTEREST RECEIVED	11/15/2024	5,671.88
			IT	INTEREST RECEIVED	01/16/2024	1,251.25
FINF30140002	68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	IT	INTEREST RECEIVED	07/15/2024	1,251.25
			IT	INTEREST RECEIVED	01/16/2024	3,700.00
FINF30140002	68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	IT	INTEREST RECEIVED	07/15/2024	3,700.00
			IT	INTEREST RECEIVED	05/15/2024	5,320.00
FINF30140002	68389XBQ7	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	IT	INTEREST RECEIVED	11/15/2024	5,320.00
			IT	INTEREST RECEIVED	05/15/2024	1,600.00
FINF30140002	68389XBX2	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	IT	INTEREST RECEIVED	11/15/2024	1,600.00
			IS	INTEREST SOLD	02/16/2024	675.00
FINF30140002	68389XBZ7	ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	IB	INTEREST BOUGHT	09/12/2024	(1,529.50)
			IB	INTEREST BOUGHT	09/18/2024	(668.00)
			IT	INTEREST RECEIVED	10/01/2024	2,430.00
			IB	INTEREST BOUGHT	03/14/2024	(514.04)
FINF30140002	68389XCA1	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	IT	INTEREST RECEIVED	03/25/2024	9,125.00
			IS	INTEREST SOLD	04/11/2024	48.67
			IT	INTEREST RECEIVED	09/25/2024	8,577.50
			IS	INTEREST SOLD	02/16/2024	1,392.37
			IT	INTEREST RECEIVED	03/25/2024	3,357.50
			IB	INTEREST BOUGHT	04/22/2024	(251.81)
			IS	INTEREST SOLD	08/08/2024	1,386.34
			IS	INTEREST SOLD	08/20/2024	556.84
			IB	INTEREST BOUGHT	09/18/2024	(1,044.01)
			IT	INTEREST RECEIVED	09/25/2024	3,555.00
			IS	INTEREST SOLD	09/26/2024	3.84
			IB	INTEREST BOUGHT	11/06/2024	(427.37)
			IB	INTEREST BOUGHT	11/06/2024	(269.92)
			IB	INTEREST BOUGHT	12/13/2024	(385.12)



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	68389XCK9	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	IS	INTEREST SOLD	02/23/2024	3,289.00	
			IB	INTEREST BOUGHT	03/14/2024	(479.17)	
			IS	INTEREST SOLD	04/11/2024	582.67	
			IT	INTEREST RECEIVED	05/09/2024	30,360.00	
			IS	INTEREST SOLD	05/16/2024	120.75	
			IS	INTEREST SOLD	05/16/2024	120.75	
			IS	INTEREST SOLD	05/20/2024	253.00	
			IS	INTEREST SOLD	06/07/2024	697.67	
			IS	INTEREST SOLD	07/09/2024	460.00	
			IS	INTEREST SOLD	07/25/2024	1,529.50	
			IS	INTEREST SOLD	08/20/2024	483.96	
			IS	INTEREST SOLD	09/26/2024	656.46	
			IT	INTEREST RECEIVED	11/12/2024	8,797.50	
			IT	INTEREST RECEIVED	02/06/2024	5,133.75	
FINF30140002	68389XCQ6	ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	IS	INTEREST SOLD	02/16/2024	138.75	
			IS	INTEREST SOLD	02/21/2024	92.50	
			IS	INTEREST SOLD	02/21/2024	92.50	
			IS	INTEREST SOLD	02/22/2024	37.00	
			IB	INTEREST BOUGHT	03/14/2024	(117.17)	
			IS	INTEREST SOLD	04/11/2024	200.42	
			IB	INTEREST BOUGHT	10/07/2024	(126.91)	
FINF30140002	68389XCU7	ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	IS	INTEREST SOLD	10/07/2024	141.84	
			IB	INTEREST BOUGHT	10/07/2024	(141.84)	
			IB	INTEREST BOUGHT	11/06/2024	(407.60)	
			IB	INTEREST BOUGHT	11/06/2024	(145.57)	
			IB	INTEREST BOUGHT	10/07/2024	(129.86)	
FINF30140002	68389XCV5	ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	IS	INTEREST SOLD	10/07/2024	145.14	
			IS	INTEREST SOLD	10/07/2024	68.75	
			IB	INTEREST BOUGHT	10/07/2024	(68.75)	
			IB	INTEREST BOUGHT	10/07/2024	(145.14)	
			IB	INTEREST BOUGHT	10/07/2024	(68.75)	
FINF30140002	69047QAD4	OVINTIV INC 7.100% 07/15/2053 DD 05/31/23	IB	INTEREST BOUGHT	09/18/2024	(1,739.50)	
			IS	INTEREST SOLD	09/20/2024	128.19	
			IS	INTEREST SOLD	09/26/2024	70.01	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	693304BE6	PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	IS	INTEREST SOLD	09/26/2024	770.15
			IS	INTEREST SOLD	09/27/2024	355.00
			IS	INTEREST SOLD	10/01/2024	74.94
			IS	INTEREST SOLD	11/22/2024	1,001.89
			IT	INTEREST RECEIVED	02/15/2024	2,625.00
FINF30140002	693475BU8	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	IT	INTEREST RECEIVED	08/15/2024	2,625.00
			IS	INTEREST SOLD	02/13/2024	863.19
			IS	INTEREST SOLD	03/08/2024	1,317.71
			IS	INTEREST SOLD	03/11/2024	2,827.34
			IB	INTEREST BOUGHT	10/30/2024	(114.58)
FINF30140002	693475BW4	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24	IS	INTEREST SOLD	02/13/2024	480.10
			IS	INTEREST SOLD	02/21/2024	525.82
			IS	INTEREST SOLD	03/05/2024	677.97
			IB	INTEREST BOUGHT	03/14/2024	(286.95)
			IS	INTEREST SOLD	07/09/2024	921.56
FINF30140002	69352PAT0	PPL CAPITAL FUNDING INC 5.250% 09/01/2034 DD 08/09/24	IS	INTEREST SOLD	10/31/2024	1,554.58
FINF30140002	694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	IT	INTEREST RECEIVED	02/01/2024	3,547.50
FINF30140002	694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	IT	INTEREST RECEIVED	08/01/2024	3,547.50
			IT	INTEREST RECEIVED	02/01/2024	3,850.00
FINF30140002	694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	IB	INTEREST BOUGHT	03/13/2024	(102.08)
			IT	INTEREST RECEIVED	08/01/2024	4,287.50
			IT	INTEREST RECEIVED	01/02/2024	3,341.25
			IB	INTEREST BOUGHT	03/18/2024	(582.31)
			IB	INTEREST BOUGHT	03/18/2024	(52.94)
			IB	INTEREST BOUGHT	03/22/2024	(334.12)
			IB	INTEREST BOUGHT	03/25/2024	(57.75)
			IB	INTEREST BOUGHT	04/15/2024	(357.50)
			IB	INTEREST BOUGHT	04/15/2024	(429.00)
			IB	INTEREST BOUGHT	04/16/2024	(144.37)
			IB	INTEREST BOUGHT	04/17/2024	(189.48)
			IB	INTEREST BOUGHT	04/19/2024	(445.50)
			IB	INTEREST BOUGHT	04/19/2024	(772.20)
			IB	INTEREST BOUGHT	05/06/2024	(343.75)

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	IT	INTEREST RECEIVED	07/01/2024	10,147.50
			IB	INTEREST BOUGHT	12/06/2024	(959.06)
			IT	INTEREST RECEIVED	01/02/2024	8,280.00
FINF30140002	694308JU2	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	IT	INTEREST RECEIVED	07/01/2024	8,280.00
			IT	INTEREST RECEIVED	06/03/2024	3,885.00
FINF30140002	694308KD8	PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	IT	INTEREST RECEIVED	12/02/2024	3,885.00
			IB	INTEREST BOUGHT	03/13/2024	(26.25)
FINF30140002	694308KH9	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	IT	INTEREST RECEIVED	09/03/2024	393.75
			IT	INTEREST RECEIVED	01/16/2024	17,077.50
FINF30140002	694308KK2	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	IB	INTEREST BOUGHT	03/13/2024	(271.88)
			IB	INTEREST BOUGHT	03/14/2024	(221.25)
			IB	INTEREST BOUGHT	03/26/2024	(465.94)
			IB	INTEREST BOUGHT	03/26/2024	(199.69)
			IB	INTEREST BOUGHT	03/28/2024	(410.62)
			IS	INTEREST SOLD	04/11/2024	322.50
			IB	INTEREST BOUGHT	04/15/2024	(506.25)
			IB	INTEREST BOUGHT	04/16/2024	(597.19)
			IB	INTEREST BOUGHT	04/17/2024	(517.50)
			IB	INTEREST BOUGHT	04/17/2024	(603.75)
			IB	INTEREST BOUGHT	04/19/2024	(528.75)
			IB	INTEREST BOUGHT	05/02/2024	(902.81)
			IB	INTEREST BOUGHT	05/03/2024	(1,822.50)
			IT	INTEREST RECEIVED	07/15/2024	30,577.50
			IB	INTEREST BOUGHT	10/07/2024	(845.63)
			IB	INTEREST BOUGHT	12/05/2024	(656.25)
			IT	INTEREST RECEIVED	04/01/2024	4,522.50
FINF30140002	695114CL0	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	IT	INTEREST RECEIVED	10/01/2024	4,522.50
			IT	INTEREST RECEIVED	01/16/2024	11,700.00
FINF30140002	695114CX4	PACIFICORP 3.300% 03/15/2051 DD 04/08/20	IT	INTEREST RECEIVED	07/15/2024	11,700.00
			IT	INTEREST RECEIVED	03/15/2024	1,650.00
FINF30140002	695114DA3	PACIFICORP 5.500% 05/15/2054 DD 05/17/23	IT	INTEREST RECEIVED	09/16/2024	1,650.00
			IB	INTEREST BOUGHT	01/26/2024	(379.65)



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	695114DE5 PACIFICORP 5.800% 01/15/2055 DD 01/05/24	IT	INTEREST RECEIVED	05/15/2024	5,692.50	
		IT	INTEREST RECEIVED	11/15/2024	5,692.50	
		IB	INTEREST BOUGHT	01/26/2024	(115.03)	
		IB	INTEREST BOUGHT	01/26/2024	(118.42)	
		IB	INTEREST BOUGHT	03/14/2024	(222.33)	
		IS	INTEREST SOLD	07/09/2024	1,185.78	
		IT	INTEREST RECEIVED	07/15/2024	12,519.94	
		IS	INTEREST SOLD	08/20/2024	169.17	
FINF30140002	713448FF0 PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	IS	INTEREST SOLD	09/26/2024	343.17	
		IT	INTEREST RECEIVED	04/22/2024	485.63	
FINF30140002	713448FZ6 PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	IT	INTEREST RECEIVED	10/21/2024	485.63	
		IB	INTEREST BOUGHT	07/18/2024	(5.10)	
		IB	INTEREST BOUGHT	07/18/2024	(5.10)	
		IS	INTEREST SOLD	08/20/2024	120.31	
		IS	INTEREST SOLD	09/26/2024	301.88	
		IS	INTEREST SOLD	12/17/2024	2,078.13	
FINF30140002	71644EAJ1 SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	IT	INTEREST RECEIVED	05/15/2024	510.00	
FINF30140002	716973AF9 PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	CD	PARTIAL INTEREST	10/07/2024	160.93	
		IT	INTEREST RECEIVED	11/15/2024	306.00	
		IB	INTEREST BOUGHT	01/19/2024	(340.67)	
		IB	INTEREST BOUGHT	01/19/2024	(255.50)	
FINF30140002	716973AG7 PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	IT	INTEREST RECEIVED	05/20/2024	25,933.25	
		IT	INTEREST RECEIVED	11/19/2024	25,933.25	
		IB	INTEREST BOUGHT	03/14/2024	(338.61)	
		IT	INTEREST RECEIVED	05/20/2024	13,568.00	
		IS	INTEREST SOLD	06/28/2024	258.38	
		IS	INTEREST SOLD	07/01/2024	556.50	
		IS	INTEREST SOLD	07/09/2024	294.44	
		IS	INTEREST SOLD	07/18/2024	694.89	
		IS	INTEREST SOLD	07/19/2024	706.67	
		IS	INTEREST SOLD	07/19/2024	309.17	
		IS	INTEREST SOLD	07/24/2024	660.29	
		IS	INTEREST SOLD	07/25/2024	398.38	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	716973AH5 PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	IS	INTEREST SOLD	07/25/2024	310.93	
		IB	INTEREST BOUGHT	03/13/2024	(676.40)	
		IB	INTEREST BOUGHT	03/14/2024	(255.88)	
		IB	INTEREST BOUGHT	03/15/2024	(860.33)	
		IB	INTEREST BOUGHT	03/18/2024	(1,059.10)	
		IB	INTEREST BOUGHT	04/11/2024	(631.90)	
		IT	INTEREST RECEIVED	05/20/2024	29,289.90	
		IS	INTEREST SOLD	07/09/2024	296.67	
		IS	INTEREST SOLD	07/31/2024	865.08	
		IS	INTEREST SOLD	08/20/2024	337.46	
		IS	INTEREST SOLD	09/25/2024	1,027.95	
		IS	INTEREST SOLD	09/26/2024	941.92	
		IS	INTEREST SOLD	10/11/2024	2,316.97	
		IS	INTEREST SOLD	10/11/2024	1,158.48	
		IS	INTEREST SOLD	10/18/2024	2,983.72	
		IS	INTEREST SOLD	10/21/2024	2,705.60	
		IS	INTEREST SOLD	10/31/2024	2,282.85	
		IT	INTEREST RECEIVED	11/19/2024	8,837.70	
		IS	INTEREST SOLD	11/21/2024	29.67	
		IS	INTEREST SOLD	11/22/2024	42.28	
FINF30140002	717081EC3 PFIZER INC 4.000% 12/15/2036 DD 11/21/16	IS	INTEREST SOLD	01/19/2024	207.78	
		IS	INTEREST SOLD	01/19/2024	151.11	
		IS	INTEREST SOLD	01/23/2024	337.78	
FINF30140002	717081EZ2 PFIZER INC 2.550% 05/28/2040 DD 05/28/20	IS	INTEREST SOLD	04/02/2024	891.67	
		IT	INTEREST RECEIVED	05/28/2024	2,358.75	
		IS	INTEREST SOLD	11/21/2024	673.98	
FINF30140002	718172AU3 PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	IT	INTEREST RECEIVED	11/29/2024	1,657.50	
		IT	INTEREST RECEIVED	02/21/2024	3,196.88	
FINF30140002	718172AW9 PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	IT	INTEREST RECEIVED	08/21/2024	3,196.88	
		IT	INTEREST RECEIVED	03/04/2024	1,031.25	
FINF30140002	718172BD0 PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	IT	INTEREST RECEIVED	09/04/2024	1,031.25	
		IT	INTEREST RECEIVED	05/15/2024	1,170.00	
		IT	INTEREST RECEIVED	11/15/2024	1,170.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	718546AK0 PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	IS	INTEREST SOLD	01/22/2024	173.08	
		IS	INTEREST SOLD	01/24/2024	222.81	
		IS	INTEREST SOLD	01/25/2024	452.08	
FINF30140002	718546BA1 PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21	IT	INTEREST RECEIVED	03/15/2024	3,547.50	
		IS	INTEREST SOLD	07/09/2024	574.75	
		IS	INTEREST SOLD	07/12/2024	321.75	
		IS	INTEREST SOLD	07/19/2024	795.67	
FINF30140002	718547AP7 PHILLIPS 66 CO 4.900% 10/01/2046 DD 04/01/23	IS	INTEREST SOLD	07/25/2024	715.00	
		IT	INTEREST RECEIVED	04/01/2024	4,287.50	
		IS	INTEREST SOLD	07/29/2024	2,810.69	
		IT	INTEREST RECEIVED	05/15/2024	2,600.00	
FINF30140002	737679DB3 POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	IT	INTEREST RECEIVED	11/15/2024	2,600.00	
		IT	INTEREST RECEIVED	03/15/2024	4,980.00	
FINF30140002	737679DE7 POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	IT	INTEREST RECEIVED	09/16/2024	4,980.00	
		IS	INTEREST SOLD	01/29/2024	128.33	
		IT	INTEREST RECEIVED	06/17/2024	4,200.00	
		IS	INTEREST SOLD	09/26/2024	441.88	
FINF30140002	74340XCF6 PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	IT	INTEREST RECEIVED	12/16/2024	3,412.50	
		IB	INTEREST BOUGHT	01/29/2024	(11.67)	
		IB	INTEREST BOUGHT	04/11/2024	(387.92)	
		IB	INTEREST BOUGHT	07/23/2024	(4,932.08)	
FINF30140002	74340XCK5 PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	IT	INTEREST RECEIVED	09/16/2024	10,397.92	
		IS	INTEREST SOLD	09/26/2024	48.13	
		IB	INTEREST BOUGHT	11/08/2024	(270.52)	
		IB	INTEREST BOUGHT	11/08/2024	(386.46)	
FINF30140002	744320AY8 PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	IT	INTEREST RECEIVED	06/07/2024	1,073.88	
		IT	INTEREST RECEIVED	12/09/2024	1,073.88	
FINF30140002	744320BA9 PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	IT	INTEREST RECEIVED	06/07/2024	1,377.25	
		IT	INTEREST RECEIVED	12/09/2024	1,377.25	
FINF30140002	744320BP6 PRUDENTIAL FINANCIAL INC VAR RT 03/15/2054 DD 03/11/24	IS	INTEREST SOLD	07/09/2024	1,704.44	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	744448BZ3	PUBLIC SERVICE CO OF COLORADO 6.250% 09/01/2037 DD 08/15/07	IT	INTEREST RECEIVED	09/16/2024	6,146.11
			IS	INTEREST SOLD	10/08/2024	103.82
			IS	INTEREST SOLD	10/09/2024	216.67
			IT	INTEREST RECEIVED	03/01/2024	6,718.75
FINF30140002	744448CJ8	PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	IT	INTEREST RECEIVED	09/03/2024	6,718.75
			IT	INTEREST RECEIVED	03/15/2024	5,233.75
FINF30140002	744533BR0	PUBLIC SERVICE CO OF OKLAHOMA 5.200% 01/15/2035 DD 12/05/24	IT	INTEREST RECEIVED	09/16/2024	5,233.75
			IS	INTEREST SOLD	12/06/2024	6.50
FINF30140002	74460WAH0	PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	IB	INTEREST BOUGHT	04/16/2024	(1,783.33)
			IS	INTEREST SOLD	07/19/2024	499.33
			IS	INTEREST SOLD	07/19/2024	124.83
			IS	INTEREST SOLD	07/25/2024	387.88
			IT	INTEREST RECEIVED	08/01/2024	3,210.00
			IS	INTEREST SOLD	09/26/2024	245.21
FINF30140002	75513EAC5	RTX CORP 3.125% 07/01/2050 DD 05/18/20	IB	INTEREST BOUGHT	09/18/2024	(401.04)
FINF30140002	75513ECP4	RTX CORP 3.030% 03/15/2052 DD 11/16/21	IT	INTEREST RECEIVED	03/15/2024	1,439.25
			IT	INTEREST RECEIVED	09/16/2024	1,439.25
FINF30140002	75513ECS8	RTX CORP 5.375% 02/27/2053 DD 02/27/23	IB	INTEREST BOUGHT	05/02/2024	(485.24)
			IT	INTEREST RECEIVED	08/27/2024	1,343.75
FINF30140002	75513ECX7	RTX CORP 6.400% 03/15/2054 DD 11/08/23	IB	INTEREST BOUGHT	03/14/2024	(336.00)
			IT	INTEREST RECEIVED	03/15/2024	6,389.51
FINF30140002	756109CD4	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23	IS	INTEREST SOLD	04/11/2024	69.33
			IS	INTEREST SOLD	05/02/2024	376.00
			IS	INTEREST SOLD	07/09/2024	709.33
			IS	INTEREST SOLD	08/20/2024	688.89
			IT	INTEREST RECEIVED	09/16/2024	5,216.00
			IS	INTEREST SOLD	09/18/2024	21.33
			IS	INTEREST SOLD	09/26/2024	48.89
			IT	INTEREST RECEIVED	02/15/2024	8,960.00
			IS	INTEREST SOLD	02/22/2024	31.11
			IS	INTEREST SOLD	04/15/2024	133.33



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	75884RAW3	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	IS	INTEREST SOLD	05/02/2024	2,361.33
			IS	INTEREST SOLD	05/14/2024	1,107.56
			IT	INTEREST RECEIVED	02/01/2024	660.00
FINF30140002	75884RAY9	REGENCY CENTERS LP 4.650% 03/15/2049 DD 03/06/19	IT	INTEREST RECEIVED	08/01/2024	660.00
			IB	INTEREST BOUGHT	01/09/2024	(294.50)
FINF30140002	761713AZ9	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	IT	INTEREST RECEIVED	03/15/2024	7,440.00
			IT	INTEREST RECEIVED	09/16/2024	7,440.00
			IT	INTEREST RECEIVED	03/15/2024	5,688.75
FINF30140002	761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	IT	INTEREST RECEIVED	09/16/2024	5,688.75
			IT	INTEREST RECEIVED	02/15/2024	12,577.50
FINF30140002	76720AAP1	RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	IT	INTEREST RECEIVED	08/15/2024	12,577.50
			IB	INTEREST BOUGHT	04/11/2024	(159.44)
FINF30140002	771196BY7	ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	IT	INTEREST RECEIVED	09/09/2024	896.88
			IT	INTEREST RECEIVED	06/13/2024	7,364.78
FINF30140002	771196CM2	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24	IS	INTEREST SOLD	08/14/2024	552.18
			IS	INTEREST SOLD	08/15/2024	538.78
			IS	INTEREST SOLD	08/16/2024	228.11
			IS	INTEREST SOLD	08/20/2024	169.82
			IS	INTEREST SOLD	09/26/2024	298.36
			IT	INTEREST RECEIVED	12/13/2024	2,541.83
			IS	INTEREST SOLD	06/06/2024	892.86
FINF30140002	78016HZW3	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24	IS	INTEREST SOLD	07/17/2024	560.94
			IS	INTEREST SOLD	07/18/2024	1,130.57
			IS	INTEREST SOLD	01/24/2024	28.61
FINF30140002	78409VBL7	S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23	IS	INTEREST SOLD	01/24/2024	14.31
			IS	INTEREST SOLD	01/25/2024	17.17
			IS	INTEREST SOLD	01/26/2024	40.06
			IS	INTEREST SOLD	01/29/2024	78.68
			IT	INTEREST RECEIVED	03/01/2024	647.50
FINF30140002	78516FAB5	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	IS	INTEREST SOLD	04/29/2024	208.64
			IT	INTEREST RECEIVED	05/01/2024	7,140.05



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	78516FAC3 SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	IT	INTEREST RECEIVED	11/01/2024	7,140.05	
		IT	INTEREST RECEIVED	05/01/2024	5,436.00	
		IS	INTEREST SOLD	07/09/2024	456.36	
		IS	INTEREST SOLD	08/20/2024	512.06	
		IS	INTEREST SOLD	09/26/2024	681.18	
FINF30140002	79466LAK0 SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	IT	INTEREST RECEIVED	11/01/2024	2,536.80	
		IT	INTEREST RECEIVED	01/16/2024	6,412.50	
FINF30140002	79466LAL8 SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	IT	INTEREST RECEIVED	07/15/2024	6,412.50	
		IT	INTEREST RECEIVED	01/16/2024	3,407.50	
FINF30140002	79466LAM6 SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	IT	INTEREST RECEIVED	07/15/2024	3,407.50	
		IT	INTEREST RECEIVED	01/16/2024	2,516.25	
FINF30140002	797440BW3 SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	IT	INTEREST RECEIVED	07/15/2024	2,516.25	
		IT	INTEREST RECEIVED	05/15/2024	622.50	
FINF30140002	797440BX1 SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	IT	INTEREST RECEIVED	11/15/2024	622.50	
		IT	INTEREST RECEIVED	06/17/2024	3,382.50	
FINF30140002	797440BY9 SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	IT	INTEREST RECEIVED	12/16/2024	3,382.50	
		IT	INTEREST RECEIVED	04/15/2024	747.00	
FINF30140002	816851BH1 SEMPRA 3.800% 02/01/2038 DD 01/12/18	IT	INTEREST RECEIVED	10/15/2024	747.00	
		IT	INTEREST RECEIVED	02/01/2024	4,085.00	
FINF30140002	816851BJ7 SEMPRA 4.000% 02/01/2048 DD 01/12/18	IT	INTEREST RECEIVED	08/01/2024	4,085.00	
		IT	INTEREST RECEIVED	02/01/2024	460.00	
FINF30140002	817826AF7 7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21	IT	INTEREST RECEIVED	08/01/2024	460.00	
		IT	INTEREST RECEIVED	02/12/2024	2,937.50	
FINF30140002	817826AG5 7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21	IT	INTEREST RECEIVED	08/12/2024	2,937.50	
		IS	INTEREST SOLD	09/11/2024	118.40	
		IS	INTEREST SOLD	09/26/2024	159.72	
		IS	INTEREST SOLD	10/09/2024	266.32	
		IS	INTEREST SOLD	10/10/2024	270.83	
		IT	INTEREST RECEIVED	02/12/2024	2,590.00	

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
		IS	INTEREST SOLD	07/09/2024	695.33	
		IT	INTEREST RECEIVED	08/12/2024	1,750.00	
		IS	INTEREST SOLD	08/20/2024	81.67	
		IS	INTEREST SOLD	08/20/2024	11.67	
		IS	INTEREST SOLD	08/20/2024	3.89	
FINF30140002	822582AT9 SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	IT	INTEREST RECEIVED	02/21/2024	815.63	
		IT	INTEREST RECEIVED	08/21/2024	815.63	
FINF30140002	822582BE1 SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	IS	INTEREST SOLD	04/09/2024	508.75	
		IS	INTEREST SOLD	04/09/2024	1,102.29	
		IS	INTEREST SOLD	04/16/2024	3,640.89	
FINF30140002	822582BQ4 SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	IT	INTEREST RECEIVED	05/10/2024	4,800.00	
FINF30140002	822582BY7 SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	IT	INTEREST RECEIVED	03/12/2024	1,593.75	
		IT	INTEREST RECEIVED	09/12/2024	1,593.75	
FINF30140002	822582CH3 SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	IB	INTEREST BOUGHT	01/11/2024	(42.88)	
		IT	INTEREST RECEIVED	04/08/2024	81.25	
		IT	INTEREST RECEIVED	10/07/2024	81.25	
FINF30140002	822582CL4 SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	IT	INTEREST RECEIVED	05/28/2024	7,050.00	
		IT	INTEREST RECEIVED	11/26/2024	7,050.00	
FINF30140002	822905AE5 SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	IT	INTEREST RECEIVED	11/12/2024	4,800.00	
FINF30140002	828807CZ8 SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	IT	INTEREST RECEIVED	05/30/2024	637.50	
		IT	INTEREST RECEIVED	12/02/2024	637.50	
FINF30140002	828807DH7 SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	IT	INTEREST RECEIVED	03/13/2024	2,681.25	
		IT	INTEREST RECEIVED	09/13/2024	2,681.25	
FINF30140002	828807DJ3 SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	IT	INTEREST RECEIVED	01/16/2024	950.00	
		IT	INTEREST RECEIVED	07/15/2024	950.00	
FINF30140002	828807DV6 SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	IT	INTEREST RECEIVED	03/08/2024	8,921.25	
		IT	INTEREST RECEIVED	09/09/2024	8,921.25	
		IS	INTEREST SOLD	09/26/2024	87.75	
		IS	INTEREST SOLD	11/08/2024	390.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	828807DX2	SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	IB	INTEREST BOUGHT	04/11/2024	(842.33)	
			IT	INTEREST RECEIVED	07/15/2024	11,587.62	
			IS	INTEREST SOLD	11/08/2024	834.94	
FINF30140002	83007CAG7	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24	IS	INTEREST SOLD	09/04/2024	66.91	
FINF30140002	83444MAJ0	SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	IB	INTEREST BOUGHT	08/07/2024	(1,835.56)	
			IB	INTEREST BOUGHT	08/07/2024	(1,442.22)	
			IS	INTEREST SOLD	08/12/2024	2,298.54	
			IB	INTEREST BOUGHT	08/21/2024	(3,279.42)	
			IB	INTEREST BOUGHT	08/22/2024	(1,577.43)	
			IB	INTEREST BOUGHT	09/03/2024	(1,981.42)	
			IB	INTEREST BOUGHT	09/05/2024	(1,078.39)	
			IB	INTEREST BOUGHT	09/05/2024	(1,386.50)	
			IB	INTEREST BOUGHT	09/09/2024	(472.00)	
			IB	INTEREST BOUGHT	09/09/2024	(3,618.67)	
			IB	INTEREST BOUGHT	09/13/2024	(2,087.94)	
			IB	INTEREST BOUGHT	09/18/2024	(1,647.08)	
			IB	INTEREST BOUGHT	09/30/2024	(2,443.58)	
			IB	INTEREST BOUGHT	09/30/2024	(1,570.87)	
			IB	INTEREST BOUGHT	09/30/2024	(5,061.71)	
			IT	INTEREST RECEIVED	10/30/2024	34,249.50	
FINF30140002	83444MAL5	SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	IB	INTEREST BOUGHT	08/07/2024	(1,600.00)	
			IB	INTEREST BOUGHT	08/07/2024	(1,466.67)	
			IB	INTEREST BOUGHT	08/12/2024	(2,200.00)	
			IB	INTEREST BOUGHT	08/23/2024	(1,320.00)	
			IB	INTEREST BOUGHT	08/30/2024	(915.00)	
			IB	INTEREST BOUGHT	09/03/2024	(930.00)	
			IB	INTEREST BOUGHT	10/07/2024	(1,466.67)	
			IT	INTEREST RECEIVED	11/15/2024	14,620.00	
FINF30140002	837004CJ7	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	IT	INTEREST RECEIVED	06/03/2024	765.00	
			IT	INTEREST RECEIVED	12/02/2024	765.00	
FINF30140002	842400GG2	SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	IT	INTEREST RECEIVED	04/01/2024	1,400.00	
			IT	INTEREST RECEIVED	10/01/2024	1,400.00	
FINF30140002	842400GK3	SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	IT	INTEREST RECEIVED	03/01/2024	6,290.63	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	842434CY6 SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	IT	INTEREST RECEIVED	09/03/2024	6,290.63	
		IT	INTEREST RECEIVED	06/03/2024	6,181.25	
FINF30140002	84346LAA8 SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	IT	INTEREST RECEIVED	12/02/2024	6,181.25	
		IT	INTEREST RECEIVED	03/15/2024	8,160.00	
FINF30140002	853254DC1 STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24	IT	INTEREST RECEIVED	09/16/2024	8,160.00	
		IS	INTEREST SOLD	06/06/2024	54.13	
		IS	INTEREST SOLD	07/19/2024	586.40	
FINF30140002	866677AE7 SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21	IS	INTEREST SOLD	08/02/2024	703.68	
		IS	INTEREST SOLD	08/20/2024	866.07	
		IT	INTEREST RECEIVED	01/16/2024	4,806.00	
		IS	INTEREST SOLD	01/18/2024	10.13	
		IS	INTEREST SOLD	01/22/2024	10.50	
		IS	INTEREST SOLD	01/26/2024	41.25	
		IS	INTEREST SOLD	01/26/2024	41.25	
		IS	INTEREST SOLD	01/29/2024	52.50	
		IS	INTEREST SOLD	04/03/2024	573.30	
		IS	INTEREST SOLD	04/04/2024	254.78	
FINF30140002	866677AH0 SUN COMMUNITIES OPERATING LP 4.200% 04/15/2032 DD 04/12/22	IT	INTEREST RECEIVED	04/15/2024	7,560.00	
FINF30140002	866677AJ6 SUN COMMUNITIES OPERATING LP 5.700% 01/15/2033 DD 01/17/23	IT	INTEREST RECEIVED	10/15/2024	7,560.00	
		IT	INTEREST RECEIVED	01/16/2024	2,850.00	
FINF30140002	867224AE7 SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	IT	INTEREST RECEIVED	07/15/2024	2,850.00	
		IT	INTEREST RECEIVED	03/04/2024	468.75	
FINF30140002	86765BAQ2 ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	IS	INTEREST SOLD	07/09/2024	325.52	
		IB	INTEREST BOUGHT	03/14/2024	(442.12)	
		IS	INTEREST SOLD	04/11/2024	542.43	
FINF30140002	86765BAV1 ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	IT	INTEREST RECEIVED	05/15/2024	14,980.00	
		IT	INTEREST RECEIVED	11/15/2024	14,980.00	
		IT	INTEREST RECEIVED	04/01/2024	6,750.00	
FINF30140002	86944BAJ2 SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	IT	INTEREST RECEIVED	10/01/2024	6,750.00	
		IT	INTEREST RECEIVED	02/15/2024	1,764.53	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	87264ABL8 T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	IT	INTEREST RECEIVED	08/15/2024	1,764.53	
		IT	INTEREST RECEIVED	02/15/2024	6,000.00	
		IB	INTEREST BOUGHT	03/14/2024	(72.50)	
		IS	INTEREST SOLD	04/11/2024	140.00	
		IT	INTEREST RECEIVED	08/15/2024	6,000.00	
FINF30140002	87264ABY0 T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	IS	INTEREST SOLD	09/26/2024	153.75	
		IB	INTEREST BOUGHT	04/18/2024	(918.00)	
		IT	INTEREST RECEIVED	05/15/2024	1,080.00	
		IS	INTEREST SOLD	06/27/2024	252.00	
		IT	INTEREST RECEIVED	03/15/2024	3,045.00	
FINF30140002	87264ACX1 T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	IS	INTEREST SOLD	04/18/2024	319.00	
		IS	INTEREST SOLD	06/27/2024	739.50	
		IT	INTEREST RECEIVED	06/17/2024	4,650.00	
		IS	INTEREST SOLD	07/25/2024	1,033.33	
		IB	INTEREST BOUGHT	03/14/2024	(189.44)	
FINF30140002	87264ADD4 T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	IS	INTEREST SOLD	04/11/2024	271.94	
		IT	INTEREST RECEIVED	01/16/2024	1,180.00	
		IB	INTEREST BOUGHT	05/28/2024	(272.47)	
		IT	INTEREST RECEIVED	07/15/2024	1,548.75	
		IT	INTEREST RECEIVED	01/16/2024	120.00	
FINF30140002	87612EBN5 TARGET CORP 2.950% 01/15/2052 DD 01/24/22	IS	INTEREST SOLD	01/22/2024	4.67	
		IB	INTEREST BOUGHT	03/14/2024	(157.33)	
		IS	INTEREST SOLD	05/28/2024	354.67	
		IT	INTEREST RECEIVED	01/16/2024	4,668.75	
		IT	INTEREST RECEIVED	07/15/2024	4,668.75	
FINF30140002	87612EBR6 TARGET CORP 4.800% 01/15/2053 DD 01/24/23	IS	INTEREST SOLD	03/01/2024	52.89	
		IS	INTEREST SOLD	03/08/2024	111.23	
		IS	INTEREST SOLD	04/11/2024	393.56	
		IT	INTEREST RECEIVED	04/15/2024	3,290.00	
		IT	INTEREST RECEIVED	10/15/2024	3,290.00	
FINF30140002	882384AE0 TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	IT	INTEREST RECEIVED	07/15/2024	4,668.75	
		IS	INTEREST SOLD	03/01/2024	52.89	
		IS	INTEREST SOLD	03/08/2024	111.23	
		IS	INTEREST SOLD	04/11/2024	393.56	
		IT	INTEREST RECEIVED	04/15/2024	3,290.00	
FINF30140002	88339WAA4 WILLIAMS COS INC/THE 3.500% 10/15/2051 DD 10/08/21	IT	INTEREST RECEIVED	10/15/2024	3,290.00	
		IS	INTEREST SOLD	03/08/2024	111.23	
		IS	INTEREST SOLD	04/11/2024	393.56	
		IT	INTEREST RECEIVED	04/15/2024	3,290.00	
		IT	INTEREST RECEIVED	10/15/2024	3,290.00	
FINF30140002	883556CM2 THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	IT	INTEREST RECEIVED	10/15/2024	3,290.00	
		IS	INTEREST SOLD	03/08/2024	111.23	
		IS	INTEREST SOLD	04/11/2024	393.56	
		IT	INTEREST RECEIVED	04/15/2024	3,290.00	
		IT	INTEREST RECEIVED	10/15/2024	3,290.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	88732JAJ7	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	IT	INTEREST RECEIVED	05/01/2024	2,128.75	
			IT	INTEREST RECEIVED	11/01/2024	2,128.75	
FINF30140002	88732JAN8	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	IT	INTEREST RECEIVED	01/02/2024	6,935.00	
			IT	INTEREST RECEIVED	07/01/2024	6,935.00	
FINF30140002	88732JAU2	TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	IT	INTEREST RECEIVED	06/17/2024	9,618.75	
			IT	INTEREST RECEIVED	12/16/2024	9,618.75	
FINF30140002	88732JAY4	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	IT	INTEREST RECEIVED	05/15/2024	5,140.63	
			IT	INTEREST RECEIVED	11/15/2024	5,140.63	
FINF30140002	88732JBD9	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	IT	INTEREST RECEIVED	03/15/2024	6,075.00	
			IT	INTEREST RECEIVED	09/16/2024	6,075.00	
FINF30140002	89157XAB7	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	IB	INTEREST BOUGHT	04/11/2024	(27.44)	
			IS	INTEREST SOLD	04/12/2024	26.68	
			IS	INTEREST SOLD	05/01/2024	118.91	
			IS	INTEREST SOLD	05/07/2024	121.96	
			IS	INTEREST SOLD	05/29/2024	370.44	
			IS	INTEREST SOLD	09/26/2024	782.04	
			IT	INTEREST RECEIVED	10/07/2024	5,076.40	
FINF30140002	89157XAC5	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	IB	INTEREST BOUGHT	04/12/2024	(21.93)	
			IB	INTEREST BOUGHT	04/12/2024	(21.93)	
			IS	INTEREST SOLD	04/12/2024	21.93	
			IB	INTEREST BOUGHT	05/01/2024	(101.80)	
			IB	INTEREST BOUGHT	05/07/2024	(125.29)	
			IB	INTEREST BOUGHT	05/29/2024	(338.28)	
			IT	INTEREST RECEIVED	10/07/2024	13,954.05	
FINF30140002	89157XAE1	TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	IB	INTEREST BOUGHT	10/07/2024	(415.41)	
FINF30140002	89157XAF8	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	IS	INTEREST SOLD	09/26/2024	60.28	
			IB	INTEREST BOUGHT	10/07/2024	(183.09)	
FINF30140002	89352HAX7	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	IT	INTEREST RECEIVED	05/15/2024	3,918.75	
			IS	INTEREST SOLD	07/09/2024	427.50	
			IS	INTEREST SOLD	08/20/2024	501.39	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	893574AB9	TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	IS	INTEREST SOLD	09/26/2024	777.81
			IT	INTEREST RECEIVED	10/15/2024	395.83
			IT	INTEREST RECEIVED	02/15/2024	14,580.00
FINF30140002	893574AF0	TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	IS	INTEREST SOLD	03/11/2024	663.00
			IT	INTEREST RECEIVED	08/15/2024	9,990.00
			IT	INTEREST RECEIVED	02/01/2024	2,002.50
FINF30140002	89417EAS8	TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	IT	INTEREST RECEIVED	08/01/2024	2,002.50
			IB	INTEREST BOUGHT	04/11/2024	(617.67)
			IT	INTEREST RECEIVED	05/28/2024	7,630.00
FINF30140002	89788MAM4	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	IT	INTEREST RECEIVED	11/25/2024	7,630.00
			IT	INTEREST RECEIVED	01/26/2024	2,945.15
			IT	INTEREST RECEIVED	07/26/2024	2,945.15
FINF30140002	89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	IT	INTEREST RECEIVED	06/10/2024	8,067.13
			IT	INTEREST RECEIVED	12/09/2024	8,067.13
			IB	INTEREST BOUGHT	02/05/2024	(200.68)
FINF30140002	89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	IB	INTEREST BOUGHT	02/05/2024	(130.88)
			IB	INTEREST BOUGHT	03/14/2024	(277.62)
			IS	INTEREST SOLD	07/09/2024	1,963.16
FINF30140002	898813AR1	TUCSON ELECTRIC POWER CO 4.000% 06/15/2050 DD 04/09/20	IT	INTEREST RECEIVED	07/24/2024	14,991.38
			IB	INTEREST BOUGHT	11/15/2024	(1,320.67)
			IT	INTEREST RECEIVED	06/17/2024	700.00
FINF30140002	902613AT5	UBS GROUP AG 144A VAR RT 08/05/2033 DD 08/05/22	IT	INTEREST RECEIVED	12/16/2024	700.00
			IT	INTEREST RECEIVED	02/05/2024	523.74
			IT	INTEREST RECEIVED	08/05/2024	523.74
FINF30140002	90353TAQ3	UBER TECHNOLOGIES INC 5.350% 09/15/2054 DD 09/09/24	IS	INTEREST SOLD	10/08/2024	183.31
			IS	INTEREST SOLD	09/26/2024	240.01
			IT	INTEREST RECEIVED	03/15/2024	5,557.50
FINF30140002	906548CJ9	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	IT	INTEREST RECEIVED	09/16/2024	5,557.50
			IT	INTEREST RECEIVED	04/01/2024	5,147.65
			IT	INTEREST RECEIVED	04/01/2024	5,147.65
FINF30140002	907818EM6	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	IT	INTEREST RECEIVED	04/01/2024	5,147.65
			IT	INTEREST RECEIVED	04/01/2024	5,147.65
			IT	INTEREST RECEIVED	04/01/2024	5,147.65

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	907818FD5 UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	IT	INTEREST RECEIVED	10/01/2024	5,147.65	
		IT	INTEREST RECEIVED	02/15/2024	1,153.75	
FINF30140002	907818FG8 UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	IT	INTEREST RECEIVED	08/15/2024	1,153.75	
		IT	INTEREST RECEIVED	03/20/2024	1,055.73	
FINF30140002	907818FN3 UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	IT	INTEREST RECEIVED	09/20/2024	1,055.73	
		IS	INTEREST SOLD	02/16/2024	495.50	
FINF30140002	907818FY9 UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	IT	INTEREST RECEIVED	03/18/2024	6,391.95	
		IT	INTEREST RECEIVED	09/16/2024	6,391.95	
		IT	INTEREST RECEIVED	02/14/2024	843.75	
FINF30140002	907818FZ6 UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	IT	INTEREST RECEIVED	08/14/2024	843.75	
		IT	INTEREST RECEIVED	02/14/2024	2,187.50	
FINF30140002	907818GF9 UNION PACIFIC CORP 4.950% 05/15/2053 DD 02/21/23	IB	INTEREST BOUGHT	03/14/2024	(58.33)	
		IT	INTEREST RECEIVED	08/14/2024	2,537.50	
		IB	INTEREST BOUGHT	04/11/2024	(702.62)	
FINF30140002	91159HJB7 US BANCORP VAR RT 11/03/2036 DD 11/03/21	IT	INTEREST RECEIVED	05/15/2024	866.25	
		IT	INTEREST RECEIVED	11/15/2024	866.25	
		IT	INTEREST RECEIVED	05/03/2024	5,293.38	
FINF30140002	91159HJL5 US BANCORP VAR RT 02/01/2034 DD 02/01/23	IT	INTEREST RECEIVED	11/04/2024	5,293.38	
		IS	INTEREST SOLD	12/11/2024	65.73	
		IT	INTEREST RECEIVED	02/01/2024	1,088.78	
FINF30140002	91159HJN1 US BANCORP VAR RT 06/12/2034 DD 06/12/23	IS	INTEREST SOLD	05/02/2024	550.44	
		IS	INTEREST SOLD	05/02/2024	1,702.17	
FINF30140002	91159HJR2 US BANCORP VAR RT 01/23/2035 DD 01/23/24	IS	INTEREST SOLD	05/02/2024	1,588.69	
		IB	INTEREST BOUGHT	03/14/2024	(281.53)	
		IS	INTEREST SOLD	07/09/2024	1,963.64	
FINF30140002	913017BT5 RTX CORP 4.500% 06/01/2042 DD 06/01/12	IT	INTEREST RECEIVED	07/23/2024	3,974.60	
		IS	INTEREST SOLD	08/30/2024	175.07	
		IS	INTEREST SOLD	10/30/2024	917.94	
		IB	INTEREST BOUGHT	03/14/2024	(321.88)	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	913017CP2 RTX CORP 4.050% 05/04/2047 DD 05/04/17	IS	INTEREST SOLD	04/11/2024	406.25	
		IT	INTEREST RECEIVED	06/03/2024	17,775.00	
		IS	INTEREST SOLD	07/09/2024	261.25	
		IS	INTEREST SOLD	08/20/2024	345.63	
		IS	INTEREST SOLD	09/26/2024	575.00	
		IT	INTEREST RECEIVED	12/02/2024	14,850.00	
		IT	INTEREST RECEIVED	05/06/2024	3,442.50	
FINF30140002	913017CW7 RTX CORP 4.450% 11/16/2038 DD 08/16/18	IT	INTEREST RECEIVED	11/04/2024	3,442.50	
		IT	INTEREST RECEIVED	05/16/2024	2,558.75	
FINF30140002	91324PAR3 UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	IT	INTEREST RECEIVED	11/18/2024	2,558.75	
		IS	INTEREST SOLD	01/22/2024	920.75	
FINF30140002	91324PBN1 UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	IT	INTEREST RECEIVED	04/15/2024	1,567.50	
		IT	INTEREST RECEIVED	10/15/2024	1,567.50	
FINF30140002	91324PBQ4 UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	IT	INTEREST RECEIVED	02/15/2024	595.00	
		IT	INTEREST RECEIVED	08/15/2024	595.00	
FINF30140002	91324PCA8 UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	IT	INTEREST RECEIVED	04/15/2024	2,073.75	
		IT	INTEREST RECEIVED	10/15/2024	2,073.75	
FINF30140002	91324PCQ3 UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	IS	INTEREST SOLD	01/16/2024	26.34	
		IT	INTEREST RECEIVED	01/16/2024	4,740.63	
FINF30140002	91324PCR1 UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	IB	INTEREST BOUGHT	04/11/2024	(453.89)	
		IT	INTEREST RECEIVED	07/15/2024	950.00	
FINF30140002	91324PCZ3 UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	IT	INTEREST RECEIVED	04/15/2024	1,168.75	
		IT	INTEREST RECEIVED	10/15/2024	1,168.75	
FINF30140002	91324PDF6 UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	IT	INTEREST RECEIVED	04/15/2024	281.25	
		IT	INTEREST RECEIVED	10/15/2024	281.25	
FINF30140002	91324PDL3 UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	IT	INTEREST RECEIVED	06/17/2024	2,231.25	
		IT	INTEREST RECEIVED	10/15/2024	2,231.25	
FINF30140002	91324PDY5 UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	IT	INTEREST RECEIVED	12/16/2024	2,231.25	
		IT	INTEREST RECEIVED	05/15/2024	1,237.50	

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91324PDZ2 UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	IT	INTEREST RECEIVED	11/15/2024	1,237.50	
		IT	INTEREST RECEIVED	05/15/2024	1,740.00	
FINF30140002	91324PEE8 UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	IT	INTEREST RECEIVED	11/15/2024	1,740.00	
		IB	INTEREST BOUGHT	03/14/2024	(252.05)	
FINF30140002	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	IT	INTEREST RECEIVED	05/15/2024	4,422.50	
		IT	INTEREST RECEIVED	11/15/2024	4,422.50	
		IT	INTEREST RECEIVED	05/15/2024	6,012.50	
FINF30140002	91324PEK4 UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	IT	INTEREST RECEIVED	11/15/2024	6,012.50	
		IT	INTEREST RECEIVED	05/15/2024	5,343.75	
FINF30140002	91324PEL2 UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	IT	INTEREST RECEIVED	11/15/2024	5,343.75	
		IT	INTEREST RECEIVED	05/15/2024	1,361.25	
FINF30140002	91324PES7 UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	IT	INTEREST RECEIVED	11/15/2024	1,361.25	
		IS	INTEREST SOLD	02/12/2024	3,610.68	
FINF30140002	91324PET5 UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	IS	INTEREST SOLD	02/12/2024	3,321.82	
		IT	INTEREST RECEIVED	02/15/2024	4,553.13	
		IB	INTEREST BOUGHT	03/14/2024	(70.99)	
		IS	INTEREST SOLD	07/23/2024	2,062.78	
		IT	INTEREST RECEIVED	08/15/2024	2,643.75	
		IT	INTEREST RECEIVED	02/15/2024	4,386.25	
		IT	INTEREST RECEIVED	08/15/2024	4,386.25	
FINF30140002	91324PEW8 UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	IB	INTEREST BOUGHT	01/16/2024	(829.74)	
FINF30140002	91324PEX6 UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	IT	INTEREST RECEIVED	04/15/2024	2,525.00	
		IT	INTEREST RECEIVED	10/15/2024	2,525.00	
		IB	INTEREST BOUGHT	01/16/2024	(657.22)	
FINF30140002	91324PFC1 UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	IB	INTEREST BOUGHT	03/14/2024	(322.83)	
		IT	INTEREST RECEIVED	04/15/2024	3,640.00	
		IT	INTEREST RECEIVED	10/15/2024	3,640.00	
		IS	INTEREST SOLD	07/09/2024	645.00	
		IS	INTEREST SOLD	07/18/2024	3,668.44	
		IS	INTEREST SOLD	07/18/2024	1,659.53	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	91324PFD9	UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	IT	INTEREST RECEIVED	10/15/2024	10,752.50	
			IS	INTEREST SOLD	12/06/2024	350.63	
FINF30140002	91324PFL1	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	IB	INTEREST BOUGHT	08/01/2024	(98.44)	
			IS	INTEREST SOLD	08/20/2024	97.66	
			IS	INTEREST SOLD	09/26/2024	285.94	
			IS	INTEREST SOLD	10/10/2024	1,347.66	
			IS	INTEREST SOLD	10/18/2024	1,102.34	
			IS	INTEREST SOLD	10/18/2024	1,037.50	
			IS	INTEREST SOLD	11/01/2024	975.00	
			IS	INTEREST SOLD	11/19/2024	2,850.00	
FINF30140002	91324PFM9	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	IS	INTEREST SOLD	09/26/2024	243.58	
			IS	INTEREST SOLD	10/18/2024	861.70	
			IS	INTEREST SOLD	12/06/2024	1,255.42	
FINF30140002	914886AA4	UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	IT	INTEREST RECEIVED	04/01/2024	11,156.25	
			IT	INTEREST RECEIVED	10/01/2024	11,156.25	
FINF30140002	92343VCV4	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	IT	INTEREST RECEIVED	01/16/2024	3,738.00	
			IT	INTEREST RECEIVED	07/15/2024	3,738.00	
FINF30140002	92343VEA8	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	IT	INTEREST RECEIVED	02/12/2024	16,537.50	
			IS	INTEREST SOLD	04/18/2024	935.00	
			IS	INTEREST SOLD	04/19/2024	5,390.63	
FINF30140002	92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	IB	INTEREST BOUGHT	03/14/2024	(277.96)	
			IS	INTEREST SOLD	04/11/2024	333.96	
			IT	INTEREST RECEIVED	04/30/2024	9,438.92	
			IT	INTEREST RECEIVED	10/30/2024	9,438.92	
FINF30140002	92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	IB	INTEREST BOUGHT	03/14/2024	(424.03)	
			IT	INTEREST RECEIVED	03/22/2024	16,507.50	
			IS	INTEREST SOLD	04/11/2024	46.84	
			IS	INTEREST SOLD	07/09/2024	527.57	
			IT	INTEREST RECEIVED	09/23/2024	15,176.25	
FINF30140002	92343VGK4	VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	IT	INTEREST RECEIVED	03/22/2024	8,585.00	
			IT	INTEREST RECEIVED	09/23/2024	8,585.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	925524AX8	PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06	IS	INTEREST SOLD	01/19/2024	603.47	
FINF30140002	92553PAP7	PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	IT	INTEREST RECEIVED	03/15/2024	2,187.50	
FINF30140002	92553PAU6	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	IS	INTEREST SOLD	07/10/2024	1,397.57	
			IS	INTEREST SOLD	01/12/2024	1,809.44	
			IS	INTEREST SOLD	01/26/2024	2,002.81	
			IS	INTEREST SOLD	01/29/2024	841.75	
			IS	INTEREST SOLD	01/29/2024	1,322.75	
			IS	INTEREST SOLD	01/30/2024	1,815.94	
			IT	INTEREST RECEIVED	03/01/2024	9,652.50	
			IS	INTEREST SOLD	07/18/2024	1,669.69	
			IS	INTEREST SOLD	08/12/2024	915.69	
			IS	INTEREST SOLD	08/14/2024	529.75	
			IS	INTEREST SOLD	08/20/2024	1,235.81	
			IS	INTEREST SOLD	08/28/2024	1,150.50	
			IT	INTEREST RECEIVED	09/03/2024	3,363.75	
			IS	INTEREST SOLD	09/26/2024	182.81	
			IS	INTEREST SOLD	10/17/2024	523.25	
FINF30140002	925650AE3	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	IT	INTEREST RECEIVED	05/15/2024	16,312.50	
			IB	INTEREST BOUGHT	05/31/2024	(62.50)	
			IS	INTEREST SOLD	07/09/2024	379.69	
			IS	INTEREST SOLD	08/20/2024	445.31	
			IS	INTEREST SOLD	09/26/2024	614.06	
			IB	INTEREST BOUGHT	10/07/2024	(554.69)	
			IB	INTEREST BOUGHT	10/07/2024	(554.69)	
			IS	INTEREST SOLD	10/07/2024	554.69	
			IT	INTEREST RECEIVED	11/15/2024	14,765.63	
			IS	INTEREST SOLD	12/12/2024	168.75	
			IS	INTEREST SOLD	12/19/2024	345.31	
FINF30140002	925650AG8	VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24	IS	INTEREST SOLD	04/11/2024	78.26	
			IT	INTEREST RECEIVED	10/01/2024	4,925.52	
			IS	INTEREST SOLD	12/11/2024	595.49	
			IS	INTEREST SOLD	12/12/2024	905.99	
			IS	INTEREST SOLD	12/13/2024	306.25	
FINF30140002	927804GD0	VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	IT	INTEREST RECEIVED	06/17/2024	1,274.00	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	927804GL2	VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	IT	INTEREST RECEIVED	12/16/2024	1,274.00
			IT	INTEREST RECEIVED	04/01/2024	7,166.75
FINF30140002	92826CAF9	VISA INC 4.300% 12/14/2045 DD 12/14/15	IT	INTEREST RECEIVED	10/01/2024	7,166.75
			IT	INTEREST RECEIVED	06/14/2024	7,955.00
FINF30140002	92826CAK8	VISA INC 2.700% 04/15/2040 DD 04/02/20	IT	INTEREST RECEIVED	12/16/2024	7,955.00
			IT	INTEREST RECEIVED	04/15/2024	270.00
FINF30140002	92857WBU3	VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	IT	INTEREST RECEIVED	10/15/2024	270.00
			IT	INTEREST RECEIVED	03/18/2024	3,506.25
FINF30140002	92857WBY5	VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	IT	INTEREST RECEIVED	09/17/2024	3,506.25
			IT	INTEREST RECEIVED	02/12/2024	4,078.13
FINF30140002	92857WCA6	VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	IS	INTEREST SOLD	04/11/2024	190.63
			IT	INTEREST RECEIVED	08/12/2024	3,515.63
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	07/09/2024	70.28
			IB	INTEREST BOUGHT	08/06/2024	(424.86)
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	08/20/2024	249.17
			IB	INTEREST BOUGHT	09/12/2024	(1,832.01)
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	09/26/2024	421.67
			IS	INTEREST SOLD	11/15/2024	1,203.51
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IT	INTEREST RECEIVED	12/30/2024	24,868.75
			IS	INTEREST SOLD	08/20/2024	212.15
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	09/26/2024	430.83
			IB	INTEREST BOUGHT	10/07/2024	(1,130.94)
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IB	INTEREST BOUGHT	10/07/2024	(1,292.50)
			IS	INTEREST SOLD	10/07/2024	1,292.50
FINF30140002	92857WCB4	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	IS	INTEREST SOLD	11/15/2024	1,006.09
			IT	INTEREST RECEIVED	12/30/2024	7,050.00
FINF30140002	931142EU3	WALMART INC 2.500% 09/22/2041 DD 09/22/21	IT	INTEREST RECEIVED	03/22/2024	5,762.50
			IT	INTEREST RECEIVED	09/23/2024	5,762.50
FINF30140002	931142FE8	WALMART INC 4.500% 04/15/2053 DD 04/18/23	IS	INTEREST SOLD	02/09/2024	1,710.00
			IS	INTEREST SOLD	02/13/2024	1,475.00
FINF30140002	931142FE8	WALMART INC 4.500% 04/15/2053 DD 04/18/23	IT	INTEREST RECEIVED	04/15/2024	2,812.50
			IT	INTEREST RECEIVED	04/15/2024	2,812.50

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	94973VBB2 ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	IS	INTEREST SOLD	05/10/2024	171.88	
		IS	INTEREST SOLD	05/13/2024	122.50	
		IS	INTEREST SOLD	05/15/2024	131.25	
		IT	INTEREST RECEIVED	01/16/2024	465.00	
FINF30140002	94973VBF3 ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	IT	INTEREST RECEIVED	07/15/2024	465.00	
		IT	INTEREST RECEIVED	01/16/2024	1,657.50	
FINF30140002	949746RF0 WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	IT	INTEREST RECEIVED	07/15/2024	1,657.50	
		IT	INTEREST RECEIVED	01/16/2024	2,662.85	
FINF30140002	94974BGE4 WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	IT	INTEREST RECEIVED	07/15/2024	2,662.85	
		IT	INTEREST RECEIVED	05/06/2024	6,277.50	
FINF30140002	94974BGQ7 WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	IT	INTEREST RECEIVED	11/04/2024	6,277.50	
		IT	INTEREST RECEIVED	05/17/2024	5,267.50	
FINF30140002	94974BGT1 WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	IT	INTEREST RECEIVED	11/18/2024	5,267.50	
		IT	INTEREST RECEIVED	06/14/2024	5,170.00	
FINF30140002	94974BGU8 WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	IT	INTEREST RECEIVED	12/16/2024	5,170.00	
		IT	INTEREST RECEIVED	06/07/2024	7,125.00	
FINF30140002	95000U2M4 WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	IT	INTEREST RECEIVED	12/09/2024	7,125.00	
		IB	INTEREST BOUGHT	09/12/2024	(1,320.09)	
FINF30140002	95000U2Q5 WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	IT	INTEREST RECEIVED	10/04/2024	1,503.90	
		IT	INTEREST RECEIVED	04/30/2024	997.10	
FINF30140002	95000U2U6 WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	IT	INTEREST RECEIVED	10/30/2024	997.10	
		IS	INTEREST SOLD	01/09/2024	1,654.53	
FINF30140002	95000U2Z5 WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	IT	INTEREST RECEIVED	04/25/2024	15,677.40	
		IB	INTEREST BOUGHT	05/31/2024	(345.82)	
FINF30140002	95000U3F8 WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	IB	INTEREST BOUGHT	06/04/2024	(799.24)	
		IB	INTEREST BOUGHT	06/14/2024	(1,004.17)	
		IB	INTEREST BOUGHT	08/01/2024	(1,598.48)	
		IT	INTEREST RECEIVED	10/25/2024	27,781.28	
		IT	INTEREST RECEIVED	01/25/2024	19,171.65	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	95000U3H4 WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	IS	INTEREST SOLD	05/31/2024	2,528.43	
		IS	INTEREST SOLD	06/04/2024	5,376.40	
		IS	INTEREST SOLD	06/14/2024	6,222.30	
		IS	INTEREST SOLD	01/08/2024	1,555.14	
FINF30140002	95000U3K7 WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	IT	INTEREST RECEIVED	04/23/2024	5,517.35	
		IS	INTEREST SOLD	08/01/2024	3,003.89	
		IB	INTEREST BOUGHT	03/14/2024	(272.66)	
		IS	INTEREST SOLD	07/09/2024	1,901.74	
FINF30140002	961214EX7 WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21	IT	INTEREST RECEIVED	07/23/2024	9,760.73	
		IS	INTEREST SOLD	08/01/2024	67.21	
		IS	INTEREST SOLD	08/20/2024	206.21	
		IS	INTEREST SOLD	09/12/2024	636.20	
FINF30140002	961214EY5 WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	IS	INTEREST SOLD	09/12/2024	187.12	
		IS	INTEREST SOLD	09/26/2024	529.28	
		IB	INTEREST BOUGHT	10/07/2024	(960.80)	
		IT	INTEREST RECEIVED	05/20/2024	1,887.50	
FINF30140002	961214FG3 WESTPAC BANKING CORP VAR RT 08/10/2033 DD 08/10/22	IS	INTEREST SOLD	06/28/2024	419.44	
		IT	INTEREST RECEIVED	05/20/2024	2,976.35	
		IT	INTEREST RECEIVED	11/18/2024	2,976.35	
		IT	INTEREST RECEIVED	02/12/2024	1,756.63	
FINF30140002	969457BV1 WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	IS	INTEREST SOLD	03/04/2024	234.22	
		IT	INTEREST RECEIVED	06/24/2024	2,012.50	
		IT	INTEREST RECEIVED	12/24/2024	2,012.50	
		IT	INTEREST RECEIVED	04/15/2024	3,307.50	
FINF30140002	96950FAF1 WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	IT	INTEREST RECEIVED	10/15/2024	3,307.50	
		IB	INTEREST BOUGHT	03/27/2024	(1,595.00)	
		IT	INTEREST RECEIVED	05/15/2024	2,175.00	
		IT	INTEREST RECEIVED	11/15/2024	2,175.00	
FINF30140002	96950FAK0 WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	TOTAL RECEIVED			6,139,910.74	
		LESS RECEIVABLE BOP			1,472,406.96	
		PLUS RECEIVABLE EOP			1,586,513.03	
		TOTAL CORPORATE DEBT INSTRUMENTS			6,254,016.81	



5500 Interest Earned

Report ID: M2520E

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

FINAL

Status:

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
OTHER INTEREST						
FINF30140002	072024ND0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/2049 DD 11/05/09	IT	INTEREST RECEIVED	04/01/2024	6,106.43
			IT	INTEREST RECEIVED	10/01/2024	6,106.43
FINF30140002	13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	IT	INTEREST RECEIVED	04/01/2024	16,987.50
			IT	INTEREST RECEIVED	10/01/2024	16,987.50
FINF30140002	13063BJC7	CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	IT	INTEREST RECEIVED	05/01/2024	18,810.00
			IT	INTEREST RECEIVED	11/01/2024	18,810.00
FINF30140002	168863CE6	CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	IB	INTEREST BOUGHT	01/25/2024	(182.28)
			IT	INTEREST RECEIVED	06/21/2024	965.00
FINF30140002	168863DQ8	CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061 DD 01/22/21	IT	INTEREST RECEIVED	12/23/2024	965.00
			IB	INTEREST BOUGHT	02/02/2024	(34.45)
FINF30140002	168863EA2	CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	IT	INTEREST RECEIVED	07/22/2024	620.00
			IB	INTEREST BOUGHT	01/22/2024	(100.68)
FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	IB	INTEREST BOUGHT	01/25/2024	(118.44)
			IB	INTEREST BOUGHT	01/25/2024	(59.22)
FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	IB	INTEREST BOUGHT	01/29/2024	(142.13)
			IB	INTEREST BOUGHT	01/29/2024	(159.90)
FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	IB	INTEREST BOUGHT	01/30/2024	(74.03)
			IB	INTEREST BOUGHT	02/05/2024	(177.67)
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	IB	INTEREST BOUGHT	03/14/2024	(204.32)
			IB	INTEREST BOUGHT	04/30/2024	(1,617.51)
FINF30140002	234667JL8	DALLAS CNTY TX HOSP DIST 5.621% 08/15/2044 DD 09/17/09	IT	INTEREST RECEIVED	07/05/2024	9,594.00
			IT	INTEREST RECEIVED	02/15/2024	16,300.90
FINF30140002	271014TU6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/2040 DD 02/23/10	IB	INTEREST BOUGHT	07/23/2024	(1,726.90)
			IT	INTEREST RECEIVED	08/15/2024	18,268.25
FINF30140002	38611TAV9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	IT	INTEREST RECEIVED	06/03/2024	1,762.20
			IT	INTEREST RECEIVED	12/02/2024	1,762.20
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	IT	INTEREST RECEIVED	04/01/2024	15,940.80
			IT	INTEREST RECEIVED	10/01/2024	15,940.80
FINF30140002	455780CE4	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	IT	INTEREST RECEIVED	01/11/2024	1,022.25
			IT	INTEREST RECEIVED	01/11/2024	1,022.25



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	455780CN4	INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	IT	INTEREST RECEIVED	07/11/2024	1,022.25
			IT	INTEREST RECEIVED	04/30/2024	721.50
FINF30140002	455780DP8	INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	IT	INTEREST RECEIVED	10/30/2024	721.50
			IT	INTEREST RECEIVED	03/20/2024	4,223.75
FINF30140002	455780DV5	INDONESIA GOVERNMENT INTERNATI 5.100% 02/10/2054 DD 01/10/24	IT	INTEREST RECEIVED	09/20/2024	4,223.75
			IT	INTEREST RECEIVED	08/12/2024	12,495.00
FINF30140002	46513JB42	ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	IT	INTEREST RECEIVED	01/03/2024	4,514.38
			IT	INTEREST RECEIVED	07/03/2024	4,514.38
FINF30140002	46513JXN6	STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	IT	INTEREST RECEIVED	01/16/2024	641.25
			IT	INTEREST RECEIVED	07/15/2024	641.25
FINF30140002	54438CPA4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	IT	INTEREST RECEIVED	02/01/2024	10,631.25
			IB	INTEREST BOUGHT	04/22/2024	(2,505.94)
FINF30140002	544495UG7	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	IT	INTEREST RECEIVED	08/01/2024	16,200.00
			IT	INTEREST RECEIVED	01/02/2024	5,001.50
FINF30140002	544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	IT	INTEREST RECEIVED	04/18/2024	2,973.11
			IT	INTEREST RECEIVED	01/02/2024	11,504.50
FINF30140002	646139X83	NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	IT	INTEREST RECEIVED	07/01/2024	11,504.50
			IT	INTEREST RECEIVED	01/02/2024	5,681.60
FINF30140002	64972FK88	NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	IT	INTEREST RECEIVED	07/01/2024	5,681.60
			IT	INTEREST RECEIVED	06/17/2024	1,339.20
FINF30140002	698299BL7	PANAMA GOVERNMENT INTERNATIONAL 3.870% 07/23/2060 DD 07/23/19	IT	INTEREST RECEIVED	12/16/2024	1,339.20
			IS	INTEREST SOLD	01/18/2024	752.50
FINF30140002	698299BV5	PANAMA GOVERNMENT INTERNATIONAL 6.853% 03/28/2054 DD 03/28/23	IT	INTEREST RECEIVED	01/23/2024	870.75
			IS	INTEREST SOLD	02/14/2024	101.59
FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	IS	INTEREST SOLD	01/17/2024	1,037.47
			IS	INTEREST SOLD	03/14/2024	2,844.00
FINF30140002	71567PAT7	PERUSAHAAN PENERBIT SBSN 144A 3.550% 06/09/2051 DD 06/09/21	IT	INTEREST RECEIVED	06/10/2024	1,242.50
			IT	INTEREST RECEIVED	12/09/2024	1,242.50



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	718286CB1	PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	IT	INTEREST RECEIVED	02/02/2024	1,480.00	
			IT	INTEREST RECEIVED	08/02/2024	1,480.00	
FINF30140002	718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20	IT	INTEREST RECEIVED	05/06/2024	1,032.50	
			IT	INTEREST RECEIVED	11/05/2024	1,032.50	
FINF30140002	718286CP0	PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	IS	INTEREST SOLD	01/08/2024	8.00	
			IS	INTEREST SOLD	01/08/2024	4.44	
			IT	INTEREST RECEIVED	01/08/2024	7,920.00	
			IS	INTEREST SOLD	01/12/2024	24.00	
			IT	INTEREST RECEIVED	07/08/2024	6,080.00	
FINF30140002	718286CU9	PHILIPPINE GOVERNMENT INTERNAT 5.950% 10/13/2047 DD 10/13/22	IS	INTEREST SOLD	03/15/2024	3,893.94	
FINF30140002	718286CX3	PHILIPPINE GOVERNMENT INTERNAT 5.500% 01/17/2048 DD 01/17/23	IS	INTEREST SOLD	01/08/2024	1,045.00	
FINF30140002	731011AW2	REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	IS	INTEREST SOLD	03/05/2024	922.78	
			IS	INTEREST SOLD	03/05/2024	1,960.90	
			IT	INTEREST RECEIVED	04/04/2024	3,300.00	
			IT	INTEREST RECEIVED	10/04/2024	3,300.00	
FINF30140002	73358WJA3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	IT	INTEREST RECEIVED	04/01/2024	9,406.38	
			IT	INTEREST RECEIVED	10/01/2024	9,406.38	
FINF30140002	760942BA9	URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	IT	INTEREST RECEIVED	06/18/2024	10,327.50	
			IT	INTEREST RECEIVED	12/18/2024	10,327.50	
FINF30140002	79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN 6.138% 05/01/2049 DD 02/04/10	IT	INTEREST RECEIVED	05/01/2024	3,375.90	
			IT	INTEREST RECEIVED	11/01/2024	3,375.90	
FINF30140002	79765RSV2	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	IT	INTEREST RECEIVED	05/01/2024	6,000.00	
			IT	INTEREST RECEIVED	11/01/2024	6,000.00	
FINF30140002	79765RTL3	SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	IT	INTEREST RECEIVED	05/01/2024	12,336.25	
			IT	INTEREST RECEIVED	11/01/2024	12,336.25	
FINF30140002	882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	IT	INTEREST RECEIVED	01/02/2024	1,862.95	
			IT	INTEREST RECEIVED	07/01/2024	1,862.95	
			IT	INTEREST RECEIVED	12/31/2024	1,862.95	



5500 Interest Earned

Report ID: M2520E

FINAL Status:
LIABILITY HEDGING POOL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

	Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30140002	882722KF7	TEXAS ST 5.517% 04/01/2039 DD 08/26/09	IT	INTEREST RECEIVED	04/01/2024	5,930.78	
			IT	INTEREST RECEIVED	10/01/2024	5,930.78	
FINF30140002	882722VN8	TEXAS ST 4.681% 04/01/2040 DD 09/29/10	IT	INTEREST RECEIVED	04/01/2024	5,617.20	
			IT	INTEREST RECEIVED	10/01/2024	5,617.20	
FINF30140002	91086QAZ1	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	IT	INTEREST RECEIVED	04/12/2024	12,362.50	
			IT	INTEREST RECEIVED	10/15/2024	12,362.50	
FINF30140002	91087BAL4	MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051 DD 04/27/20	IT	INTEREST RECEIVED	04/29/2024	2,125.00	
			IT	INTEREST RECEIVED	10/28/2024	2,125.00	
FINF30140002	91087BAQ3	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	IT	INTEREST RECEIVED	02/14/2024	4,344.20	
			IT	INTEREST RECEIVED	08/14/2024	4,344.20	
FINF30140002	91087BAV2	MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	IT	INTEREST RECEIVED	02/09/2024	6,826.25	
			IT	INTEREST RECEIVED	08/09/2024	6,826.25	
FINF30140002	91087BAX8	MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	IT	INTEREST RECEIVED	05/06/2024	20,915.40	
			IT	INTEREST RECEIVED	11/04/2024	20,915.40	
FINF30140002	91087BBA7	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	IT	INTEREST RECEIVED	05/07/2024	9,308.44	
			IT	INTEREST RECEIVED	11/07/2024	14,080.00	
FINF30140002	913366EP1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	IT	INTEREST RECEIVED	05/15/2024	3,274.00	
			IT	INTEREST RECEIVED	11/15/2024	3,274.00	
FINF30140002	91412GDZ5	UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/2045 DD 09/30/10	IT	INTEREST RECEIVED	03/27/2024	9,265.85	
FINF30140002	915217RY1	UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	IT	INTEREST RECEIVED	03/01/2024	11,625.00	
			IT	INTEREST RECEIVED	09/03/2024	11,625.00	
				TOTAL RECEIVED		574,172.49	
				LESS RECEIVABLE BOP		151,421.73	
				PLUS RECEIVABLE EOP		166,093.21	
				TOTAL OTHER INTEREST		588,843.97	
COMMON/COLLECTIVE TRUSTS							
FINF30110002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	IT	INTEREST RECEIVED	02/02/2024	2.94	
			IT	INTEREST RECEIVED	03/04/2024	6.09	



5500 Interest Earned

Report ID: M2520E

FINAL Status:
LIABILITY HEDGING POOL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

Security ID		Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
FINF30130002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	IT	INTEREST RECEIVED	04/02/2024	2.52	
			IT	INTEREST RECEIVED	02/02/2024	0.28	
			IT	INTEREST RECEIVED	03/04/2024	0.58	
FINF30140002	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	IT	INTEREST RECEIVED	04/02/2024	0.24	
			IT	INTEREST RECEIVED	01/03/2024	3,262.69	
			IT	INTEREST RECEIVED	02/02/2024	4,594.79	
FINF30120002	99VVAXD45	BGI MONEY MARKET	IT	INTEREST RECEIVED	03/04/2024	1,947.29	
			IT	INTEREST RECEIVED	04/02/2024	1,778.06	
			IT	INTEREST RECEIVED	05/02/2024	2,141.42	
			IT	INTEREST RECEIVED	06/04/2024	3,268.20	
			IT	INTEREST RECEIVED	07/02/2024	3,164.66	
			IT	INTEREST RECEIVED	08/02/2024	4,511.21	
			IT	INTEREST RECEIVED	09/04/2024	5,671.13	
			IT	INTEREST RECEIVED	10/02/2024	5,198.00	
			IT	INTEREST RECEIVED	11/04/2024	2,474.55	
			IT	INTEREST RECEIVED	12/03/2024	3,401.40	
			CD	INTEREST INCOME	01/02/2024	1.40	
			CD	MISC INTEREST	01/12/2024	3,482.46	
			CD	INTEREST INCOME	02/01/2024	12.13	
			CD	INTEREST INCOME	03/01/2024	16.89	
			CD	INTEREST INCOME	04/01/2024	18.12	
			CD	MISC INTEREST	04/22/2024	2,718.06	
			CD	INTEREST INCOME	05/01/2024	21.43	
			CD	INTEREST INCOME	06/03/2024	31.27	
			CD	INTEREST INCOME	07/01/2024	30.39	
			CD	INTEREST INCOME	08/01/2024	31.54	
			CD	INTEREST INCOME	09/03/2024	31.60	
			CD	INTEREST INCOME	10/01/2024	29.96	
			CD	INTEREST INCOME	11/01/2024	29.37	
			CD	INTEREST INCOME	12/02/2024	27.41	
TOTAL RECEIVED						47,908.08	
LESS RECEIVABLE BOP						3,262.69	
PLUS RECEIVABLE EOP						4,534.22	
TOTAL COMMON/COLLECTIVE TRUSTS						49,179.61	



5500 Interest Earned

Report ID: M2520E

FINAL

Status:

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Tran Code	Transaction Description	Pay Date	Interest Amount	Ccy Gain/Loss
GRAND TOTAL RECEIVED					7,021,885.05	
LESS RECEIVABLE BOP					1,733,372.91	
PLUS RECEIVABLE EOP					1,867,523.71	
LESS CURRENCY GAIN/LOSS					0.00	
GRAND TOTAL INTEREST EARNED					7,156,035.85	



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00135TAE4	AIB GROUP PLC 144A VAR RT 03/28/2035 DD 03/28/24	115,000.000	(115,000.00)	120,589.65
05523RAM9	BAE SYSTEMS PLC 144A 5.500% 03/26/2054 DD 03/26/24	65,000.000	(63,921.65)	64,838.35
097023DM4	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24	55,000.000	(55,000.00)	55,667.40
097023DN2	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24	190,000.000	(197,862.96)	202,846.00
14448CBD5	CARRIER GLOBAL CORP 6.200% 03/15/2054 DD 11/30/23	80,000.000	(79,868.00)	88,855.67
172967PA3	CITIGROUP INC VAR RT 11/17/2033 DD 11/17/22	115,000.000	(125,103.80)	123,901.19
17325FBG2	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24	150,000.000	(150,000.00)	154,461.00
20030NEK3	COMCAST CORP 5.650% 06/01/2054 DD 05/22/24	300,000.000	(300,380.85)	304,857.00
212015AQ4	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	45,000.000	(39,243.30)	39,430.20
224044CT2	COX COMMUNICATIONS INC 144A 5.800% 12/15/2053 DD 01/19/24	60,000.000	(55,783.20)	56,064.60
224044CV7	COX COMMUNICATIONS INC 144A 5.950% 09/01/2054 DD 08/20/24	285,000.000	(280,350.30)	277,503.65
25278XAT6	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	25,000.000	(20,716.50)	19,575.00
25278XBA6	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	155,000.000	(154,933.35)	157,864.05
25278XBB4	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	100,000.000	(99,954.00)	100,506.65
25470DBL2	DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	115,000.000	(75,253.70)	73,097.45
26874RAP3	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24	215,000.000	(212,480.20)	213,299.10
38141GA53	GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2034 DD 10/24/23	30,000.000	(32,851.50)	32,597.70
38239EAC6	GOODMAN US FINANCE SIX LL 144A 5.125% 10/07/2034 DD 10/07/24	30,000.000	(29,865.60)	30,074.40
446150BD5	HUNTINGTON BANCSHARES INC/OH VAR RT 02/02/2035 DD 02/02/24	55,000.000	(53,903.40)	54,761.30
458140CM0	INTEL CORP 5.600% 02/21/2054 DD 02/21/24	35,000.000	(34,876.45)	33,729.15
46647PEC6	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24	260,000.000	(260,306.25)	265,230.60
46647PEH5	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24	385,000.000	(385,000.00)	403,546.25
50222CAB6	LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24	90,000.000	(90,000.00)	89,419.50
61747YFL4	MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24	335,000.000	(335,482.65)	336,815.70
61747YFR1	MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24	405,000.000	(405,000.00)	406,074.90
64105MAD3	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24	410,000.000	(408,048.50)	398,556.10
64110LBA3	NETFLIX INC 5.400% 08/15/2054 DD 08/01/24	85,000.000	(84,821.50)	85,285.90
693475BW4	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24	395,000.000	(396,172.00)	397,635.19
744533BR0	PUBLIC SERVICE CO OF OKLAHOMA 5.200% 01/15/2035 DD 12/05/24	145,000.000	(144,975.35)	145,469.45
745332CN4	PUGET SOUND ENERGY INC 5.685% 06/15/2054 DD 06/11/24	65,000.000	(64,999.35)	65,221.20
756109CD4	REALTY INCOME CORP 3.200% 02/15/2031 DD 08/15/23	560,000.000	(529,873.96)	483,472.95
771196CM2	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24	160,000.000	(160,000.00)	160,697.30
78016HZW3	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24	175,000.000	(174,643.00)	173,483.80
83007CAG7	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24	95,000.000	(94,990.50)	95,507.95
83368RBY7	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24	235,000.000	(235,000.00)	235,735.95
853254DC1	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24	180,000.000	(180,000.00)	184,253.35
87264ABY0	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	60,000.000	(38,936.40)	41,039.40
87264ADG7	T-MOBILE USA INC 5.500% 01/15/2055 DD 01/12/24	20,000.000	(19,945.20)	19,657.20



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

	Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss

5% VALUE : 8,902,570.31

*** NO ACTIVITY FOR THIS PERIOD ***



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

LIABILITY HEDGING - FING00300000

01/01/2024 - 12/31/2024

LIABILITY HEDGING POOL

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		8,902,570.31					
41	912810TT5	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	2,740,000.000	2,657,547.43	0.00	0.00	0.00
63	912810TT5	U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	9,310,000.000	0.00	8,976,550.30	8,670,225.68	306,324.62
139	912810TV0	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	13,165,000.000	0.00	13,660,052.55	13,807,093.43	(147,040.88)
142	912810TV0	U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	13,165,000.000	13,807,093.43	0.00	0.00	0.00
149	912810TX6	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	14,485,000.000	13,918,020.40	0.00	0.00	0.00
99	912810TX6	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	14,485,000.000	0.00	14,261,278.86	13,918,020.40	343,258.46
117	912810UA4	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	12,725,000.000	0.00	13,294,488.75	13,582,183.96	(287,695.21)
92	912810UA4	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	12,725,000.000	13,582,183.96	0.00	0.00	0.00
1	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	755,000.000	691,256.78	0.00	0.00	0.00
53	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	9,130,000.000	8,724,212.57	0.00	0.00	0.00
54	912810UC0	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	3,690,000.000	0.00	3,561,278.29	3,521,549.60	39,728.69
17	91282CKQ3	U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	4,390,000.000	4,431,774.57	0.00	0.00	0.00
15	91282CKQ3	U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	4,390,000.000	0.00	4,484,471.57	4,431,774.57	52,697.00
21	91282CLF6	U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	4,970,000.000	4,943,239.28	0.00	0.00	0.00
32	91282CLF6	U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	4,970,000.000	0.00	4,956,243.03	4,943,239.28	13,003.75
143	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	32,713,223.690	32,713,223.69	0.00	0.00	0.00
115	996085619	EB TEMP IVN FD VAR RT 12/31/2049 DD 04/25/97	32,390,276.050	0.00	32,390,276.05	32,390,276.05	0.00