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
- [X] a DFE (specify) M

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] 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
MARATHON PETROLEUM MASTER RETIREMENT TRUST

1b Three-digit plan number (PN) ▶ 101

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
MARATHON PETROLEUM COMPANY LP

539 SOUTH MAIN STREET, ROOM M09012
FINDLAY, OH 45840-3295

2b Employer Identification Number (EIN)
46-6645355

2c Plan Sponsor's telephone number
419-422-2121

2d Business code (see instructions)

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

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

SIGN HERE	Filed with authorized/valid electronic signature.		
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/09/2025	DUANE F BOECKER PLAN ADMINISTRATOR
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

DUANE F BOECKER PLAN ADMINISTRATOR

539 SOUTH MAIN STREET
FINDLAY, OH 45840-3295

3b Administrator's EIN
93-3402507

3c Administrator's telephone number
419-422-2121

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	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**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 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
MARATHON PETROLEUM MASTER RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 101

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
MARATHON PETROLEUM COMPANY LP

D Employer Identification Number (EIN)
46-6645355

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: ARROWSTREET INT EQUITY EAFE CIT CL

b Name of sponsor of entity listed in (a): ARROWSTREET COLLECTIVE INVESTMENT TRUST

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)
30-6507806-003	C	160412242

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LNG DURATION CORP CREDIT

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

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)
27-4520291-001	C	276583144

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LNG TRM GOV BOND INDEX FD

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

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)
94-3118547-001	C	212026650

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI ACWI IMI INDEX FUND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

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)
33-6371938-001	C	19721392

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK RUSSELL 1000 INDEX

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

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)
26-4040281-001	C	401746652

a Name of MTIA, CCT, PSA, or 103-12 IE: INVESTEC EMERGING MARKETS EQUITY

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

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)
39-2079691-001	C	75474123

a Name of MTIA, CCT, PSA, or 103-12 IE: MFS INTERNATIONAL EQUITY FUND

b Name of sponsor of entity listed in (a): MFS HERITAGE TRUST COMPANY

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)
57-1187281-013	C	161268073

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT TERM INVT FD

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN 45-6138589-084	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 59455888

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name MARATHON PETROLEUM RETIREMENT PLAN

b Name of plan sponsor MARATHON PETROLEUM COMPANY LP | **c** EIN-PN 31-1537655-001

a Plan name SPEEDWAY RETIREMENT PLAN

b Name of plan sponsor MARATHON PETROLEUM COMPANY LP | **c** EIN-PN 31-1537655-007

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

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a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
MARATHON PETROLEUM MASTER RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 101

C Plan sponsor's name as shown on line 2a of Form 5500
MARATHON PETROLEUM COMPANY LP

D Employer Identification Number (EIN)
46-6645355

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	1946100	-141675
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	40093250	45462927
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	0	
(2) U.S. Government securities	1c(2)	129572330	125547970
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	11251880	10257399
(B) All other	1c(3)(B)	314714838	335889812
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	50097922	52062647
(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)	1325710009	1366688167
(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)	275151980	287161120
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	16970794	33117839

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(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	2165509103	2256046206
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	79984302	139344372
k Total liabilities (add all amounts in lines 1g through1j)	1k	79984302	139344372
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	2085524801	2116701834

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)	249962	
(B) U.S. Government securities	2b(1)(B)	679618	
(C) Corporate debt instruments	2b(1)(C)	19455512	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1387966	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		21773058
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	539888	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	11200434	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		11740322
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1814010305	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1817555269	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-3544964
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-17284732	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-17284732

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		103744411
(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)		1425851
c Other income	2c		965231
d Total income. Add all **income** amounts in column (b) and enter total	2d		118819177
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)	289113	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	6485863	
(6) Bank or trust company trustee/custodial fees	2i(6)	432719	
(7) Actuarial fees	2i(7)	268356	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	480151	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		7956202
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		7956202
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		110862975
l Transfers of assets:			
(1) To this plan	2l(1)		171583859
(2) From this plan	2l(2)		251269801

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.)	**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.)	**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.)	**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.)	**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.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**			
l Has the plan failed to provide any benefit when due under the plan?	**4l**			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☐ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

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

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
ARS - Argentine peso	316.980	316.98	316.98
AUD - Australian dollar	503.250	503.25	503.25
CAD - Canadian dollar	115,622.240	115,622.24	115,622.24
CHF - Swiss franc	0.000	0.00	0.00
CNH - HK offshore Chinese Yuan Renminbi	15.490	15.49	15.49
EUR - Euro	-51,270.670	-51,270.67	-51,270.67
GBP - British pound sterling	180,999.360	180,999.36	180,999.36
ILS - New Israeli shekel	121.200	121.20	121.20
JPY - Japanese yen	9.610	9.61	9.61
MXN - Mexican peso	485.430	485.43	485.43
NOK - Norwegian krone	23,243.940	23,243.94	23,243.94
PEN - Peruvian nuevo sol	56,535.970	56,535.97	56,535.97
PLN - Polish zloty	2,403.500	2,403.50	2,403.50
SEK - Swedish krona	10,186.860	10,186.86	10,186.86
SGD - Singapore dollar	693.730	693.73	693.73
TRY - Turkish lira	24.650	24.65	24.65
USD - United States dollar	-804,551.640	-804,551.64	-804,551.64
USD - United States dollar	0.000	12,911.22	12,911.22
Total - all currencies		**-451,748.88**	**-451,748.88**
Total Non-Interest Bearing Cash - USD		**-451,748.88**	**-451,748.88**
Receivables - Other - USD			
Pending foreign exchange purchases: Brazilian real	0.000	743,163.11	691,156.42
Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.000	171,343.00	170,376.80
Pending foreign exchange purchases: Euro	0.000	805,538.39	793,588.30
Pending foreign exchange purchases: Indonesian rupiah	0.000	20,795.00	21,062.08

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Indian rupee	0.000	4,963,268.46	4,911,114.82
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	1,142,638.00	1,136,396.49
Pending foreign exchange purchases: New Taiwan dollar	0.000	208,398.00	206,387.76
Pending foreign exchange purchases: United States dollar	0.000	19,028,492.08	19,028,492.08
Pending trade sales: United States dollar	0.000	11,780,289.07	11,780,289.07
Total - all currencies		**38,863,925.11**	**38,738,863.82**
Total Receivables - Other - USD		**38,863,925.11**	**38,738,863.82**
U.S. Government Securities			
United States - USD			
COBANK ACB FXD RATE RESET NON CUM PERP 7.25% 12-31-2049 SEDOL: BMDPVV3	600,000.000	600,000.00	613,716.00
FEDERAL HOME LN MTG CORP POOL #ZS4785 4.0% 08-01-2048 SEDOL: BK4PG02	24,815.830	25,589.37	22,999.39
FNMA POOL #MA5166 6% 10-01-2053 BEO CUSIP: 31418EW48	342,011.740	336,133.41	343,985.91
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL: B8J5WD8	6,600,000.000	6,739,218.75	6,735,582.08
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY CUSIP: 01F060626	5,000,000.000	5,033,203.13	5,020,936.90
PVTPL FARM CR BK TEX 7.75% 12-31-2049 SEDOL: BT03205	400,000.000	400,000.00	420,321.60
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	100,000.000	69,139.54	61,491.22
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	2,900,000.000	2,749,206.16	2,627,218.75
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	4,890,000.000	4,589,702.01	4,362,605.87
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 SEDOL: BQXS7C3	1,300,000.000	1,199,295.15	1,134,300.78
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	200,000.000	189,303.90	170,154.18

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	1,600,000.000	1,200,285.83	1,120,875.01
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	310,000.000	285,670.78	256,173.83
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	9,400,000.000	8,837,580.45	8,466,976.59
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	3,010,000.000	2,914,411.76	2,835,161.32
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	700,000.000	686,840.00	666,285.16
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL: BS2G1B9	6,300,000.000	6,273,963.68	6,032,496.08
UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044 SEDOL: BYQP4Y8	600,000.000	245,132.53	231,923.41
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043 SEDOL: BMQX5D4	8,050,000.000	3,457,187.61	3,363,916.85
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG SEDOL: BZ0RQY1	5,600,000.000	2,285,096.17	2,227,273.66
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	7,348,000.000	5,913,889.58	5,511,861.11
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	2,300,000.000	2,422,252.06	2,238,546.88
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	5,885,000.000	6,048,751.06	5,816,724.82
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	2,100,000.000	1,511,361.53	1,475,578.13
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	270,000.000	221,002.07	175,046.48
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL: BMT9GR0	1,600,000.000	1,104,766.37	1,067,613.04
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL: BYSJ1Z8	3,000,000.000	2,340,963.96	2,215,312.50
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	1,477,000.000	968,433.87	897,046.72
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	800,000.000	530,113.61	496,125.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	385,000.000	367,946.06	281,591.41
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	216,000.000	187,850.90	158,667.19
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SEDOL: BSJWZQ3	1,200,000.000	964,480.84	911,765.63
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRNR8	6,000,000.000	6,211,762.78	5,822,812.50
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	1,500,000.000	1,458,388.82	1,455,937.50
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SEDOL: BNXG760	4,300,000.000	4,230,913.95	4,175,570.58
UNITED STS TREAS NTS 0.125% 07-15-2031 SEDOL: BNW0365	1,000,000.000	1,044,787.14	1,036,784.03
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG SEDOL: BBRWPW2	3,100,000.000	1,325,280.48	1,278,221.17
US TREASURY N/B 3.375% 05-15-2033 SEDOL: BQYLTK3	4,300,000.000	4,048,799.76	3,951,968.75
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	6,700,000.000	6,465,940.75	6,336,734.38
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	8,800,000.000	8,174,815.45	7,753,281.27
Total United States - USD		**103,659,461.27**	**99,771,583.68**
Total U.S. Government Securities		**103,659,461.27**	**99,771,583.68**
Corporate Debt Instruments - Preferred			
United States - USD			
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	200,000.000	199,330.00	141,412.68
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 SEDOL: BDF0M54	400,000.000	284,636.00	296,807.02
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	380,000.000	381,214.45	330,196.48
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	980,000.000	1,100,121.84	927,617.38

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	256,000.000	249,287.33	141,270.64
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	840,000.000	847,249.00	546,588.69
DUKE ENERGY 3.875% DUE 03-15-2046 SEDOL: BZ58832	1,110,000.000	1,232,904.90	860,554.72
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	990,000.000	1,024,655.30	787,443.18
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	710,000.000	724,880.43	604,297.89
LOEWS CORP 4.125 DUE 05-15-2043 REG SEDOL: B9HLNW1	355,000.000	328,954.73	294,544.77
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	545,000.000	566,862.27	424,378.39
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	360,000.000	375,829.00	292,331.64
PACIFICORP 6% DUE 01-15-2039 SEDOL: B3KTPK2	835,000.000	1,072,239.04	852,044.65
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	680,000.000	679,592.00	464,225.73
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	600,000.000	554,251.82	524,807.26
Total United States - USD		**9,622,008.11**	**7,488,521.12**
Total Corporate Debt Instruments - Preferred		**9,622,008.11**	**7,488,521.12**
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL APA INFRASTRUCTURE LTD 5.75% 09-16-2044 CUSIP: 00188LAB3	400,000.000	395,784.00	391,512.55
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	625,000.000	623,212.50	539,860.73
PVTPL CSL FINANCE PLC 5.417% 04-03-2054 CUSIP: 12661PAH2	200,000.000	200,000.00	188,562.80
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 SEDOL: BRS7WC7	100,000.000	100,000.00	99,651.94

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	700,000.000	697,417.00	666,769.80
PVTPL NORTHERN STAR RESOURCES LTD 6.125%04-11-2033 CUSIP: 66573RAA6	400,000.000	396,032.00	409,536.65
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	800,000.000	796,752.00	849,389.85
Total Australia - USD		**3,209,197.50**	**3,145,284.32**
Belgium - USD			
PVTPL KBC GROUP NV 4.932% 10-16-2030 CUSIP: 48241FAD6	400,000.000	400,000.00	393,657.98
PVTPL KBC GROUP NV 6.324% 09-21-2034 CUSIP: 48241FAC8	300,000.000	311,230.50	310,394.06
Total Belgium - USD		**711,230.50**	**704,052.04**
Brazil - USD			
CSN RES S A GTD NT 144A 4.625% 06-10-2031 CUSIP: 12644VAD0	400,000.000	400,000.00	310,571.16
PVTPL GUARA NORTE S A R L 5.198% DUE 06-15-2034 BEO CUSIP: 400666AA1	319,460.000	319,444.03	291,577.87
PVTPL YINSON BORONIA PRODUCTIO 8.947% 07-31-2042 CUSIP: 98584XAA3	1,000,000.000	1,000,000.00	1,043,950.00
XP INC 6.75% DUE 07-02-2029 CUSIP: 98379XAB0	1,300,000.000	1,286,480.00	1,292,213.81
Total Brazil - USD		**3,005,924.03**	**2,938,312.84**
Canada - USD			
BELL CANADA 5.55% 02-15-2054 SEDOL: BPGLSL8	800,000.000	798,952.00	751,440.11
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	600,000.000	599,688.00	412,982.57
ENBRIDGE INC 8.5% 01-15-2084 CUSIP: 29250NBT1	100,000.000	100,000.00	111,075.00
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	100,000.000	99,734.00	103,357.49

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PVTPL ALIMENTATION COUCHE-TARD INC 5.267% 02-12-2034 CUSIP: 01626PAU0	700,000.000	700,000.00	683,060.88
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP: 01626PAV8	700,000.000	700,000.00	662,057.21
PVTPL SOUTH BOW CDN INFRASTRUCTURE HLDGS7.625% 03-01-2055 CUSIP: 836720AF9	700,000.000	700,000.00	717,703.32
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 SEDOL: BKRRKT2	200,000.000	197,852.00	140,255.40
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	300,000.000	299,331.00	269,759.10
Total Canada - USD		**4,195,557.00**	**3,851,691.08**
Chile - USD			
CODELCO INC 3.75% 15/01/2031 3.75% 01-15-2031 CUSIP: 21987BBC1	395,000.000	394,273.20	353,074.70
PVTPL AES ANDES S A 8.15% 06-10-2055 CUSIP: 00111VAC1	1,000,000.000	1,000,000.00	1,011,453.00
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE 4.375% 02-05-2049 CUSIP: 21987BAY4	220,000.000	204,718.80	165,597.81
PVTPL LATAM AIRLS GROUP S A 7.875% 04-15-2030 CUSIP: 51817RAD8	450,000.000	450,000.00	455,562.00
Total Chile - USD		**2,048,992.00**	**1,985,687.51**
China - USD			
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	100,000.000	99,654.00	97,088.35
Total China - USD		**99,654.00**	**97,088.35**
France - EUR			
ELO SA 4.875% SNR 08/12/2028 EUR SEDOL: BPG8392	800,000.000	731,276.87	683,098.67
Total France - EUR		**731,276.87**	**683,098.67**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
EDF S A 4.75% DUE 10-13-2035 SEDOL: BYXVW12	900,000.000	881,118.00	828,181.75
NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028 CUSIP: F6628DAN4	188,627.500	183,911.82	150,854.84
ORANGE NT STEP UP 03-01-2031 02-28-2031 SEDOL: B2PPTQ2	380,000.000	556,488.49	452,512.74
PVTPL BNP PARIBAS 5.738% 02-20-2035 CUSIP: 09659W2X1	500,000.000	500,000.00	501,518.85
PVTPL BNP PARIBAS 5.906% 11-19-2035 CUSIP: 09659T2D2	1,000,000.000	994,576.00	970,214.58
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	1,000,000.000	1,000,000.00	1,066,004.78
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	400,000.000	387,812.00	376,548.50
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	900,000.000	900,000.00	835,634.40
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	300,000.000	300,000.00	287,425.93
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	700,000.000	700,000.00	672,056.70
Total France - USD		**6,403,906.31**	**6,140,953.07**
Germany - EUR			
VOLKSWAGEN INTL 7.875%-FRN GTD SUB PERP EUR SEDOL: BRJ7YV9	500,000.000	590,362.10	578,262.06
Total Germany - EUR		**590,362.10**	**578,262.06**
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP: 07274NAL7	200,000.000	197,064.00	192,317.35
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	650,000.000	660,472.00	507,119.44
DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029 SEDOL: BP0VPS0	800,000.000	800,000.00	837,262.15
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 CUSIP: 07274NBH5	825,000.000	806,332.11	591,514.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	500,000.000	496,931.00	508,596.48
Total Germany - USD		**2,960,799.11**	**2,636,809.67**
Hong Kong - USD			
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	200,000.000	200,000.00	182,581.57
Total Hong Kong - USD		**200,000.00**	**182,581.57**
India - USD			
PVTPL MUTHOOT FINANCE LTD 7.125% 02-14-2028 CUSIP: 62828L2C6	800,000.000	799,600.00	814,656.74
Total India - USD		**799,600.00**	**814,656.74**
Ireland - USD			
AERCAP IRELAND CAP DESIGNATED 6.95%03-10-2055 SEDOL: BS6VK80	1,000,000.000	1,000,000.00	1,029,818.33
PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028 CUSIP: 05401AAS0	400,000.000	401,184.00	411,164.60
PVTPL SMBC AVIATION CAP FIN DAC 5.7% 07-25-2033 CUSIP: 78448TAK8	800,000.000	797,288.00	805,189.34
Total Ireland - USD		**2,198,472.00**	**2,246,172.27**
Italy - EUR			
BCA MPS 1.875% SNR 09/01/26 EUR1000 SEDOL: BN7JH98	200,000.000	235,747.33	204,486.93
MUNDYS S.P.A 1.875% SNR 13/07/2027 EUR SEDOL: BF1YM98	100,000.000	109,848.23	100,399.81
Total Italy - EUR		**345,595.56**	**304,886.74**
Italy - USD			
ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031 CUSIP: 29278GAP3	750,000.000	672,153.50	628,167.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054 CUSIP: 46115HCB1	1,600,000.000	1,659,975.00	1,711,136.61
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034 CUSIP: 29278GBE7	600,000.000	590,274.00	593,829.41
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	1,200,000.000	1,192,876.00	1,154,952.07
Total Italy - USD		**4,115,278.50**	**4,088,086.08**
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035 CUSIP: 606822DF8	800,000.000	800,000.00	801,381.08
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP: 654744AC5	600,000.000	663,936.00	577,697.05
PVTPL MEIJI YASUDA LIFE INSURA CO 5.8% 09-11-2054 CUSIP: 585270AD3	800,000.000	800,000.00	801,895.20
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP: 654579AM3	350,000.000	350,000.00	362,150.16
PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO CUSIP: 654744AD3	1,705,000.000	1,759,990.50	1,598,170.24
PVTPL SUMITOMO MITSUI TR BK LTD 4.85% 09-10-2034 CUSIP: 86563VBV0	600,000.000	598,356.00	578,286.97
Total Japan - USD		**4,972,282.50**	**4,719,580.70**
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	400,000.000	287,704.00	299,822.58
Total Luxembourg - USD		**287,704.00**	**299,822.58**
Macau - USD			
PVTPL STUDIO CITY FIN LTD 5.0% DUE 01-15-2029/01-14-2021 BEO CUSIP: 86389QAG7	600,000.000	463,500.00	542,739.81
Total Macau - USD		**463,500.00**	**542,739.81**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Mexico - USD			
PVTPL BBVA MEXICO SA 8.125% 01-08-2039 CUSIP: 07336UAB9	500,000.000	500,000.00	509,123.00
PVTPL GRUMA SAB DE CV 5.761% 12-09-2054 CUSIP: 400131AJ7	1,000,000.000	1,000,000.00	945,000.00
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	800,000.000	798,784.00	623,819.62
Total Mexico - USD		**2,298,784.00**	**2,077,942.62**
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	725,000.000	748,380.85	537,827.57
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL: BJV9CD5	1,535,000.000	1,544,202.80	1,050,567.03
Total Norway - USD		**2,292,583.65**	**1,588,394.60**
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	1,000,000.000	986,170.00	988,255.64
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	200,000.000	199,984.00	129,295.10
Total South Africa - USD		**1,186,154.00**	**1,117,550.74**
Spain - USD			
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	1,000,000.000	1,009,078.00	890,560.96
Total Spain - USD		**1,009,078.00**	**890,560.96**
Switzerland - USD			
TYCO ELECTRONICS 7.125% DUE 10-01-2037 SEDOL: B39J116	650,000.000	881,404.07	740,772.24
Total Switzerland - USD		**881,404.07**	**740,772.24**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
LLOYDS BANKING GROUP PLC 5.985% 08-07-2027 SEDOL: BRBDWF5	1,100,000.000	1,100,372.00	1,116,344.82
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJC5M2	900,000.000	900,000.00	896,493.69
NATIONAL GRID PLC 5.418% 01-11-2034 SEDOL: BPQWJY1	1,100,000.000	1,100,000.00	1,097,420.02
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	500,000.000	500,000.00	510,316.53
PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049 CUSIP: 111021AN1	400,000.000	400,000.00	311,076.04
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	300,000.000	296,868.00	308,079.71
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	1,750,000.000	1,870,717.71	1,668,811.08
VIRGIN MEDIA SECD FIN PLC 5.5% 05-15-2029 CUSIP: 92769XAP0	600,000.000	610,500.00	562,767.16
VODAFONE GROUP PLC 5.125% DUE 06-19-2059 SEDOL: BJQ2JY9	800,000.000	788,216.00	693,272.56
VODAFONE GROUP PLC 5.75% 06-28-2054 SEDOL: BNZHZ56	900,000.000	907,731.00	868,877.09
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZHZ78	700,000.000	694,134.00	678,743.90
Total United Kingdom - USD		**9,168,538.71**	**8,712,202.60**
United States - EUR			
BECTON DICKINSON 4.029% 07/06/2036 SEDOL: BRDZWT3	300,000.000	326,100.00	320,763.07
HONEYWELL INTL INC 3.75% 03-01-2036 CUSIP: ZD3100983	800,000.000	861,018.49	833,230.44
Total United States - EUR		**1,187,118.49**	**1,153,993.51**
United States - USD			
AADVANTAGE LOYALITY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028 CUSIP: 02376CBJ3	210,000.000	207,900.00	215,321.40
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	965,000.000	1,185,311.05	852,565.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	1,300,000.000	1,296,126.00	863,478.07
AIR LEASE CORP 6.0% 12-31-2049 SEDOL: BSSFKP7	700,000.000	700,000.00	677,097.11
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	410,000.000	406,736.40	337,297.48
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 SEDOL: BN452W7	500,000.000	497,500.00	446,495.06
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	700,000.000	697,116.00	429,216.59
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	590,000.000	599,204.83	458,159.86
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	800,000.000	797,776.00	781,932.66
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	80,000.000	79,764.80	78,298.40
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	400,000.000	397,136.00	270,190.68
AMERICAN TOWER CORP 5.45% 02-15-2034 SEDOL: BQ5J3Z9	100,000.000	99,285.00	100,196.89
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPBK702	100,000.000	99,444.00	83,162.17
AMERN HOMES 4 RENT 4.9% DUE 02-15-2029 SEDOL: BJCYLG5	300,000.000	298,458.00	297,570.24
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	795,000.000	844,610.46	687,245.19
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	575,000.000	567,748.50	358,452.72
APPLE INC 2.85% DUE 08-05-2061 BEO SEDOL: BL6LZ19	1,030,000.000	1,031,227.40	618,365.43
APPLE INC 4.25% DUE 02-09-2047 SEDOL: BDVPX83	795,000.000	982,986.10	681,942.74
APTIV SWISS HOLDINGS LIMITED 5.4% 03-15-2049 SEDOL: BHL3SD5	400,000.000	398,232.00	343,585.14
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL: BS6Q557	1,100,000.000	1,094,236.00	988,062.81

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	900,000.000	893,151.00	856,994.04
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	1,100,000.000	1,093,136.00	1,061,716.29
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 SEDOL: BPGLSG3	300,000.000	296,364.00	297,060.10
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	2,381,000.000	2,461,051.35	1,604,133.34
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	364,000.000	271,836.41	245,593.79
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	1,650,000.000	1,660,879.80	1,166,617.67
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	4,048,000.000	4,014,938.24	2,688,340.43
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	3,117,000.000	2,688,026.68	2,154,910.24
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	640,000.000	644,937.20	443,635.97
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	600,000.000	596,286.00	602,653.31
ATLASSIAN CORP 5.5% DUE 05-15-2034 SEDOL: BSQLCG2	1,000,000.000	993,180.00	1,005,483.23
BANK AMER CORP 5.933% DUE 09-15-2027 SEDOL: BNNJDV6	100,000.000	99,304.00	101,801.48
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	250,000.000	250,000.00	250,338.10
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP: 06051GLU1	700,000.000	700,000.00	718,860.65
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	895,000.000	970,011.15	664,742.65
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	300,000.000	300,000.00	285,675.23
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	2,785,000.000	2,886,725.30	2,585,185.38
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	1,125,000.000	1,140,305.18	770,088.90

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	1,000,000.000	1,000,000.00	1,064,916.76
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	1,000,000.000	644,370.00	600,842.98
BRANDYWINE OPER FIXED 7.55% DUE 03-15-2028 SEDOL: BL6JPQ8	700,000.000	640,150.00	739,573.60
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	500,000.000	497,875.00	482,334.80
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDSD35	550,000.000	549,917.50	590,209.32
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDSD24	600,000.000	598,302.00	636,030.85
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVKP2	855,000.000	961,858.10	817,834.49
BROWN & BROWN INC 5.65% DUE 06-11-2034 SEDOL: BRF0QP0	600,000.000	598,458.00	601,107.53
CA ENDOWMENT 2.498% DUE 04-01-2051 SEDOL: BN11JL6	400,000.000	260,316.00	236,896.00
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SEDOL: BJX9954	445,000.000	464,697.20	283,255.24
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	300,000.000	298,428.00	311,617.55
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFHW9	297,000.000	296,509.95	314,348.96
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	300,000.000	268,761.00	219,901.94
CBS CORP NEW 4.85% DUE 07-01-2042 SEDOL: B83R5T7	700,000.000	613,788.00	551,909.04
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	600,000.000	600,000.00	540,885.59
CENTERPOINT ENERGY INC 6.85% 02-15-2055 SEDOL: BMYDZ70	400,000.000	400,000.00	408,615.12
CENTERPOINT ENERGY INC 7.0% 02-15-2055 CUSIP: 15189TBH9	400,000.000	400,000.00	411,476.40
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	100,000.000	99,906.00	66,709.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP: 161175CR3	500,000.000	498,775.00	511,590.82
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	1,635,000.000	1,602,978.45	1,022,896.34
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039 SEDOL: BNM26W8	1,305,000.000	1,070,829.06	1,040,181.06
CHILDRENS HOSP 4.115% DUE 01-01-2047 SEDOL: BG88DP3	380,000.000	384,146.30	313,598.82
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	1,200,000.000	1,197,300.00	1,023,993.32
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	1,100,000.000	1,095,138.00	1,055,765.12
CITIBANK N A 5.803% 09-29-2028 SEDOL: BRRD6Y6	1,100,000.000	1,100,000.00	1,134,237.84
CITIGROUP INC NT VAR RATE 12-31-2049 REG SEDOL: BNNMZ31	200,000.000	200,000.00	199,681.42
CITIGROUP INC 7.0% 12-31-2049 SEDOL: BPDZKQ2	800,000.000	800,000.00	843,660.12
CITIZENS FINANCIAL GROUP 5.841% 01-23-2030 SEDOL: BRBCSN2	800,000.000	800,000.00	812,301.44
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	555,000.000	555,000.00	462,167.86
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	900,000.000	894,303.00	867,598.73
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	300,000.000	299,739.00	285,288.78
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1	745,000.000	875,859.20	718,602.50
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	2,462,000.000	2,175,125.34	1,391,811.71
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	1,200,000.000	1,194,360.00	1,121,054.76
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL: BN4LSK5	600,000.000	600,000.00	531,035.77
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	1,000,000.000	993,520.00	988,032.79

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,675,000.000	1,685,761.00	1,081,812.79
COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL: BYQHP74	585,000.000	602,269.15	437,279.37
CONNECTICUT LIGHT & POWER CO 4.9% 07-01-2033 SEDOL: BMDHNR9	500,000.000	499,025.00	488,841.89
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	600,000.000	598,362.00	576,269.78
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SEDOL: BS9G941	1,000,000.000	999,580.00	945,773.64
CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061 SEDOL: BMCR217	1,500,000.000	1,493,985.00	1,020,456.84
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0	900,000.000	902,632.00	957,041.68
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	745,000.000	703,826.37	578,547.78
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL: BGHWB74	600,000.000	597,552.00	548,572.64
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	300,000.000	299,160.00	271,708.93
COTERRA ENERGY INC 5.6% 03-15-2034 SEDOL: BQS7T96	800,000.000	797,760.00	793,593.70
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO SEDOL: B8J94N4	375,000.000	295,631.25	300,275.00
CROWN CASTLE INC 5.8% 03-01-2034 SEDOL: BS4CSJ2	700,000.000	698,845.00	713,550.78
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	500,000.000	498,930.00	326,456.29
CVS HEALTH CORP 3.25% DUE 08-15-2029 SEDOL: BK5KKM6	800,000.000	792,776.00	728,526.69
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	4,560,000.000	5,482,838.85	3,943,513.26
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	750,000.000	750,000.00	735,403.55
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	1,380,000.000	1,374,968.10	1,016,141.10

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Corporate Debt Instruments - Other			
United States - USD			
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	108,000.000	175,008.31	137,716.05
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	1,500,000.000	1,498,230.00	1,363,746.77
DIAMOND SPORTS GROUP, LLC TERM LOAN (FIRST LIEN) SNR SECURED TL 05-25-2026 SEDOL: BMHSFB6	5,469.760	5,004.31	4,652.74
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	455,000.000	461,844.15	353,076.96
DIAMONDBACK ENERGY INC 5.4% 04-18-2034 SEDOL: BMDPVS0	800,000.000	797,432.00	787,342.54
DISCOVER FINL SVCS 4.1% DUE 02-09-2027 SEDOL: BYNHPL1	700,000.000	699,377.00	687,415.23
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 SEDOL: BP4X032	1,651,000.000	1,282,447.22	1,046,553.20
DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047 CUSIP: 25470DAT6	1,000,000.000	816,080.00	769,625.14
DOMINION ENERGY INC 7.0% 06-01-2054 SEDOL: BS60QC3	800,000.000	800,000.00	844,787.24
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	1,100,000.000	1,096,007.00	1,058,633.90
DUKE ENERGY FLA LLC 6.2% 11-15-2053 SEDOL: BN12KG1	700,000.000	695,744.00	738,770.63
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	900,000.000	899,343.00	850,155.08
EDISON INTL JR SUB NT FIXED-FIXED RESET 7.875% 06-15-2054 SEDOL: BM92RL0	100,000.000	100,000.00	103,285.20
ELEVANCE HEALTH INC 4.75% 02-15-2033 SEDOL: BQB3Q78	200,000.000	199,682.00	191,778.04
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	1,250,000.000	1,246,350.00	1,209,357.81
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	600,000.000	599,796.00	559,289.58
ENABLE MIDSTREAM 4.15% DUE 09-15-2029 SEDOL: BKMGXP1	300,000.000	299,463.00	287,887.45
ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL: BZ2ZMT0	800,000.000	907,992.00	905,180.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENERGY TRANS LP 7.125% 10-01-2054 CUSIP: 29273VBC3	150,000.000	150,000.00	151,983.15
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	700,000.000	696,381.00	619,982.94
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	880,000.000	1,119,847.20	869,529.89
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	500,000.000	499,430.00	532,297.80
ENERGY TRANSFER 4.75% DUE 01-15-2026 SEDOL: BYQ2KJ6	700,000.000	694,925.00	698,950.33
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	415,000.000	422,101.83	416,546.52
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	615,000.000	605,160.00	436,576.00
ENTERGY LA LLC 5.7% 03-15-2054 SEDOL: BQKW030	800,000.000	798,848.00	791,209.46
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	1,260,000.000	1,270,916.82	908,216.11
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	745,000.000	778,550.79	587,031.51
ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL: B4NSDP4	950,000.000	1,196,462.53	1,023,284.31
EPR PPTYS 4.5% DUE 06-01-2027 SEDOL: BZ11Z12	200,000.000	207,584.00	196,561.10
EPR PROPERTIES 3.6% DUE 11-15-2031 BEO SEDOL: BLFK4F4	800,000.000	708,800.00	700,585.33
FIFTH THIRD BANCORP 4.337% 04-25-2033 SEDOL: BQ6C3H9	700,000.000	614,047.00	650,413.00
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	375,000.000	372,611.25	253,242.60
FLEX INTERMEDIATE HOLDCO SR SECD NT 144A4.317% 12-30-2039 SEDOL: BMWYFP3	1,190,000.000	1,189,940.50	914,209.02
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	1,360,000.000	1,369,647.40	851,558.25
FMR LLC 6.5% DUE 12-14-2040 SEDOL: BG88DR5	600,000.000	667,044.00	653,365.27

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FORD FNDTN 2.415% DUE 06-01-2050 SEDOL: BLGTBB5	500,000.000	500,000.00	293,127.31
FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SEDOL: BPBJXV2	600,000.000	587,838.00	586,811.42
FORD MOTOR CREDIT CO LLC 7.122% 11-07-2033 SEDOL: BQHPH53	1,200,000.000	1,200,000.00	1,252,821.83
FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL: BMYXYY0	400,000.000	390,428.00	396,313.21
FORD MTR CR CO LLC 6.054% 11-05-2031 SEDOL: BNGC6G8	400,000.000	400,000.00	396,397.37
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	700,000.000	700,000.00	651,107.70
GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 SEDOL: BS4CSD6	900,000.000	898,578.00	913,462.27
GEORGIA POWER CO 5.25% 03-15-2034 SEDOL: BLD74W4	100,000.000	99,679.00	99,309.49
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	400,000.000	399,612.00	270,084.94
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8	1,000,000.000	997,090.00	974,485.04
GILEAD SCIENCES 5.6% DUE 11-15-2064 SEDOL: BTPH0H5	200,000.000	198,580.00	193,338.15
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	100,000.000	99,673.00	89,033.35
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL: BR2NVH9	1,300,000.000	1,289,379.00	1,303,763.50
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PFD 3.8% 12-31-2049 SEDOL: BNDC1K0	800,000.000	800,000.00	772,451.84
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	1,100,000.000	1,100,000.00	1,080,873.00
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL: BP092R2	800,000.000	800,000.00	790,999.88
GOLDMAN SACHS GROUP INC 7.5% 12-31-2049 SEDOL: BSLQN81	800,000.000	800,000.00	836,140.35
GOLDMAN SACHS 5.851% 04-25-2035 SEDOL: BSCB6G4	1,000,000.000	1,000,000.00	1,019,403.04

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	500,000.000	497,505.00	323,957.88
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	800,000.000	795,040.00	764,242.92
HEWLETT PACKARD CO 6% DUE 09-15-2041 SEDOL: B6YB851	100,000.000	113,650.00	101,507.19
HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL: BB0RD53	275,000.000	305,195.73	294,334.72
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	620,000.000	683,681.34	524,757.38
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO SEDOL: BPLZ008	300,000.000	286,689.00	273,564.85
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	500,000.000	492,175.00	479,596.89
HUMANA INC 2.15% 02-03-2032 SEDOL: BL97DH6	650,000.000	645,192.80	517,840.88
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	250,000.000	249,872.50	232,042.61
HYATT HOTELS CORP 5.5% 06-30-2034 SEDOL: BR3W7L1	500,000.000	494,300.00	496,722.80
IDA PWR CO SECD MEDIUM TERM NTS TRANCHE # TR 00033 5.8% 04-01-2054 SEDOL: BP5JP56	500,000.000	495,380.00	499,197.49
INDIANA MICH PWR CO 4.25% 08-15-2048 SEDOL: BFXV4T1	790,000.000	785,481.20	623,647.62
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	1,200,000.000	916,092.00	853,420.85
INTEL CORP 5.15% 02-21-2034 SEDOL: BSNWPL4	300,000.000	296,919.00	287,894.77
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6	1,300,000.000	1,296,061.00	1,142,128.98
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052 SEDOL: BPLNYL1	900,000.000	887,472.00	801,922.88
INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031 SEDOL: BMWH1M1	300,000.000	228,843.00	243,468.32
J P MORGAN MTG FLTG RT 5.13012% DUE 09-25-2035 SEDOL: B4RWSR9	98,441.930	96,473.08	97,575.40

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031 CUSIP: 47077DAM2	698,181.820	698,181.82	695,165.67
JPMORGAN CHASE & CO 2.963% 01-25-2033 CUSIP: 46647PCU8	965,000.000	965,000.00	834,163.81
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	2,200,000.000	2,245,318.00	2,149,302.74
JPMORGAN CHASE & CO. 2.739% 10-15-2030 SEDOL: BK5W969	465,000.000	465,000.00	418,860.74
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	1,100,000.000	1,100,000.00	1,162,767.91
KILROY RLTY L P 6.25% 01-15-2036 SEDOL: BP2TBG2	1,200,000.000	1,190,268.00	1,190,857.67
KINDER MORGAN INC 5.2% 06-01-2033 SEDOL: BPRB4Q4	1,200,000.000	1,166,996.00	1,172,901.22
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	400,000.000	391,428.00	373,742.00
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL: BRJK1M8	800,000.000	796,336.00	782,706.10
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	900,000.000	895,995.00	847,702.31
KYNDRYL HLDGS INC 6.35% 02-20-2034 SEDOL: BQ7WW48	900,000.000	898,884.00	936,417.58
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL: BQ1JDK8	1,000,000.000	998,690.00	1,006,819.06
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	600,000.000	600,527.40	373,389.20
LOWES COS INC 4.45% 04-01-2062 SEDOL: BJN46W5	675,000.000	674,493.75	523,728.94
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	1,300,000.000	1,293,747.00	1,247,653.84
MAYO CLINIC 3.196% DUE 11-15-2061 SEDOL: BMXCJ21	300,000.000	204,876.00	193,745.34
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	500,000.000	499,090.00	426,013.58
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	1,100,000.000	1,095,611.00	1,065,936.59

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	1,200,000.000	1,196,424.00	1,213,784.83
METLIFE INC 4.05% DUE 03-01-2045 SEDOL: BW9JZD9	770,000.000	978,060.90	617,082.53
METLIFE INC 9.25% DUE 04-08-2068 SEDOL: BDFBTL2	450,000.000	586,125.00	529,189.20
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	1,600,000.000	1,651,101.00	1,629,650.56
MONDELEZ INTL INC 4.75% 08-28-2034 SEDOL: BRQMZP8	800,000.000	798,232.00	765,701.02
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	505,000.000	496,556.40	449,593.48
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	330,000.000	326,491.30	269,229.35
MORGAN STANLEY 3.622% 04-01-2031 SEDOL: BKP3KT2	880,000.000	899,049.90	817,407.84
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	100,000.000	104,256.00	84,286.34
NATIONAL FUEL GAS CO 5.2% DUE 07-15-2025 SEDOL: BYTH9W4	800,000.000	797,488.00	799,495.30
NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 CUSIP: 637432NT8	515,000.000	545,829.70	416,818.57
NAVIENT CORP 11.5% 03-15-2031 SEDOL: BRBXHS3	400,000.000	399,240.00	447,329.96
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	100,000.000	99,833.00	102,272.33
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	235,000.000	203,427.81	170,537.30
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL: BSNR2V8	200,000.000	198,753.25	161,579.12
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 SEDOL: BQTXQH0	1,000,000.000	996,840.00	995,625.97
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	256,000.000	251,034.29	153,013.86
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047 SEDOL: BF52DS4	410,000.000	433,303.50	328,141.12

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Corporate Debt Instruments - Other			
United States - USD			
NORTHWELL 3.979% DUE 11-01-2046 SEDOL: BD8BW10	1,105,000.000	1,130,120.54	844,424.92
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	400,000.000	411,060.00	379,515.92
OCCIDENTAL PETE 6.125% DUE 01-01-2031 SEDOL: BMHLJ91	1,900,000.000	1,946,902.00	1,944,118.48
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	700,000.000	690,433.00	689,958.36
OCCIDENTAL PETE 8.875% DUE 07-15-2030 SEDOL: BMGZ9V6	300,000.000	344,596.00	342,615.67
OHIO PWR CO CORP 4.0% 06-01-2049 SEDOL: BJVQFY8	1,095,000.000	1,146,674.20	822,255.66
ONE GAS INC 4.5% DUE 11-01-2048 SEDOL: BGL8899	260,000.000	257,171.20	217,053.24
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFV9H7	1,380,000.000	1,394,396.50	1,077,636.73
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	365,000.000	362,688.58	321,898.88
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 SEDOL: B1FJV72	1,500,000.000	1,804,125.00	1,594,175.52
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	300,000.000	331,377.00	216,047.62
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	2,220,000.000	2,450,507.65	1,710,293.13
OVINTIV INC 7.1% 07-15-2053 SEDOL: BNSP148	400,000.000	399,184.00	425,275.88
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025 SEDOL: BMTC709	100,000.000	61,901.84	99,219.87
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028 SEDOL: BMTC710	100,000.000	130,098.16	95,689.14
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	300,000.000	293,925.00	224,754.85
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	500,000.000	336,730.50	343,186.66
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099	100,000.000	99,708.00	81,589.59

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PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL: BTFK546	400,000.000	398,076.00	395,478.17
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	800,000.000	748,256.00	736,661.34
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	300,000.000	257,043.00	280,510.18
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	1,700,000.000	1,685,833.00	1,655,252.63
PANCANADIAN PETE 7.2% DUE 11-01-2031 SEDOL: B3CTX73	200,000.000	234,548.00	214,655.55
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	300,000.000	299,277.00	284,325.79
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	800,000.000	798,808.00	750,239.22
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	300,000.000	294,171.00	275,832.77
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	1,400,000.000	1,402,863.00	1,436,724.80
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	850,000.000	803,284.00	691,305.62
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	500,000.000	524,390.00	409,725.32
PIEDMONT OPERATING PARTNERSHIP 9.25% 07-20-2028 SEDOL: BNGB0Q3	500,000.000	509,140.00	548,607.19
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG SEDOL: B6Y16K2	700,000.000	703,976.00	621,799.91
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	600,000.000	600,000.00	599,573.68
PSI ENERGY INC BD 6.12% DUE 10-15-2035 BEO SEDOL: B0MT6P1	1,050,000.000	1,306,042.50	1,105,144.98
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	360,000.000	364,591.50	239,528.91
PUGET SOUND ENERGY INC 5.448% 06-01-2053 CUSIP: 745332CL8	400,000.000	399,988.00	381,467.62
PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054 CUSIP: 745332CN4	300,000.000	299,997.00	294,440.11

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PVPTL EQM MIDSTREAM PARTNERS L P 4.75% 01-15-2031 SEDOL: BMD50V6	400,000.000	400,000.00	376,171.83
PVTPL AIRCASTLE LIMITED 5.25% DUE 12-31-2049 BEO SEDOL: BMJ1C23	700,000.000	519,750.00	686,536.06
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO SEDOL: BKWG6S5	300,000.000	299,466.00	220,360.83
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 SEDOL: BNNHSD7	300,000.000	300,000.00	181,446.48
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO SEDOL: BZ1DXR0	100,000.000	98,368.00	95,587.41
PVTPL BLOCK INC 6.5% 05-15-2032 SEDOL: BS561W7	700,000.000	700,000.00	706,757.32
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	980,000.000	942,881.31	789,701.01
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	571,000.000	536,829.61	543,392.40
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	686,000.000	596,796.39	560,343.63
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	200,000.000	200,000.00	174,186.76
PVTPL CARNIVAL CORP 4.0% 08-01-2028 CUSIP: 143658BQ4	300,000.000	286,500.00	284,338.74
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO CUSIP: 64830NAA9	344,620.730	346,648.45	328,464.15
PVTPL CMO WSTN TR 2023-MAUI CLA VAR RT 08-05-2027 CUSIP: 92943AAA2	500,000.000	499,953.25	506,647.75
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL: BRYQ9K5	1,000,000.000	999,980.00	1,038,416.32
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	100,000.000	99,998.00	106,330.71
PVTPL CONSTELLATION INSURANCE INC 6.8% 01-24-2030 SEDOL: BKDS163	200,000.000	199,864.00	194,418.42
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050 SEDOL: BM8TGT3	815,000.000	804,009.50	473,971.41
PVTPL COX COMMUNICATIONS INC 5.8% 12-15-2053 SEDOL: BQXH7X1	700,000.000	699,454.00	640,371.17

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PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL: BTCK8Z1	400,000.000	379,672.00	371,041.83
PVTPL EUSHI FINANCE INC 7.625% 12-15-2054 SEDOL: BSB7PV1	800,000.000	800,000.00	832,201.60
PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035 SEDOL: BRRG3W2	500,000.000	498,815.00	503,426.60
PVTPL GA GLOBAL FDG TR 5.5% 01-08-2029 SEDOL: BQS6Z40	1,000,000.000	994,190.00	1,009,891.36
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 SEDOL: BRDZX12	800,000.000	800,000.00	836,464.00
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	325,000.000	393,047.16	363,377.23
PVTPL JANUS HENDERSON US HLDGS INC 5.45%09-10-2034 CUSIP: 47103MAA6	300,000.000	299,223.00	286,950.24
PVTPL LIBERTY UTILITIES CO 5.869% 01-31-2034 SEDOL: BR87625	600,000.000	599,970.00	600,683.83
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	800,000.000	798,568.00	817,950.57
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	600,000.000	598,080.00	565,894.24
PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034 SEDOL: BSWT884	500,000.000	498,760.00	492,544.05
PVTPL NUVEEN LLC 5.85% 04-15-2034 SEDOL: BSVHWL0	700,000.000	699,048.00	708,848.40
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 SEDOL: BPLQFF1	600,000.000	598,416.00	589,422.78
PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125% 06-01-2031 SEDOL: BS2FMQ8	500,000.000	500,000.00	504,997.17
PVTPL PENN MUTUAL LIFE INS CO 7.625 DUE 06-15-2040 SEDOL: B3T3Q79	400,000.000	538,228.00	439,050.08
PVTPL PENNYMAC FINL SVCS INC 7.125% 11-15-2030 SEDOL: BRJNYT5	400,000.000	397,782.50	405,083.28
PVTPL PINE STREET TRUST III 6.223% 05-15-2054 SEDOL: BSKSZX7	800,000.000	800,000.00	808,490.33
PVTPL RYAN SPECIALTY LLC 5.875% 08-01-2032 SEDOL: BPLPFQ9	1,200,000.000	1,194,000.00	1,187,766.14

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United States - USD			
PVTPL SKYMILES IP LTD & DELTA AIR LINES INC 4.5% DUE 10-20-2025 SEDOL: BMT6SM0	65,985.480	65,985.48	65,571.48
PVTPL TOYOTA AUTO LOAN EXTENDED NOTE SER 23-1A CL A 4.93% DUE 06-25-2036 SEDOL: BP82303	800,000.000	799,792.16	806,765.84
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	500,000.000	518,750.00	491,629.42
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1	1,000,000.000	1,000,000.00	1,041,409.94
PVTPLSAMMONS FINL GROUP 6.875% 04-15-2034 SEDOL: BLBMDN5	500,000.000	494,195.00	522,605.93
QUALITYTECH LP TLB 12-31-2031 CUSIP: 74758JAB3	900,000.000	891,000.00	902,250.00
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	625,000.000	621,073.50	439,694.61
REALTY INCOME CORP 2.7% 02-15-2032 SEDOL: BPSQQY0	500,000.000	496,116.14	424,518.39
REGENCY CENTERS CORP 5.25% 01-15-2034 SEDOL: BR87506	500,000.000	498,085.00	492,868.29
REINSURANCE GROUP AMER INC 5.75% 09-15-2034 SEDOL: BSQMNS4	500,000.000	496,435.00	503,878.00
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL: BMTMKJ9	300,000.000	195,882.00	181,722.60
ROCKIES EXPRESS 3.6% DUE 05-15-2025 SEDOL: BH3T5N0	200,000.000	199,760.00	197,959.41
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	300,000.000	193,728.00	200,067.81
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP: 78081BAS2	500,000.000	488,085.00	475,333.11
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	1,000,000.000	996,250.00	1,089,383.60
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027 SEDOL: BZ4FB57	400,000.000	400,000.00	400,820.04
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL: BPTK7J3	1,100,000.000	1,088,824.00	1,067,763.77
SCE RECOVERY FDG LLC 4.697% 06-15-2040 SEDOL: BMWGF82	922,544.530	922,461.59	887,374.61

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SEMPRA 6.4% 10-01-2054 SEDOL: BP4YH56	700,000.000	700,000.00	694,068.08
SEMPRA 6.875% 10-01-2054 CUSIP: 816851BS7	650,000.000	649,961.00	657,259.53
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	495,000.000	621,643.45	504,775.29
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BRZWWS1	400,000.000	397,480.00	400,706.12
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	300,000.000	299,298.00	212,631.46
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	600,000.000	598,716.00	596,832.68
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	500,000.000	497,650.00	486,892.36
SOUTHERN CO 3.7% DUE 04-30-2030 REG SEDOL: BMCBVJ0	405,000.000	411,796.40	380,329.50
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	500,000.000	459,695.00	394,551.73
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	735,000.000	763,600.22	569,309.74
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL: BR4MSS4	500,000.000	496,290.00	506,007.39
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	470,000.000	493,562.20	341,733.83
SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030 SEDOL: BR1YST4	400,000.000	400,000.00	442,643.20
SPRINGLEAF FIN 7.125% DUE 03-15-2026 CUSIP: 85172FAN9	300,000.000	300,375.00	305,388.60
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	1,100,000.000	956,527.00	988,965.52
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	245,000.000	238,659.40	220,792.92
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	400,000.000	400,000.00	281,598.90
SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033 SEDOL: BR1H3B0	1,000,000.000	996,490.00	1,032,496.88

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	3,555,000.000	3,371,753.30	2,348,623.80
T-MOBILE USA INC 2.55% 02-15-2031 CUSIP: 87264ACB9	100,000.000	99,793.00	86,072.23
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	1,315,000.000	1,307,399.30	879,132.44
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	455,000.000	514,286.50	373,589.23
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BRBYLG2	800,000.000	782,824.00	777,887.19
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	675,000.000	670,497.75	570,078.60
TD SYNNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	200,000.000	200,000.00	181,433.85
TD SYNNEX CORP 6.1% 04-12-2034 SEDOL: BMDPVY6	300,000.000	299,688.00	307,545.08
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	1,045,000.000	1,020,974.03	782,470.40
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	400,000.000	434,016.00	340,081.46
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	1,695,000.000	2,044,826.67	1,662,393.35
TX EASTN TRANSM 7% DUE 07-15-2032 SEDOL: BG49383	750,000.000	894,982.50	818,783.25
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	700,000.000	698,642.00	650,936.64
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	650,000.000	588,559.39	374,719.77
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFPF6	175,000.000	157,481.81	118,957.69
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	1,200,000.000	1,191,156.00	1,081,332.55
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	1,300,000.000	1,296,282.00	1,220,737.23
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SEDOL: B40HSK4	490,000.000	639,083.85	452,147.62

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VA ELEC & PWR CO 3.3% DUE 12-01-2049 SEDOL: BJV0KP6	845,000.000	860,476.60	573,412.67
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	1,370,000.000	1,366,115.55	947,941.17
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,439,000.000	956,796.93	855,209.28
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	815,000.000	803,647.70	472,381.16
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	500,000.000	474,535.00	486,838.76
VISTRA ZERO OPERATING COMPANY LLC SENIORSECURED TERM LOAN B 03-19-2031 CUSIP: 92841DAB7	696,500.000	693,017.50	697,224.36
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	1,200,000.000	1,197,636.00	995,670.88
WALGREENS BOOTS ALLIANCE INC 8.125% 08-15-2029 SEDOL: BP813B1	600,000.000	597,750.00	593,928.51
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	300,000.000	300,000.00	223,961.36
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	300,000.000	300,000.00	241,644.17
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	1,520,000.000	1,520,407.33	1,371,670.01
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	1,000,000.000	1,000,000.00	989,112.16
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	1,100,000.000	1,100,000.00	1,098,310.46
WELLS FARGO & COMPANY 6.85% 12-31-2049 SEDOL: BRC14H4	1,000,000.000	1,000,000.00	1,032,150.48
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048 SEDOL: BGLQSZ9	635,000.000	621,561.95	541,468.93
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLMSW2	150,000.000	149,392.50	110,274.86
ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL: BDTYMK7	235,000.000	233,343.25	193,785.38
Total United States - USD		**248,331,981.94**	**219,966,372.69**
Total Corporate Debt Instruments - Other		**303,694,974.84**	**272,207,556.06**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - USD			
ADR RIGHTMOVE PLC ADR CUSIP: 76657Y101	106,691.000	1,629,672.94	1,721,992.74
Total United Kingdom - USD		**1,629,672.94**	**1,721,992.74**
United States - USD			
** ACUSHNET HLDGS CORP COM CUSIP: 005098108	34,196.000	1,230,246.76	2,430,651.68
ARTISAN PARTNERS ASSET MGMT INC CL A CL A CUSIP: 04316A108	31,819.000	1,053,834.63	1,369,807.95
ASPEN TECHNOLOGY INC COM USD0.10 CUSIP: 29109X106	4,475.000	824,317.02	1,117,094.25
** BANCFIRST CORP COM CUSIP: 05945F103	10,495.000	731,701.78	1,229,804.10
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP: 185123106	49,574.000	962,544.94	1,364,276.48
CORVEL CORP COM CUSIP: 221006109	27,366.000	895,196.22	3,044,741.16
DONALDSON INC COM CUSIP: 257651109	8,997.000	382,409.49	605,947.95
EMCOR GROUP INC COM CUSIP: 29084Q100	6,095.000	474,642.18	2,766,520.50
FACTSET RESH SYS INC COM STK CUSIP: 303075105	3,315.000	820,337.50	1,592,128.20
FIRST HAWAIIAN INC COM CUSIP: 32051X108	64,760.000	1,590,217.05	1,680,522.00
FTI CONSULTING INC COM CUSIP: 302941109	16,582.000	1,835,901.42	3,169,317.66
GRACO INC COM CUSIP: 384109104	23,169.000	1,137,080.18	1,952,915.01
JACK HENRY & ASSOC INC COM CUSIP: 426281101	4,345.000	503,258.10	761,678.50
** KADANT INC COM CUSIP: 48282T104	6,352.000	1,406,528.37	2,191,376.48
KFORCE INC CUSIP: 493732101	10,728.000	662,410.25	608,277.60
LANDSTAR SYS INC COM CUSIP: 515098101	13,625.000	2,187,941.33	2,341,592.50

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** LCI INDUSTRIES COM CUSIP: 50189K103	9,992.000	1,331,317.19	1,033,072.88
MANHATTAN ASSOCS INC COM CUSIP: 562750109	6,399.000	600,810.45	1,729,265.76
MOELIS & CO CL A CL A CUSIP: 60786M105	31,654.000	1,077,939.39	2,338,597.52
PRIMERICA INC COM CUSIP: 74164M108	13,003.000	1,338,841.97	3,529,274.26
RBC BEARINGS INC COM CUSIP: 75524B104	6,297.000	846,913.44	1,883,684.58
RLI CORP COM CUSIP: 749607107	7,945.000	621,912.34	1,309,574.35
SIMPSON MFG INC COM CUSIP: 829073105	21,271.000	1,802,387.73	3,527,369.93
TORO CO COM CUSIP: 891092108	32,687.000	2,574,089.59	2,618,228.70
UFP INDUSTRIES INC COM USD1.00 CUSIP: 90278Q108	15,696.000	1,561,841.18	1,768,154.40
WATTS WTR TECHNOLOGIES INC CUSIP: 942749102	11,691.000	1,518,317.19	2,376,780.30
Total United States - USD		**29,972,937.69**	**50,340,654.70**
Total Corporate Stock - Common		**31,602,610.63**	**52,062,647.44**
Value of Interest in Common/Collective Trusts			
United States - USD			
CF ARROWSTREET INT EQUITY EAFE CIT CL C CUSIP: 12999AC11	1,394,773.840	139,477,383.49	160,412,242.30
CF BLACKROCK LNG DURATION CORPORATE CREDIT SCREENED NON LENDEABLE FD CUSIP: 1AP999P71	15,130,368.950	274,421,725.13	276,583,144.30
CF BLACKROCK LONG TERM GOVERNMENT BOND INDEX FUND CUSIP: 4GH999CD5	2,822,007.930	316,532,619.49	212,026,649.88
CF BLACKROCK RUSSELL 1000 INDEX NON-LENDABLE CUSIP: 457836MT8	4,169,558.460	186,375,350.12	401,746,651.84
CF INVESTEC EMERGING MARKETS EQUITY FUND- FDIAMA-5 CUSIP: 47999BVG1	433,460.390	66,784,311.46	75,474,123.11

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Common/Collective Trusts			
United States - USD			
CF MFS INTERNATIONAL EQUITY CIT, CLASS 1 CUSIP: 71999UU21	8,421,309.280	142,303,811.20	161,268,072.70
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	54,964,130.900	54,964,130.90	54,964,130.90
Total United States - USD		**1,180,859,331.79**	**1,362,211,738.06**
Total Value of Interest in Common/Collective Trusts		**1,180,859,331.79**	**1,362,211,738.06**
Value of Interest in Registered Investment Companies			
Emerging Markets Region - USD			
MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS CORE EQUITY PORT CUSIP: 233203421	3,311,539.180	72,440,178.02	77,092,632.11
Total Emerging Markets Region - USD		**72,440,178.02**	**77,092,632.11**
United States - USD			
MFO DFA INVESTMENT DIMENSIONS GROUP INC US SMALL CAP CUSIP: 233203843	987,032.580	36,435,564.09	48,295,504.14
MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL 722005626 SEDOL: 2649241	4,161,677.380	45,974,768.89	45,029,349.25
MFO PIMCO FDS PIMCO SECTOR FD SER I CUSIP: 72203G868	3,931,649.110	38,724,131.41	38,333,578.82
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	8,402,463.690	85,985,880.09	77,386,690.58
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	102,162.824	1,023,364.97	1,023,365.01
Total United States - USD		**208,143,709.45**	**210,068,487.80**
Total Value of Interest in Registered Investment Com		**280,583,887.47**	**287,161,119.91**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Brazil - USD			
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUQ5U	100,000.000	0.00	6.91
CDS BOFAUS6NGFX 06/20/2026 SELL FED REPUBLIC OF BRAZIL SWPC0JWP6 SEDOL: 9KZUQ5L	-100,000.000	-3,672.08	0.00
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	1,100,000.000	1,096,777.00	1,016,474.93
Total Brazil - USD		**1,093,104.92**	**1,016,481.84**
Chile - USD			
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	455,000.000	441,623.00	324,805.50
Total Chile - USD		**441,623.00**	**324,805.50**
China - USD			
CDS CHASUS33 06/20/2029 SELL ALIBABA GROUP HOLDING SWPC0MOB9 SEDOL: 9M7XDSL	-800,000.000	0.00	0.00
CDS CHASUS33 06/20/2029 SELL ALIBABA GROUP HOLDING SWPC0MOB9 SEDOL: 9M7XDSU	800,000.000	5,707.68	5,734.40
Total China - USD		**5,707.68**	**5,734.40**
Colombia - USD			
COLOMBIA REP 7.5% 02-02-2034 CUSIP: 195325EG6	300,000.000	297,789.00	295,050.00
COLOMBIA REP 8.75% 11-14-2053 CUSIP: 195325EM3	800,000.000	858,000.00	807,912.00
Total Colombia - USD		**1,155,789.00**	**1,102,962.00**
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYL07U	-200,000.000	-483.30	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9MZ1TJL	-2,200,000.000	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9MZ1TJU	2,200,000.000	438,112.33	182,374.22

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
European Union - EUR			
LCH_IRS MSNYUS33 13/08/2029 EUR P 2.7% / R 6MEURIB SWU028WE3 SEDOL: 9M9FTWU	300,000.000	0.00	0.00
LCH_IRS MSNYUS33 13/08/2029 EUR P 2.7% / R 6MEURIB SWU028WE3 SEDOL: 9M9FTWL	-300,000.000	0.00	-5,171.55
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9 SEDOL: 9M4UJ7L	-200,000.000	0.00	-5,428.38
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9 SEDOL: 9M4UJ7U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NJU	1,270,000.000	0.00	607,994.33
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NJL	-1,270,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/12/2031 EUR P 6MEURIB / R 0.05% SWU01EUI4 SEDOL: 9L42RVU	2,700,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/12/2031 EUR P 6MEURIB / R 0.05% SWU01EUI4 SEDOL: 9L42RVL	-2,700,000.000	0.00	-405,799.47
LCH_IRS MSNYUS33 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92 SEDOL: 9M9RNEU	3,700,000.000	46,682.94	50,328.23
LCH_IRS MSNYUS33 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92 SEDOL: 9M9RNEL	-3,700,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDL	-300,000.000	-524.04	-6,892.02
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDU	300,000.000	994.69	0.00
LCH_IRS MSNYUS33 22/11/2028 EUR P 3.255% / R 6MEURIB SWU01Z9R1 SEDOL: 9M4FPFU	600,000.000	0.00	0.00
LCH_IRS MSNYUS33 22/11/2028 EUR P 3.255% / R 6MEURIB SWU01Z9R1 SEDOL: 9M4FPFL	-600,000.000	0.00	-23,935.83
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0L	-500,000.000	0.00	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0U	500,000.000	0.00	328.31
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYL06U	-200,000.000	-483.30	-2,627.62
Total European Union - EUR		**484,299.32**	**391,170.22**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
France - EUR			
FRANCE(GOVT OF) 3% BDS 25/06/2049 EUR1'144A SEDOL: BQHPX88	500,000.000	483,879.09	468,538.66
Total France - EUR		**483,879.09**	**468,538.66**
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	200,000.000	192,584.00	193,518.24
Total France - USD		**192,584.00**	**193,518.24**
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	2.000	971.70	20.71
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-2.000	-971.70	-20.71
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	2.000	325.72	134.62
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-2.000	-325.72	-134.62
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	2.000	754.13	186.39
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-2.000	-754.13	-186.39
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-2.000	-953.28	-62.13
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	2.000	953.28	62.13
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	2.000	992.83	4,369.81
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-2.000	-992.83	-4,369.81
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	2.000	346.73	569.53
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-2.000	-346.73	-569.53
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	2.000	995.03	1,739.64

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Germany - EUR			
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-2.000	-995.03	-1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	2.000	910.91	3,002.95
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-2.000	-910.91	-3,002.95
FUT 06 MAR 25 EURX E-SCHATZ CUSIP: 999599GH0	-100.000	-11,324,744.24	-11,078,297.27
FUT 06 MAR 25 EURX E-SCHATZ CUSIP: 999599GH0	100.000	11,324,744.24	11,078,297.27
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	2.000	250,935.71	244,088.07
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-2.000	-250,935.71	-244,088.07
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	-6.000	-860,826.72	-829,062.76
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	6.000	860,826.72	829,062.76
Total Germany - EUR		**0.00**	**0.00**
Italy - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL MUNDYS SPA 1.625% 02/0 SWPC0JFI1 SEDOL: 9K5DGRU	100,000.000	0.00	350.59
ICE_CDS MSNYUS33 20/06/2025 SELL MUNDYS SPA 1.625% 02/0 SWPC0JFI1 SEDOL: 9K5DGRL	-100,000.000	-8,681.12	0.00
Total Italy - EUR		**-8,681.12**	**350.59**
Mexico - MXN			
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	30,000.000	1,347,318.46	1,067,155.80
Total Mexico - MXN		**1,347,318.46**	**1,067,155.80**
Mexico - USD			
PETRLEOS MEXICANOS 6.7% 02-16-2032 CUSIP: 71643VAB1	474,000.000	436,776.46	412,358.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Mexico - USD			
PETROLEOS MEXICANOS 10.0% 02-07-2033 CUSIP: 71654QDP4	200,000.000	195,400.00	207,686.52
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	1,800,000.000	1,799,964.00	1,601,668.26
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	560,000.000	560,000.00	316,929.46
Total Mexico - USD		**2,992,140.46**	**2,538,642.58**
Panama - USD			
PANAMA REP GLOBAL BD 4.5% DUE 05-15-2047REG CUSIP: 698299BG8	520,000.000	537,685.20	333,542.06
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	655,000.000	652,176.95	403,821.89
PANAMA(REPUBLIC OF) 6.853% 03-28-2054 CUSIP: 698299BV5	600,000.000	557,076.00	511,290.37
PANAMA(REPUBLIC OF) 7.875% 03-01-2057 CUSIP: 698299BZ6	300,000.000	295,320.00	289,165.64
Total Panama - USD		**2,042,258.15**	**1,537,819.96**
Peru - PEN			
&&& BONOS DE TESORERIA 144A 5.4% 12/08/2034 SEDOL: BJ5CSV0	1,500,000.000	336,222.25	364,214.43
&&& PERU(REPUBLIC OF) 7.3% 12/08/2033 SEDOL: BQ0MKN0	900,000.000	235,569.90	252,342.38
&&&BONOS DE TESORERIA 5.35% GTD SNR BDS 12/08/40 SEDOL: BL61Y34	600,000.000	124,083.11	133,777.13
&&&PERU(REP OF) 6.15% GTD 12/08/2032 PEN SEDOL: BF8F0J0	4,000,000.000	982,546.42	1,056,351.12
PERU REP (FOR 6.9% 12/08/2037 (FOR ONLY) UNITIZED TRADES CUSIP: 715638AV4	1,900.000	468,267.00	502,121.83
Total Peru - PEN		**2,146,688.68**	**2,308,806.89**
Poland - USD			
BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054 CUSIP: 06237MAD5	700,000.000	694,932.00	686,201.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	1,100,000.000	1,087,251.00	1,013,895.30
Total Poland - USD		**1,782,183.00**	**1,700,096.90**
Qatar - USD			
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3	400,000.000	398,524.00	295,352.00
Total Qatar - USD		**398,524.00**	**295,352.00**
Romania - EUR			
ROMANIA(REP OF) 1.75% SNR MTN 13/07/30 EUR SEDOL: BL53Z49	400,000.000	472,963.42	346,980.43
Total Romania - EUR		**472,963.42**	**346,980.43**
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	800,000.000	782,336.00	746,895.20
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	1,000,000.000	976,390.00	932,580.00
Total Saudi Arabia - USD		**1,758,726.00**	**1,679,475.20**
South Africa - USD			
PVTPL REPUBLIC OF SOUTH 7.95% 11-19-2054 CUSIP: 836205BG8	1,200,000.000	1,200,000.00	1,151,536.74
Total South Africa - USD		**1,200,000.00**	**1,151,536.74**
Turkey - USD			
REPUBLIC OF TURKEY 5.25% 03-13-2030 CUSIP: 900123CY4	500,000.000	492,285.00	466,792.50
Total Turkey - USD		**492,285.00**	**466,792.50**

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United Arab Emirates - USD			
ADNOC MURBAN RSC LTD GLOBAL MEDIUM 5.125% 09-11-2054 CUSIP: 00723L2C2	700,000.000	689,143.00	631,469.45
PVTPL ABU DHABI DEVELOPMENTAL HLDG CO PJSC MED 5.5% DUE 05-08-2034 CUSIP: 00402D2B0	500,000.000	497,535.00	508,099.00
PVTPL ABU DHABI GOVT INT'L 5.5% 04-30-2054 CUSIP: 29135LAU4	900,000.000	884,943.00	884,578.50
Total United Arab Emirates - USD		**2,071,621.00**	**2,024,146.95**
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/06/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N7G5 SEDOL: 9MYWD2L	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/06/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N7G5 SEDOL: 9MYWD2U	1,000,000.000	2,778.65	3,974.87
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K7AD3U	500,000.000	0.00	4,194.50
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K7AD3L	-500,000.000	-47,995.75	0.00
ICE_CDS MSNYUS33 20/12/2030 SELL GLENCORE FINANCE EUROP SWPC0MHJ0 SEDOL: 9M67VAL	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/12/2030 SELL GLENCORE FINANCE EUROP SWPC0MHJ0 SEDOL: 9M67VAU	400,000.000	84,798.13	85,649.98
Total United Kingdom - EUR		**39,581.03**	**93,819.35**
United Kingdom - GBP			
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYNACU	-200,000.000	-558.76	-0.03
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	-1.000	-119,257.45	-115,734.29
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	1.000	119,257.45	115,734.29
LCH_OIS MSNYUS33 18/09/2029 GBP P 4% / R 1DSONIA SWU022DV9 SEDOL: 9M6EE0U	1,600,000.000	0.00	10,207.76
LCH_OIS MSNYUS33 18/09/2029 GBP P 4% / R 1DSONIA SWU022DV9 SEDOL: 9M6EE0L	-1,600,000.000	-36,391.89	0.00
LCH_OIS MSNYUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FC0L	-500,000.000	-10,298.87	0.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United Kingdom - GBP			
LCH_OIS MSNYUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FC0U	500,000.000	0.00	52,084.13
LCH_OIS MSNYUS33 28/03/2034 GBP P 3.7% / R 1DSONIA SWU0239Y6 SEDOL: 9M6WHUL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 28/03/2034 GBP P 3.7% / R 1DSONIA SWU0239Y6 SEDOL: 9M6WHUU	200,000.000	0.00	9,465.82
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSONIA 317U7Q8A8 06/01/2025 SEDOL: 9MYNABU	-200,000.000	-558.76	-2,938.88
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SEDOL: BPSNBB3	1,190,000.000	1,507,610.68	1,319,710.31
Total United Kingdom - GBP		**1,459,802.40**	**1,388,529.11**
United States - USD			
&&& CASH HELD ELSEWHERE FOR ARROWSTREET CUSIP: 000933309	21,371.510	21,371.51	21,371.51
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYM14U	-300,000.000	-787.50	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSM6U	-200,000.000	-560.00	-54.60
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYM54U	-200,000.000	-525.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJVHU	-300,000.000	-952.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRKUU	-200,000.000	-540.00	-10.20
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKS9U	-300,000.000	-870.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYL83U	-300,000.000	-804.75	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTK3U	-300,000.000	-817.50	-86.85
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYR31U	-300,000.000	-825.00	-58.14
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWUWU	-300,000.000	-907.50	-445.86
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVA4U	-600,000.000	-1,845.00	-1,332.18

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1PMU	-300,000.000	-971.25	-965.64
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXDEU	-300,000.000	-975.00	-884.43
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXSQU	-300,000.000	-997.50	-976.08
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	1,777,000.000	1,777,000.00	1,777,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	58,000.000	58,000.00	58,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	1,177,000.000	1,177,000.00	1,177,000.00
CME_OIS MSNYUS33 06/16/2026 USD P 0.5% / R 1DSOFR SWU01PM23 SEDOL: 9LZPRNU	5,600,000.000	106,721.97	315,595.28
CME_OIS MSNYUS33 06/16/2026 USD P 0.5% / R 1DSOFR SWU01PM23 SEDOL: 9LZPRNL	-5,600,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4U	900,000.000	4,922.72	51,373.98
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4L	-900,000.000	-2,694.62	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSU	200,000.000	0.00	9,176.70
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSL	-200,000.000	-2,761.21	0.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	3,040,000.000	3,040,000.00	3,040,000.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-99.000	-12,328,644.89	-11,771,718.75
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	99.000	12,328,644.89	11,771,718.75
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-19.000	-2,142,027.32	-2,114,937.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	19.000	2,142,027.32	2,114,937.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	22.000	2,352,281.25	2,338,703.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-22.000	-2,352,281.25	-2,338,703.13
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-1.000	-114,500.00	-113,843.75
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	1.000	114,500.00	113,843.75
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	49.000	10,080,804.69	10,074,859.38
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-49.000	-10,080,804.69	-10,074,859.38
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	187.000	20,534,090.08	20,336,250.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-187.000	-20,534,090.08	-20,336,250.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	300,000.000	5,293.17	2,848.41
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAU	1,500,000.000	0.00	10,381.35
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAL	-1,500,000.000	-55,562.24	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	100,000.000	0.00	1,648.94
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-100,000.000	-312.69	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL BANK OF AMERICA CORP 3 SWPC0LQA1 SEDOL: 9LZ9LAL	-1,000,000.000	-14,520.45	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL BANK OF AMERICA CORP 3 SWPC0LQA1 SEDOL: 9LZ9LAU	1,000,000.000	0.00	18,605.70
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEMJL	-900,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEMJU	900,000.000	13,009.75	11,330.10
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZU	100,000.000	1,169.51	1,700.04

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Other			
United States - USD			
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2029 SELL AES CORP/THE 1.375% 01 SWPC0N205 SEDOL: 9MXUW7L	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2029 SELL AES CORP/THE 1.375% 01 SWPC0N205 SEDOL: 9MXUW7U	1,000,000.000	184,633.86	172,695.60
ICE_CDX MSNYUS33 06/20/2029 BUY CDX.NA.IG.42 SWPC0MJ41 SEDOL: 9M6RFQL	-1,230,000.000	-29,434.11	-28,030.10
ICE_CDX MSNYUS33 06/20/2029 BUY CDX.NA.IG.42 SWPC0MJ41 SEDOL: 9M6RFQU	1,230,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2029 SELL CDX.EM.41 SWPC0MJA7 SEDOL: 9M71ZPU	100,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2029 SELL CDX.EM.41 SWPC0MJA7 SEDOL: 9M71ZPL	-100,000.000	-3,575.00	-2,360.46
ICE_CDX MSNYUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BRLL	-200,000.000	-9,769.44	-3,362.52
ICE_CDX MSNYUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BRLU	200,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BQQU	1,000,000.000	20,948.49	22,765.70
ICE_CDX MSNYUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BQQL	-1,000,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2029 SELL CDX.EM.42 SWPC0MWW4 SEDOL: 9MXARNU	200,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2029 SELL CDX.EM.42 SWPC0MWW4 SEDOL: 9MXARNL	-200,000.000	-5,666.67	-6,199.88
ICE_CDX MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJL	-14,200,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJU	14,200,000.000	340,132.48	321,686.80
LCH_OIS MSNYUS33 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 SEDOL: 9M99E9U	400,000.000	0.00	8,793.64
LCH_OIS MSNYUS33 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 SEDOL: 9M99E9L	-400,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/06/2034 USD P 3.795% / R 1DSOFR SWU028MD6 SEDOL: 9M9AR2L	-400,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
LCH_OIS MSNYUS33 08/06/2034 USD P 3.795% / R 1DSOFR SWU028MD6 SEDOL: 9M9AR2U	400,000.000	0.00	10,604.16
LCH_OIS MSNYUS33 08/07/2034 USD P 3.645% / R 1DSOFR SWU028NW3 SEDOL: 9M9BQ0L	-400,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/07/2034 USD P 3.645% / R 1DSOFR SWU028NW3 SEDOL: 9M9BQ0U	400,000.000	0.00	15,570.60
LCH_OIS MSNYUS33 08/13/2034 USD P 3.679% / R 1DSOFR SWU028UV7 SEDOL: 9M9FTSU	400,000.000	0.00	14,347.72
LCH_OIS MSNYUS33 08/13/2034 USD P 3.679% / R 1DSOFR SWU028UV7 SEDOL: 9M9FTSL	-400,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/22/2034 USD P 3.613% / R 1DSOFR SWU02A2K7 SEDOL: 9M9MSRU	400,000.000	0.00	16,388.96
LCH_OIS MSNYUS33 08/22/2034 USD P 3.613% / R 1DSOFR SWU02A2K7 SEDOL: 9M9MSRL	-400,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 SEDOL: 9M9QWTU	500,000.000	0.00	22,767.40
LCH_OIS MSNYUS33 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 SEDOL: 9M9QWTL	-500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.599% / R 1DSOFR SWU02A813 SEDOL: 9M9QWPL	-330,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.599% / R 1DSOFR SWU02A813 SEDOL: 9M9QWPU	330,000.000	0.00	13,822.74
LCH_OIS MSNYUS33 08/28/2034 USD P 3.611% / R 1DSOFR SWU02A847 SEDOL: 9M9QWRL	-400,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.611% / R 1DSOFR SWU02A847 SEDOL: 9M9QWRU	400,000.000	0.00	16,356.88
LCH_OIS MSNYUS33 08/28/2034 USD P 3.643% / R 1DSOFR SWU02A854 SEDOL: 9M9QWGL	-400,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/28/2034 USD P 3.643% / R 1DSOFR SWU02A854 SEDOL: 9M9QWGU	400,000.000	0.00	15,295.72
LCH_OIS MSNYUS33 09/04/2034 USD P 3.514% / R 1DSOFR SWU02ABQ4 SEDOL: 9M9TE7L	-600,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/04/2034 USD P 3.514% / R 1DSOFR SWU02ABQ4 SEDOL: 9M9TE7U	600,000.000	0.00	29,194.74
LCH_OIS MSNYUS33 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TE5U	700,000.000	0.00	33,422.55

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
LCH_OIS MSNYUS33 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TE5L	-700,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/31/2030 USD P 3.722% / R 1DSOFR SWU021599 SEDOL: 9M5LRKU	300,000.000	0.00	5,500.98
LCH_OIS MSNYUS33 10/31/2030 USD P 3.722% / R 1DSOFR SWU021599 SEDOL: 9M5LRKL	-300,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/31/2030 USD P 3.727% / R 1DSOFR SWU021581 SEDOL: 9M5LRHU	800,000.000	0.00	14,458.56
LCH_OIS MSNYUS33 10/31/2030 USD P 3.727% / R 1DSOFR SWU021581 SEDOL: 9M5LRHL	-800,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/31/2030 USD P 3.739% / R 1DSOFR SWU0216Y3 SEDOL: 9M5LRMU	1,100,000.000	0.00	19,159.25
LCH_OIS MSNYUS33 10/31/2030 USD P 3.739% / R 1DSOFR SWU0216Y3 SEDOL: 9M5LRML	-1,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2026 USD P 1DSOFR / R 4% SWU01VZU4 SEDOL: 9M2FY2U	18,300,000.000	88,522.56	2,060.58
LCH_OIS MSNYUS33 12/18/2026 USD P 1DSOFR / R 4% SWU01VZU4 SEDOL: 9M2FY2L	-18,300,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2026 USD P 4% / R 1DSOFR SWU01VZV2 SEDOL: 9M2FY5U	9,100,000.000	0.00	16,324.49
LCH_OIS MSNYUS33 12/18/2026 USD P 4% / R 1DSOFR SWU01VZV2 SEDOL: 9M2FY5L	-9,100,000.000	-68,948.96	0.00
LCH_OIS MSNYUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4 SEDOL: 9M8AMNL	-9,200,000.000	-176,717.45	0.00
LCH_OIS MSNYUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4 SEDOL: 9M8AMNU	9,200,000.000	0.00	123,237.68
LCH_OIS MSNYUS33 12/18/2034 USD P 3.75% / R 1DSOFR SWU025TX1 SEDOL: 9M89LNL	-3,400,000.000	-11,914.96	0.00
LCH_OIS MSNYUS33 12/18/2034 USD P 3.75% / R 1DSOFR SWU025TX1 SEDOL: 9M89LNU	3,400,000.000	0.00	90,154.74
LCH_OIS MSNYUS33 12/31/2025 USD P 4.135% / R 1DSOFR SWU020M50 SEDOL: 9M5BBPL	-23,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/31/2025 USD P 4.135% / R 1DSOFR SWU020M50 SEDOL: 9M5BBPU	23,000,000.000	0.00	221,292.20
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.048% 12-01-2034 SEDOL: BN7KCC9	1,200,000.000	1,200,000.00	1,199,588.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	374,000.000	404,114.48	401,220.95
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYM13U	-300,000.000	-787.50	-5,716.32
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSM5U	-200,000.000	-560.00	-1,112.72
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYM53U	-200,000.000	-525.00	-3,653.20
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJVGU	-300,000.000	-952.50	-3,423.54
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYRKTU	-200,000.000	-540.00	-2,203.24
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKS8U	-300,000.000	-870.00	-4,416.33
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYL82U	-300,000.000	-804.75	-4,326.33
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYR30U	-300,000.000	-825.00	-1,807.29
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTK4U	-300,000.000	-817.50	-1,838.97
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWUVU	-300,000.000	-907.50	-934.44
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVA3U	-600,000.000	-1,845.00	-1,302.60
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1PLU	-300,000.000	-971.25	-827.25
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXDDU	-300,000.000	-975.00	-617.34
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXSSU	-300,000.000	-997.50	-619.50
UBS GROUP CUSIP: 996390126	300,000.000	0.00	0.00
UNIVERSITY TEX UNIV REVS 3.354% 08-15-2047 BEO TAXABLE SEDOL: BF2LP22	250,000.000	250,000.00	185,621.98
Total United States - USD		**8,286,205.70**	**9,410,798.90**
Total Other		**30,338,603.19**	**29,513,514.76**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO HSBC	-80,000.000	-80,000.00	-80,000.00
OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.	-20,000.000	-20,000.00	-20,000.00
Total United States - USD		**-100,000.00**	**-100,000.00**
Pending foreign exchange sales: Canadian dollar	0.000	-1,047,664.51	-1,022,103.14
Pending foreign exchange sales: Swiss franc	0.000	-1,001,680.39	-971,278.12
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-1,181,464.80	-1,167,396.96
Pending foreign exchange sales: Euro	0.000	-5,532,969.29	-5,441,912.71
Pending foreign exchange sales: British pound sterling	0.000	-2,549,623.51	-2,515,802.34
Pending foreign exchange sales: Indonesian rupiah	0.000	-67,182.00	-66,535.21
Pending foreign exchange sales: Indian rupee	0.000	-1,848,008.00	-1,839,355.70
Pending foreign exchange sales: Mexican peso	0.000	-326,174.00	-317,144.88
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-3,288,693.17	-3,269,607.00
Pending foreign exchange sales: Swedish krona	0.000	-982,752.28	-969,231.99
Pending foreign exchange sales: New Taiwan dollar	0.000	-1,202,280.13	-1,172,851.82
Pending foreign exchange sales: United States dollar	0.000	-8,055,143.96	-8,055,143.96
Pending trade purchases: Euro	0.000	-438,112.33	-435,274.97
Pending trade purchases: United States dollar	0.000	-111,990,806.04	-111,990,806.04
Total - all currencies		**-139,512,554.41**	**-139,234,444.84**
Total Other Liabilities		**-139,612,554.41**	**-139,334,444.84**
Total		**1,839,160,499.12**	**2,009,369,351.13**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
EUR - Euro	7,068.460	7,068.46	7,068.46
JPY - Japanese yen	0.000	0.00	0.00
USD - United States dollar	299,781.360	299,781.36	299,781.36
USD - United States dollar	0.000	3,224.25	3,224.25
Total - all currencies		**310,074.07**	**310,074.07**
Total Non-Interest Bearing Cash - USD		**310,074.07**	**310,074.07**
U.S. Government Securities			
United States - USD			
FNMA INT STRIP ZCPN 05-15-2029 REG SEDOL: BZ6CGV7	425,000.000	254,218.00	349,718.63
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	525,000.000	494,854.57	433,842.77
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2028 SEDOL: BMDLR24	100,000.000	99,099.20	97,464.84
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3	1,015,000.000	1,030,226.71	998,783.79
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2054 SEDOL: BM8NLD4	4,865,000.000	1,385,406.05	1,269,691.98
UNITED STATES OF AMER TREAS STRIP 0% 08-15-2053 SEDOL: BMZ99P3	4,250,000.000	1,322,934.00	1,121,299.98
UNITED STATES OF AMER TREAS STRIP 0% DUE 11-15-2051 REG SEDOL: BMWK7G6	14,100,000.000	5,152,640.00	3,888,980.64
UNITED STATES OF AMER TREAS STRIP 0%02-15-2053 SEDOL: BNDTCM0	5,140,000.000	1,552,537.55	1,369,847.68
UNITED STATES TREAS BD STRIPPED 08-15-2052 SEDOL: BPVH026	5,400,000.000	1,607,160.00	1,456,613.39
UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG SEDOL: BFCBRB5	1,400,000.000	548,436.00	441,335.13
UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO SEDOL: BMX79G0	1,000,000.000	311,130.00	273,673.18
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG SEDOL: BSTJVZ5	550,000.000	516,249.15	495,429.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	330,000.000	358,561.59	327,009.38
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	825,000.000	845,787.79	802,957.03
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	945,000.000	716,540.76	664,010.16
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	2,000,000.000	1,464,379.00	1,341,406.24
UNITED STATES TREAS NTS 4.5% 05-31-2029 SEDOL: BS3FRV7	560,000.000	564,463.44	562,603.13
UNITED STATES TREAS SEC STRIPPED INT PMT 0.0% 05-15-2049 CUSIP: 912834UR7	225,000.000	69,356.25	66,534.09
UNITED STATES TREAS SEC STRIPPED INT PMT0.0% 11-15-2049 SEDOL: BPSP3F7	400,000.000	121,780.00	115,435.99
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	1,935,000.000	1,470,345.18	1,379,065.42
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	545,000.000	555,603.05	498,589.84
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	5,000,000.000	1,480,600.00	1,360,597.85
UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 02-15-2050 SEDOL: BQ3SFP2	450,000.000	141,511.50	128,983.39
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048 SEDOL: BF165M8	66,700.000	35,087.26	21,538.16
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2050 SEDOL: BKPNTX9	5,063,600.000	3,487,757.04	1,499,341.07
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2050 SEDOL: BMFV0N4	3,950,000.000	1,483,231.50	1,165,454.65
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2051 SEDOL: BSSDG19	450,000.000	136,957.50	122,203.66
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2051 SEDOL: BLF97G3	2,800,000.000	1,219,054.50	790,868.68
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2050 SEDOL: BJL9M35	465,000.000	168,077.59	134,683.26
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2051 SEDOL: BMH1214	1,650,000.000	604,250.26	459,759.98

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2048 SEDOL: BG47HY1	4,000,000.000	1,311,200.00	1,248,815.56
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2050 SEDOL: BM9CSQ2	3,100,000.000	1,461,926.25	889,847.37
Total United States - USD		**31,971,361.69**	**25,776,386.61**
Total U.S. Government Securities		**31,971,361.69**	**25,776,386.61**
Corporate Debt Instruments - Preferred			
United States - USD			
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO SEDOL: BKP8VJ4	35,000.000	24,126.06	23,036.95
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	8,000.000	6,138.24	6,130.53
ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL: B905R28	9,000.000	7,199.73	7,159.54
ALABAMA PWR CO 4.1 DUE 01-15-2042 SEDOL: B757RM5	9,000.000	7,337.52	7,355.64
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	7,000.000	6,161.54	5,816.55
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	8,000.000	7,059.92	6,578.74
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	249,000.000	218,045.16	216,683.38
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	24,000.000	21,519.16	20,836.58
CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL: B88N0G2	153,000.000	124,552.79	125,892.29
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	12,000.000	9,691.32	9,815.42
CONSUMERS ENERGY CO 2.65% 08-15-2052 SEDOL: BM8NHW5	49,000.000	32,923.38	29,607.70
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO SEDOL: B98D0N6	36,000.000	29,096.88	29,519.14
CONSUMERS ENERGY FIXED 3.75% 02-15-2050 SEDOL: BK92VB4	50,000.000	41,251.49	37,915.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	40,000.000	29,522.00	27,055.83
CONSUMERS ENERGY 3.25% DUE 08-15-2046 SEDOL: BYQHNP8	85,000.000	63,857.92	61,387.73
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	62,000.000	42,949.82	42,334.13
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	220,000.000	152,013.22	143,154.18
DTE ELEC CO 3.7% DUE 06-01-2046 SEDOL: BD6NXB5	60,000.000	47,189.40	45,567.41
DTE ELEC CO 4.3% DUE 07-01-2044 SEDOL: BNZC562	27,000.000	24,547.32	22,770.91
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL: BKP32L8	88,000.000	66,157.78	60,816.05
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	14,000.000	10,274.04	10,377.34
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL: BF58H68	12,000.000	8,662.20	8,740.35
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	10,000.000	7,425.30	7,418.48
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	12,000.000	9,661.56	9,186.79
DUKE ENERGY 3.875% DUE 03-15-2046 SEDOL: BZ58832	39,000.000	40,079.16	30,235.71
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	11,000.000	8,713.21	8,958.99
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	17,000.000	13,837.97	13,785.41
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	74,000.000	60,964.84	62,315.92
DUKE ENERGY 6% DUE 01-15-2038 SEDOL: B87JR82	65,000.000	68,901.71	67,630.02
FL PWR & LT CO 3.7% 12-01-2047 SEDOL: BF3RG04	60,000.000	46,104.09	45,034.22
FL PWR & LT CO 3.8% DUE 12-15-2042 SEDOL: B84TPY7	49,000.000	40,163.34	38,858.13

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCCK5	41,000.000	33,946.81	33,454.96
FL PWR & LT CO 4.125% DUE 02-01-2042 SEDOL: B75LD96	150,000.000	151,851.17	125,358.23
FLORIDA PWR CORP 5.65% DUE 04-01-2040 SEDOL: B4WTC62	180,000.000	183,449.99	181,400.81
GEN DYNAMICS CORP 3.6% DUE 11-15-2042 SEDOL: B8ZQTV2	19,000.000	14,918.80	14,962.14
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	129,000.000	118,440.06	110,362.07
LILLY ELI & CO 3.95% 03-15-2049 SEDOL: BJJDP30	21,000.000	17,405.85	16,456.57
LILLY ELI & CO 4.15% 03-15-2059 SEDOL: BJJDP41	49,000.000	42,397.25	38,413.14
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	26,000.000	21,138.52	20,245.57
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	67,000.000	64,578.35	54,406.17
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	27,000.000	24,186.87	22,282.29
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	282,000.000	253,684.32	241,184.11
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLMSL1	120,000.000	79,947.60	78,375.53
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	22,000.000	16,666.62	16,244.82
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	11,000.000	8,611.65	8,438.70
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	85,000.000	56,809.26	55,003.74
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	9,000.000	5,606.01	5,499.63
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050 SEDOL: BJVNJZ8	17,000.000	11,878.24	11,458.19
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048 SEDOL: BF4NQX4	34,000.000	29,254.38	27,059.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	25,000.000	17,375.20	17,067.12
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	85,000.000	67,657.57	66,676.87
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	73,000.000	50,117.17	49,373.81
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	49,000.000	38,106.73	36,760.98
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	44,000.000	38,268.01	35,353.08
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	19,000.000	16,173.75	15,413.80
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	281,000.000	269,868.06	255,650.21
Total United States - USD		**2,908,466.31**	**2,768,877.86**
Total Corporate Debt Instruments - Preferred		**2,908,466.31**	**2,768,877.86**
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG SEDOL: B5NNJ47	114,000.000	98,473.05	96,024.47
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	28,000.000	28,423.06	27,372.73
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	317,000.000	216,116.80	207,527.66
RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL: BNRLYY8	100,000.000	64,115.85	61,097.49
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL: BNKDB17	101,000.000	97,295.80	93,601.19
Total Australia - USD		**504,424.56**	**485,623.54**
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	300,000.000	299,576.84	296,271.85

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	260,000.000	254,835.48	220,435.96
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	31,000.000	31,602.22	31,584.56
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	265,000.000	258,334.59	241,186.83
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	40,000.000	39,970.00	36,206.92
Total Belgium - USD		**884,319.13**	**825,686.12**
Brazil - USD			
PVTPL LD CELULOSE INTERNATIONAL 7.95% 01-26-2032 CUSIP: 50206BAA0	200,000.000	199,490.00	200,578.00
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	220,000.000	218,317.00	216,315.81
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	59,000.000	63,833.30	62,588.44
Total Brazil - USD		**481,640.30**	**479,482.25**
Canada - USD			
BARRICK GOLD CORP 5.25% DUE 04-01-2042 SEDOL: B8L1XS6	10,000.000	10,157.90	9,452.94
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	39,000.000	39,358.41	38,276.07
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	40,000.000	41,649.05	39,561.06
BROOKFIELD FIN INC 6.3% DUE 01-15-2055 SEDOL: BNM6CD3	200,000.000	199,742.86	195,562.00
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053 SEDOL: BQ6C3B3	10,000.000	9,971.40	10,777.50
CANADIAN NATL RAILWAY 4.45% DUE 01-20-2049 SEDOL: BGPMC28	32,000.000	27,943.36	27,318.05
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	36,000.000	27,805.68	27,127.04
CDN NATL RY CO 3.2% DUE 08-02-2046 CUSIP: 136375CK6	31,000.000	22,294.58	21,797.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080 CUSIP: 29250NBC8	57,000.000	53,295.00	55,112.03
ENBRIDGE INC 4.0% DUE 11-15-2049 BEO SEDOL: BL0MHZ6	44,000.000	34,511.12	33,101.14
ENBRIDGE INC 5.5% DUE 12-01-2046 SEDOL: BZ6CXF0	56,000.000	57,545.04	53,371.95
ENBRIDGE INC 5.95% 04-05-2054 SEDOL: BQZCJF0	113,000.000	115,963.99	112,059.90
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	113,000.000	126,548.70	122,804.54
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050 CUSIP: 67077MAX6	118,000.000	89,167.69	88,000.23
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 SEDOL: BKRRKT2	136,000.000	96,276.62	95,373.67
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 SEDOL: BYZGJZ8	150,000.000	109,926.00	117,422.57
ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043 SEDOL: B84QCZ8	65,000.000	57,468.45	54,017.56
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	178,000.000	165,481.22	150,431.50
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	109,000.000	92,161.44	87,325.88
Total Canada - USD		**1,377,268.51**	**1,338,893.40**
Chile - USD			
PVTPL COLBUN S.A. 3.15% DUE 01-19-2032 BEO CUSIP: 192714AE3	200,000.000	199,652.00	167,644.06
Total Chile - USD		**199,652.00**	**167,644.06**
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	300,000.000	176,121.00	193,447.31
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	189,000.000	139,239.87	131,664.57
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	46,000.000	33,926.26	33,628.73

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	171,000.000	112,363.24	109,820.00
Total China - USD		**461,650.37**	**468,560.61**
Germany - USD			
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	400,000.000	313,030.00	338,552.80
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	200,000.000	204,543.26	201,959.79
Total Germany - USD		**517,573.26**	**540,512.59**
Guatemala - USD			
PVTPL MILLICOM INTL CELLULAR S A 7.375% DUE 04-02-2032 CUSIP: 600814AS6	225,000.000	225,000.00	225,337.50
Total Guatemala - USD		**225,000.00**	**225,337.50**
Indonesia - USD			
INDOFOOD CBP 3.398% 09/06/2031 SEDOL: BNTZVW5	200,000.000	180,160.00	177,345.71
Total Indonesia - USD		**180,160.00**	**177,345.71**
Ireland - USD			
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	200,000.000	199,456.00	197,940.36
Total Ireland - USD		**199,456.00**	**197,940.36**
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	407,000.000	296,381.34	292,592.13
TEVA 6.15% DUE 02-01-2036 SEDOL: BMFDHC8	194,000.000	195,989.74	194,382.58
Total Israel - USD		**492,371.08**	**486,974.71**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 SEDOL: BN11R01	200,000.000	199,074.00	192,824.14
Total Japan - USD		**199,074.00**	**192,824.14**
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	100,000.000	108,424.90	102,655.41
Total Mexico - USD		**108,424.90**	**102,655.41**
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	201,000.000	208,428.96	198,639.38
Total South Africa - USD		**208,428.96**	**198,639.38**
Switzerland - USD			
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	300,000.000	300,000.00	286,116.76
Total Switzerland - USD		**300,000.00**	**286,116.76**
United Kingdom - USD			
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	252,000.000	242,925.33	231,049.55
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	141,000.000	143,837.94	152,488.20
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	164,000.000	164,142.61	179,974.98
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	308,000.000	299,832.76	293,710.75
REYNOLDS AMERN INC 7% DUE 08-04-2041 SEDOL: BD6GWW8	27,000.000	31,453.97	28,361.66
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	90,000.000	116,868.43	104,048.92
Total United Kingdom - USD		**999,061.04**	**989,634.06**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	131,000.000	115,710.99	115,736.88
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	481,000.000	398,925.17	391,658.38
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	124,000.000	114,435.72	107,495.19
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	216,000.000	186,142.66	183,846.33
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	15,000.000	14,510.40	13,615.48
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL: BPQCM64	146,000.000	129,683.42	121,069.09
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 SEDOL: BNYD481	106,000.000	106,730.74	101,115.79
AES CORP SR NT 2.45% 01-15-2031 SEDOL: BP6T4P8	235,000.000	195,800.90	195,866.07
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	8,000.000	6,184.64	5,640.87
AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL: BK1KRP2	172,000.000	163,369.59	142,396.47
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL: BBJNFJ0	25,000.000	27,345.85	26,399.78
AETNA INC 4.125% DUE 11-15-2042 SEDOL: B82CZV5	65,000.000	53,255.96	50,819.36
AIR LEASE CORP 6.0% 12-31-2049 SEDOL: BSSFKP7	48,000.000	48,000.00	46,429.52
ALLSTATE CORP FLTG 08-15-2053 SEDOL: BCZM4S0	355,000.000	371,806.50	355,049.35
ALLY FINL INC 6.646% 01-17-2040 SEDOL: BPG4R21	75,000.000	75,000.00	72,681.43
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	16,000.000	15,002.35	14,135.71
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	168,000.000	131,166.16	123,444.25
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	185,000.000	147,502.39	120,618.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMAZON COM INC NT 4.1% 04-13-2062 SEDOL: BLPP192	13,000.000	10,963.94	10,193.94
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	317,000.000	192,721.01	182,216.23
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMWC4X8	337,000.000	214,776.84	209,475.26
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	9,000.000	5,872.86	5,780.14
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	70,000.000	49,285.20	50,775.19
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	110,000.000	90,139.81	82,052.03
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	175,000.000	147,448.86	135,338.89
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	231,000.000	163,712.18	145,769.65
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	196,000.000	122,967.74	114,328.80
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	134,000.000	92,231.68	91,720.16
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	279,000.000	219,281.60	216,821.38
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	190,000.000	161,549.32	157,719.43
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	59,000.000	52,014.89	49,517.57
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	25,000.000	21,934.06	21,467.60
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	45,000.000	44,293.05	42,862.66
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	90,000.000	64,248.30	57,258.99
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	32,000.000	24,157.72	22,826.28
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	7,000.000	6,060.88	5,654.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	109,000.000	85,938.58	80,130.64
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	36,000.000	35,924.39	35,222.48
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO SEDOL: BMDPPX3	67,000.000	44,422.98	41,854.13
APPLIED MATLS INC 4.35% DUE 04-01-2047 SEDOL: BYVBMC5	32,000.000	30,245.95	27,132.95
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	24,000.000	23,850.24	23,164.72
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44	35,000.000	34,413.25	27,944.10
ASSOCIATED BANC-CORP 6.455% 08-29-2030 SEDOL: BSFSHW5	405,000.000	405,000.00	413,016.05
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	404,000.000	272,738.35	272,582.12
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	546,000.000	367,763.84	362,607.18
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048 SEDOL: BF19XX4	8,000.000	6,796.00	6,574.36
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 SEDOL: BNM5MW9	40,000.000	29,700.80	24,489.14
ATMOS ENERGY CORP 3.375% DUE 09-15-2049 SEDOL: BJN3QH7	111,000.000	81,452.87	76,281.64
ATMOS ENERGY CORP 4.125% DUE 03-15-2049 SEDOL: BMY0HF3	18,000.000	14,583.06	14,149.49
ATMOS ENERGY CORP 5.0% 12-15-2054 SEDOL: BQFN005	40,000.000	39,715.20	36,150.28
ATMOS ENERGY CORP 6.2% 11-15-2053 SEDOL: BS85VW1	6,000.000	5,985.54	6,402.83
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 SEDOL: BKPD1R7	71,000.000	46,136.29	44,408.17
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047 SEDOL: BD3CWY1	33,000.000	24,837.12	24,608.16
BALTIMORE GAS & ELEC CO 4.25% 09-15-2048 SEDOL: BG0QJP7	85,000.000	74,553.79	68,001.47

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	352,000.000	239,833.37	224,200.68
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	29,000.000	20,644.23	20,467.61
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	250,000.000	201,133.61	196,061.62
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	353,000.000	353,000.00	344,617.39
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	274,000.000	280,428.17	256,142.97
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	137,000.000	125,355.00	112,305.67
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	178,000.000	184,739.09	178,240.72
BANNER HEALTH 2.907% DUE 01-01-2042 SEDOL: BP2DY98	118,000.000	90,397.60	83,859.42
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL: BMDFM32	57,000.000	42,646.99	42,140.77
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	28,000.000	26,640.70	23,996.00
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	32,000.000	26,519.68	26,592.91
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP: 084659BC4	40,000.000	24,774.75	24,332.33
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	35,000.000	25,655.35	25,995.52
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	24,000.000	19,651.92	18,976.11
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	126,000.000	107,640.20	104,090.83
BOEING CO FIXED 3.5% DUE 03-01-2045 SEDOL: BVZ6WM5	17,000.000	16,368.62	11,372.36
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	75,000.000	52,947.00	49,986.09
BOEING CO FIXED 3.825% 03-01-2059 SEDOL: BJBC2L2	96,000.000	68,090.25	61,894.80

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Corporate Debt Instruments - Other			
United States - USD			
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	35,000.000	25,380.31	23,222.43
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	536,000.000	518,001.44	497,543.76
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	417,000.000	294,194.46	285,446.29
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	252,000.000	194,517.15	173,022.89
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	158,000.000	114,830.62	110,138.94
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	294,000.000	278,865.42	272,464.87
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	250,000.000	250,000.00	266,229.19
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	111,000.000	95,611.48	86,925.94
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	83,000.000	72,601.97	71,899.39
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	115,000.000	77,966.91	71,691.65
BX COML MTG TR 2024-GPA3 MTG PASS THRU CTF CL B 144A 5.95419% 12-15-2039 SEDOL: BSS9S88	113,000.000	112,717.47	112,929.38
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	210,000.000	220,892.70	218,132.29
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 SEDOL: BM9F7Q4	210,000.000	207,438.00	204,537.46
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2	34,000.000	26,744.74	25,762.01
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	31,000.000	23,424.20	22,723.20
CENTERPOINT ENERGY INC 6.7% 05-15-2055 SEDOL: BRK15B7	155,000.000	155,000.00	154,142.14
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	594,000.000	385,462.33	381,957.98
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	474,000.000	297,387.31	289,206.02

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	53,000.000	43,014.27	42,841.03
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	149,000.000	157,803.00	117,185.57
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL: BMBP1C6	280,000.000	191,907.90	186,787.22
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	364,000.000	223,133.47	227,727.38
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	258,000.000	186,020.18	194,213.10
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	489,000.000	300,770.23	295,151.38
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	516,000.000	464,905.68	441,504.12
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039 SEDOL: BNM26W8	119,000.000	92,784.97	94,851.76
CHEVRON U S A INC 5.25% 11-15-2043 CUSIP: 166756AU0	100,000.000	105,456.16	97,402.62
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	63,000.000	59,105.97	55,411.04
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	78,000.000	77,593.62	73,502.97
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	316,000.000	317,935.01	314,906.96
CITIGROUP INC 6.75% 12-31-2049 CUSIP: 172967PR6	176,000.000	176,000.00	174,803.10
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	84,000.000	72,487.45	71,516.93
CMS ENERGY CORP 4.875 DUE 03-01-2044 SEDOL: BMFDGY3	49,000.000	45,978.31	43,639.99
COLBS SOUTHN PWR 6.6% DUE 03-01-2033 SEDOL: 2010126	31,000.000	33,016.55	32,837.12
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005 SEDOL: B0MGXD9	14,000.000	14,136.46	14,212.17
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	149,000.000	85,180.32	81,018.58

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United States - USD			
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	122,000.000	95,657.15	92,517.61
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	241,000.000	190,941.34	182,534.85
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	293,000.000	257,053.48	174,749.65
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	173,000.000	117,134.10	104,250.26
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	117,000.000	86,304.66	68,345.04
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	69,000.000	40,521.48	39,006.91
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	280,000.000	208,904.45	196,833.38
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	100,000.000	71,159.00	68,598.17
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	148,000.000	117,887.66	112,564.38
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0	13,000.000	10,169.90	9,927.78
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	6,000.000	5,797.98	5,564.93
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	6,000.000	5,816.70	5,605.27
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	264,000.000	213,162.85	194,664.35
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	132,000.000	104,772.05	95,499.57
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	239,000.000	191,230.70	174,762.50
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	14,000.000	13,854.34	13,508.13
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	61,000.000	61,136.81	58,587.43
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO SEDOL: BMH3RH1	30,000.000	27,572.10	26,542.29

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CONSUMERS ENERGY 4.2% DUE 09-01-2052 SEDOL: BNYNTF3	120,000.000	102,915.16	96,827.71
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	225,000.000	225,128.80	212,880.68
CROWN CASTLE INC 5.1% DUE 05-01-2033 SEDOL: BN0WR16	135,000.000	130,800.31	131,559.93
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	13,000.000	10,167.17	9,961.19
CROWN CASTLE TOWERS LLC 3.663% 05-15-2025 SEDOL: BY2ZQ80	495,000.000	495,000.00	492,436.79
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	174,000.000	155,724.62	143,453.22
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	59,000.000	37,190.39	34,173.90
CSX CORP 3.95% DUE 05-01-2050 SEDOL: BWX8CF3	11,000.000	8,577.14	8,523.60
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZYR3	79,000.000	65,881.05	64,754.65
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	41,000.000	35,561.55	34,631.36
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	13,000.000	11,120.72	11,040.57
CUMMINS INC 5.45% 02-20-2054 SEDOL: BSBGTN8	44,000.000	43,832.31	42,883.97
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	82,000.000	100,834.67	71,587.40
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	15,000.000	12,451.05	11,765.68
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	44,000.000	39,762.15	38,051.44
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	191,000.000	178,561.50	160,803.18
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	89,000.000	87,544.85	79,053.61
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	35,000.000	35,000.00	34,318.83

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CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3	290,000.000	293,000.00	290,973.03
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	477,000.000	456,725.43	433,671.47
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	71,000.000	73,963.82	70,897.10
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	154,000.000	131,206.61	119,502.97
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	114,000.000	90,037.05	86,232.40
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	377,000.000	367,776.35	354,478.85
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	354,000.000	344,819.85	332,413.35
DIGNITY HEALTH 5.267% DUE 11-01-2064 SEDOL: BYQ7PN0	24,000.000	23,412.24	21,473.68
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL: BMGQVR9	18,000.000	13,317.58	13,267.45
DOMINION ENERGY INC 6.625% 05-15-2055 SEDOL: BR85ZP5	210,000.000	211,187.50	213,497.76
DOMINION ENERGY INC 7.0% 06-01-2054 SEDOL: BS60QC3	75,000.000	75,000.00	79,198.80
DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL: B8QB5D0	40,000.000	32,123.78	31,655.74
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	14,000.000	12,206.39	11,891.68
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	47,000.000	42,577.49	42,104.13
DOWDUPONT INC 4.725% DUE 11-15-2028 SEDOL: BGL9DM0	344,000.000	350,106.00	342,297.91
DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL: BGL9DP3	215,000.000	218,160.87	215,711.13
DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL: BGL9DS6	104,000.000	102,357.13	103,678.09
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	17,000.000	13,924.87	13,617.45

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United States - USD			
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL: BM928K6	98,000.000	72,867.45	69,104.80
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	52,000.000	49,901.03	49,525.34
DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	473,000.000	423,862.69	408,688.60
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	50,000.000	34,679.68	33,355.94
DUKE ENERGY 3.95% 03-15-2048 SEDOL: BFYS3G1	57,000.000	43,809.06	43,731.33
DUKE ENERGY 4% DUE 04-01-2052 SEDOL: BLCHDN9	146,000.000	119,373.71	111,747.82
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 SEDOL: BZ4DLN9	63,000.000	54,566.19	49,847.21
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	50,000.000	49,963.50	47,230.84
EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL: BMNQYY0	29,000.000	24,202.47	24,518.85
EASTMAN CHEM CO 4.8% DUE 09-01-2042 SEDOL: B9G8B85	11,000.000	10,219.26	9,584.48
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	11,000.000	9,406.32	9,251.41
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	50,000.000	47,075.04	44,572.07
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL: BSWYK61	61,000.000	61,077.26	58,541.95
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	21,000.000	20,843.13	20,266.81
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	5,000.000	5,135.78	5,061.14
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	84,000.000	75,974.79	74,397.95
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	41,000.000	41,125.05	40,878.05
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL: BRK1WR2	264,000.000	268,634.94	258,377.55

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ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	220,000.000	183,787.98	186,901.24
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	218,000.000	186,387.85	192,428.26
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	262,000.000	233,212.81	229,688.53
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	50,000.000	46,552.45	49,143.62
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGZW3	62,000.000	62,858.70	60,213.92
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	44,000.000	44,641.45	44,163.97
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	7,000.000	8,949.64	7,925.61
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5	58,000.000	40,891.35	37,736.57
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	184,000.000	148,291.14	147,827.61
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	37,000.000	28,591.01	26,580.90
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	34,000.000	28,688.52	26,790.70
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL: BRHVCC0	28,000.000	26,017.60	24,491.05
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 SEDOL: BT8P667	120,000.000	119,280.00	116,188.15
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	21,000.000	12,806.50	12,903.78
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	8,000.000	5,513.44	5,433.08
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	30,000.000	19,207.50	18,934.89
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	180,000.000	138,483.68	126,370.66
EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL: BW9RTS6	351,000.000	290,243.65	264,063.57

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EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	27,000.000	24,265.71	21,923.47
F N B CORP PA 5.722% 12-11-2030 SEDOL: BQWNR41	140,000.000	140,000.00	138,497.22
FEDEX CORP 3.875% DUE 08-01-2042 SEDOL: B8DMKV9	21,000.000	16,271.43	16,425.28
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	76,000.000	62,676.01	59,509.64
FEDEX CORP 4.1% DUE 04-15-2043 SEDOL: B8HKM13	30,000.000	24,385.20	23,847.46
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	54,000.000	50,962.15	45,034.12
FEDEX CORP 4.95% 10-17-2048 SEDOL: BGK3JZ8	140,000.000	122,062.05	122,360.80
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL: BKQN7C3	116,000.000	83,615.75	84,322.79
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	432,000.000	289,632.84	293,343.65
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	90,000.000	83,463.93	76,758.20
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SEDOL: BH3W5T5	44,000.000	37,794.78	36,884.59
FISERV INC 5.15% 08-12-2034 SEDOL: BSWT7G5	246,000.000	248,115.60	240,435.98
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	11,000.000	8,792.25	8,650.30
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	52,000.000	46,491.12	42,898.89
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	84,000.000	58,501.85	52,596.24
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYT0N0	57,000.000	59,396.85	54,421.64
FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SEDOL: BPBJXV2	816,000.000	810,676.72	798,063.53
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	274,000.000	224,465.10	216,228.95

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FORD MTR CO DEL 7.4% DUE 11-01-2046 SEDOL: BG48VR5	65,000.000	70,436.08	68,819.06
FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG SEDOL: BSN4Q39	93,000.000	93,074.40	91,969.27
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	70,000.000	65,509.32	66,073.69
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	28,000.000	24,570.84	24,461.44
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	20,000.000	16,736.68	16,537.76
GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL: BV54K36	179,000.000	161,287.95	155,453.37
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	18,000.000	17,686.82	17,026.18
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	15,000.000	15,327.45	14,881.36
GEORGE WASH UNIV 3.545% DUE 09-15-2046 SEDOL: BYQ4R79	158,000.000	158,000.00	117,287.95
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	90,000.000	67,354.49	66,182.09
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	87,000.000	83,066.80	80,875.76
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	508,000.000	328,534.34	312,779.76
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	81,000.000	78,760.15	69,498.56
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL: BR2NVH9	81,000.000	80,338.23	81,234.50
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	200,000.000	135,758.00	139,106.35
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	207,000.000	163,314.18	151,037.15
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	281,000.000	281,000.00	269,101.54
GOLDMAN SACHS 4.75% DUE 10-21-2045 SEDOL: BYNZDD3	13,000.000	11,883.43	11,515.71

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GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	267,000.000	254,874.96	236,226.11
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	100,000.000	117,754.96	107,484.06
HARRIS CORP DEL 6.15% DUE 12-15-2040 SEDOL: B4LWT05	51,000.000	53,527.05	53,107.44
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	203,000.000	169,906.60	158,169.38
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	87,000.000	62,575.62	56,368.67
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	311,000.000	282,625.24	269,685.50
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	107,000.000	97,560.45	97,458.65
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	179,000.000	184,680.11	176,928.15
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4	25,000.000	25,087.26	25,055.63
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	162,000.000	170,440.04	168,793.18
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	56,000.000	56,000.00	42,518.30
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	576,000.000	362,983.76	326,571.16
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	45,000.000	38,761.97	35,229.85
HOME DEPOT INC 5.95% DUE 04-01-2041 SEDOL: BFN0JP9	39,000.000	41,740.14	40,969.17
HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0	40,000.000	31,433.40	28,816.62
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	59,000.000	50,930.95	48,093.00
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	22,000.000	20,944.52	19,666.87
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	22,000.000	20,388.27	19,665.23

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	177,000.000	122,952.98	113,688.87
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 SEDOL: BF5HW37	275,000.000	261,464.79	259,700.82
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SEDOL: BQPGF43	85,000.000	84,026.75	80,433.43
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	62,000.000	44,798.72	45,568.33
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	653,000.000	653,048.24	637,952.13
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	735,000.000	537,786.80	498,407.25
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	85,000.000	80,612.52	59,004.38
KEYCORP 6.401% 03-06-2035 CUSIP: 49326EEP4	946,000.000	985,414.74	985,405.12
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	10,000.000	8,761.60	8,716.89
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL: BN2YL29	17,000.000	11,193.31	10,783.80
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	38,000.000	34,467.36	33,072.99
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL: BRJK1M8	84,000.000	84,312.48	82,184.14
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	9,000.000	8,215.29	8,219.24
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	28,000.000	26,135.92	25,960.78
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	32,000.000	30,369.83	30,192.24
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	221,000.000	217,069.58	225,980.57
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL: B4KRMH9	10,000.000	10,348.90	10,460.24
KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL: B3S4PJ8	143,000.000	163,053.17	148,660.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	119,000.000	84,610.98	82,329.11
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	154,000.000	163,047.21	141,598.33
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	54,000.000	47,788.92	48,325.10
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	40,000.000	35,364.11	34,242.60
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	162,000.000	140,130.46	131,184.71
KSL COML MTG TR FLTG RT 6.35357% DUE 12-15-2039 CUSIP: 500937AC1	70,000.000	69,825.00	69,890.60
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	108,000.000	71,777.52	68,343.57
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	39,000.000	37,497.95	35,077.07
LILLY ELI & CO 2.25% DUE 05-15-2050 SEDOL: BMBMD76	148,000.000	89,096.34	83,369.08
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	91,000.000	91,083.24	84,442.67
LOCKHEED MARTIN CORP NT SER B STEP UP 06-01-2040 SEDOL: B3TZ8G8	100,000.000	103,693.30	102,943.90
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	5,000.000	5,274.15	5,095.84
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	159,000.000	109,896.53	99,760.33
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	118,000.000	105,284.31	98,481.31
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	119,000.000	86,886.13	81,727.35
LOWES COS INC FIXED 4.55% 04-05-2049 SEDOL: BJY1722	125,000.000	103,564.10	103,339.03
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	166,000.000	101,961.41	103,304.34
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	21,000.000	23,386.38	18,819.26

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United States - USD			
LOWES COS INC 5% DUE 09-15-2043 SEDOL: BDDY816	92,000.000	90,911.64	83,838.42
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SEDOL: BNXJJR4	104,000.000	108,021.67	100,907.34
M & T BK CORP 5.385% 01-16-2036 SEDOL: BNM6CH7	290,000.000	290,000.00	281,185.43
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7	65,000.000	63,703.90	61,410.24
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 SEDOL: BKSLSF5	134,000.000	97,211.64	95,339.68
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	344,000.000	294,375.57	290,417.01
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	8,000.000	6,902.35	6,816.22
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	260,000.000	258,962.60	251,948.65
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	454,000.000	462,082.37	444,473.93
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	11,000.000	11,262.38	11,019.00
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	7,000.000	7,190.46	7,080.41
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 CUSIP: 595112BU6	38,000.000	27,321.56	25,711.45
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	30,000.000	31,720.71	30,555.95
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	165,000.000	165,023.65	159,362.91
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	285,000.000	186,597.08	174,360.72
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	102,000.000	93,566.70	84,149.14
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	92,000.000	82,138.46	76,915.39
MORGAN STANLEY 5.597% 03-24-2051 SEDOL: BL68VG7	35,000.000	39,675.33	34,650.92

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	104,000.000	102,326.29	104,488.01
MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO SEDOL: BKPG927	27,000.000	24,220.89	23,376.24
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FXB5	132,000.000	127,432.00	127,205.40
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL: BP961C2	114,000.000	90,892.13	84,456.65
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	57,000.000	48,839.61	50,330.01
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	92,000.000	92,688.41	89,919.93
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	113,000.000	70,602.56	69,658.41
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	192,000.000	134,512.69	121,593.16
NORFOLK SOUTHN CORP 3.7% 03-15-2053 SEDOL: BNQSGL1	65,000.000	64,617.80	46,769.79
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDLQC5	159,000.000	127,871.15	122,197.13
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	28,000.000	26,616.30	25,944.23
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL: BMV87C7	148,000.000	128,439.10	124,414.63
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLMSY4	9,000.000	5,909.76	5,767.71
NORTHN STS PWR CO 4.125% DUE 05-15-2044 SEDOL: BMM2784	85,000.000	83,249.67	69,665.28
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL: BVFMJ22	117,000.000	97,771.40	91,557.34
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	76,000.000	76,804.05	71,270.29
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	22,000.000	17,339.80	17,284.10
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	38,000.000	36,996.04	34,084.67

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United States - USD			
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038 SEDOL: BWTYX96	74,000.000	63,851.64	63,146.59
NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL: BFWLB79	61,000.000	57,202.14	55,828.39
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	56,000.000	51,920.54	46,343.61
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	55,000.000	48,105.27	40,931.92
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	120,000.000	78,417.68	72,201.53
OHIO PWR CO CORP 4.0% 06-01-2049 SEDOL: BJVQFY8	107,000.000	81,738.01	80,348.27
OHIO PWR CO 4.15% DUE 04-01-2048 SEDOL: BFYCQR5	314,000.000	245,695.60	241,167.21
OHIO PWR CO 5.0% 06-01-2033 SEDOL: BQB7DR9	6,000.000	5,799.42	5,803.95
OHIO PWR CO 6.6% DUE 02-15-2033 SEDOL: 2859921	130,000.000	154,221.65	137,708.66
ONEMAIN FINANCE CORP 6.625% 05-15-2029 SEDOL: BMWG9P7	230,000.000	230,000.00	232,863.49
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	219,000.000	212,054.98	206,163.36
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	238,000.000	168,670.60	171,397.78
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	103,000.000	79,450.08	72,225.75
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	804,000.000	610,261.26	596,015.18
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	479,000.000	383,263.37	378,184.30
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	314,000.000	281,626.06	239,548.95
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	164,000.000	163,539.16	151,140.29
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	27,000.000	26,317.17	24,749.77

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United States - USD			
ORL 2024-GLKS MTG TR 6.20386% 12-15-2039 CUSIP: 67120DAC9	105,000.000	104,737.64	105,000.00
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO SEDOL: BKP3SZ4	73,000.000	56,206.92	54,654.05
OVINTIV INC 7.1% 07-15-2053 SEDOL: BNSP148	209,000.000	228,701.40	222,206.65
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	197,000.000	178,739.56	170,800.79
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	21,000.000	15,201.06	15,732.84
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	89,000.000	61,974.26	61,087.23
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL: BTFK546	26,000.000	25,874.94	25,706.08
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	150,000.000	98,734.50	112,173.49
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 SEDOL: BYWFCM6	166,000.000	108,947.46	125,110.39
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL: B80L9N4	30,000.000	32,033.10	24,894.27
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	173,344.00	170,899.36
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL: BPP37W9	170,000.000	148,682.60	152,530.44
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	41,000.000	44,148.99	44,747.58
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	58,000.000	47,859.86	46,344.98
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	41,000.000	33,419.05	30,751.31
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SEDOL: BPBRR70	46,000.000	39,430.85	38,034.73
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052 SEDOL: BPCTMS1	9,000.000	7,734.15	7,733.15
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 SEDOL: BMWPCX3	11,000.000	7,004.14	6,828.64

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PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	50,000.000	49,879.50	47,387.63
PFIZER INC FIXED 3.9% 03-15-2039 SEDOL: BJ1G667	60,000.000	49,512.00	50,658.84
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	165,000.000	121,735.97	114,379.71
PFIZER INC 4.1% 09-15-2038 SEDOL: BFY0KD3	183,000.000	161,762.84	159,879.26
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	485,000.000	395,970.23	391,188.40
PFIZER INC 4.3% DUE 06-15-2043 SEDOL: BCLYQM8	29,000.000	27,433.99	24,728.92
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	108,000.000	100,838.82	93,556.85
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	36,000.000	35,312.40	33,843.03
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	45,000.000	45,644.18	46,180.44
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3	169,000.000	144,501.54	143,472.72
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SEDOL: BRT6LQ0	344,000.000	349,556.98	341,707.16
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4	23,000.000	24,415.88	23,271.95
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 SEDOL: BSMRJG3	163,000.000	164,086.92	160,538.74
PROJECT GRANGE BND/CORP 6.5% 03-20-2045 CUSIP: 1091109G3	203,538.890	200,000.00	203,538.89
PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053 SEDOL: BLNMF37	6,000.000	5,795.88	5,591.20
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053 SEDOL: BPSKCJ9	18,000.000	18,041.04	17,594.75
PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.95% DUE 07-15-2030/05-27-2020 BEO SEDOL: BLFLDY9	13,000.000	11,745.50	11,983.45
PVTPL AS MILEAGE PLAN IP LTD 5.021% 10-20-2029 CUSIP: 00218QAA8	50,000.000	50,000.00	48,715.67

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PVTPL AS MILEAGE PLAN IP LTD 5.308% 10-20-2031 CUSIP: 00218QAB6	60,000.000	60,000.00	58,563.39
PVTPL AVIATION CAPITAL GROUP 1.95% DUE 09-20-2026 BEO SEDOL: BP6GJP4	105,000.000	98,279.66	99,682.33
PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034 SEDOL: BTG0114	331,000.000	323,380.38	323,366.76
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	160,000.000	160,000.00	170,079.07
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	33,000.000	26,221.24	26,591.97
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	213,000.000	204,214.98	202,701.54
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	37,000.000	28,240.01	28,906.62
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	311,000.000	229,586.72	231,869.51
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	55,000.000	48,123.97	44,347.66
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKPK082	8,000.000	6,691.36	6,603.68
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL: BL0HQH6	8,000.000	6,599.28	6,641.00
PVTPL CMO BFLD TRUST SR 24-UNIV CL B FLTG 11-15-2029 CUSIP: 08861RAC5	70,000.000	69,824.97	70,000.00
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	28,000.000	29,443.96	28,806.15
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO SEDOL: B4K4RG4	267,000.000	285,656.89	286,849.11
PVTPL FIRSTENERGY TRANSMISSION LLC 5.0% 01-15-2035 SEDOL: BTFJ3Z0	145,000.000	145,698.50	140,209.29
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 SEDOL: BP2C2M4	349,000.000	359,365.30	352,744.28
PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032 SEDOL: BS2FMG8	25,000.000	25,000.00	24,929.64
PVTPL IRON MOUNTAIN INC 6.25% 01-15-2033 SEDOL: BQ2KRD1	45,000.000	45,000.00	44,820.29

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035 SEDOL: BPG4QX5	65,000.000	64,771.20	63,471.03
PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032 SEDOL: BRT4R77	48,000.000	48,000.00	47,456.02
PVTPL NRG ENERGY INC 6.0% 02-01-2033 SEDOL: BSF0624	43,000.000	43,000.00	41,691.52
PVTPL NRG ENERGY INC 6.25% 11-01-2034 SEDOL: BSF0635	30,000.000	30,000.00	29,425.35
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.7 DUE 02-01-2028/01-12-2023 BEO SEDOL: BQ0MXL9	171,000.000	177,202.17	173,919.47
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5	284,000.000	285,733.38	287,402.54
PVTPL SIRIUS XM RADIO INC 3.125% DUE 09-01-2026 BEO SEDOL: BM9SCZ7	30,000.000	30,000.00	28,816.69
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BQBCWY4	638,000.000	625,993.79	621,542.35
PVTPL TRANSDIGM INC 6.375% 03-01-2029 SEDOL: BNM6H94	113,000.000	113,000.00	113,251.06
PVTPL TRANSDIGM INC 6.625% 03-01-2032 SEDOL: BNM6HC7	118,000.000	118,000.00	119,065.03
PVTPL UNITED RENTALS NORTH AMER INC 6.0% DUE 12-15-2029 BEO SEDOL: BP4TZD5	227,000.000	229,270.00	229,159.42
PVTPL VISTRA OPERATIONS CO LLC 6.875% DUE 04-15-2032 SEDOL: BMDPV13	48,000.000	48,000.00	49,147.99
REALTY INCOME CORP 4.9% DUE 07-15-2033 SEDOL: BN6QS53	6,000.000	5,670.10	5,816.86
REALTY INCOME CORP 5.125% 02-15-2034 SEDOL: BQHNMX0	23,000.000	23,236.44	22,541.29
REALTY INCOME CORP 5.875% DUE 03-15-2035 SEDOL: B8NVZK0	10,000.000	10,337.10	10,245.02
REALTY INCOME CORP 5.975% 09-01-2054 SEDOL: BS60CP8	30,000.000	29,512.20	28,523.32
REGENCY CENTERS CORP 5.25% 01-15-2034 SEDOL: BR87506	49,000.000	48,066.52	48,301.09
REGENCY CTRS L P 5.1% 01-15-2035 SEDOL: BRXCX35	23,000.000	23,125.58	22,463.42

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 SEDOL: B59N1S9	61,000.000	62,417.72	60,957.62
RTX CORP 4.875% 10-15-2040 SEDOL: BNDVXM3	39,000.000	34,866.78	35,940.87
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	107,000.000	67,476.70	65,009.95
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	71,000.000	63,759.12	55,813.66
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	236,000.000	202,604.63	190,525.72
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	125,000.000	120,717.14	102,777.46
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SEDOL: BPGN632	29,000.000	30,353.14	29,477.36
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	80,000.000	57,800.24	51,521.48
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL: BNZJ110	40,000.000	38,289.43	37,790.98
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	56,000.000	45,382.03	44,535.11
SELF COML MTG TR 2024-STRG COML MTG PASSTHRU CTF CL A 5.85414% 11-15-2034 SEDOL: BRJZ1R8	70,000.000	69,825.00	70,086.58
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	237,000.000	200,645.03	179,447.57
SEMPRA 6.875% 10-01-2054 CUSIP: 816851BS7	168,000.000	166,393.92	169,876.31
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	121,000.000	119,944.69	123,389.52
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	35,000.000	23,723.35	21,323.48
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	117,000.000	101,495.96	98,514.58
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	232,000.000	230,342.01	0.00
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	133,000.000	102,537.30	98,334.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	105,000.000	81,182.59	71,122.88
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	210,000.000	196,977.44	197,580.63
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	273,000.000	251,578.30	238,916.19
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	62,000.000	55,333.66	51,316.70
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	540,000.000	539,200.80	515,335.36
SOUTHERN CO 5.7% 03-15-2034 SEDOL: BM9VYX8	32,000.000	34,510.72	32,693.60
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	57,000.000	47,716.13	44,978.90
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	75,000.000	70,193.25	60,707.86
SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL: BWC4XS2	127,000.000	102,517.19	104,527.37
SPECTRA ENERGY 5.95% DUE 09-25-2043 SEDOL: BDZMP51	42,000.000	41,262.10	41,436.73
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL: BL68N83	83,000.000	58,077.16	54,593.30
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	108,000.000	98,554.05	97,098.43
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	33,000.000	31,067.52	29,739.45
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	185,000.000	148,815.14	130,239.49
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SEDOL: BQ80MR4	50,000.000	49,884.00	48,973.65
T-MOBILE US INC 5.5% 01-15-2055 SEDOL: BR876T2	6,000.000	5,972.21	5,652.57
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	221,000.000	202,880.88	191,710.20
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	184,000.000	181,737.95	178,487.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	187,000.000	138,625.72	123,542.24
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	56,000.000	40,737.80	39,991.29
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	250,000.000	177,546.38	167,135.45
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	216,000.000	180,441.96	177,352.25
T-MOBILE USA INC 5.15% 04-15-2034 CUSIP: 87264ADF9	6,000.000	5,898.78	5,904.66
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	210,000.000	212,764.56	205,623.73
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	27,000.000	28,531.64	27,422.29
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	120,000.000	108,679.65	101,347.31
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	146,000.000	157,462.59	152,546.21
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	372,000.000	371,903.28	356,176.06
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SEDOL: BP4YGX7	114,000.000	114,080.88	109,105.86
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	180,000.000	180,912.06	167,383.71
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	18,000.000	10,993.51	10,376.86
UNION PAC CORP 3.2% DUE 05-20-2041 SEDOL: BNKG3R6	15,000.000	11,057.25	11,236.26
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	198,000.000	139,692.96	135,379.74
UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL: BDG22S2	160,000.000	122,136.00	114,458.24
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	30,000.000	21,161.40	20,030.98
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	8,000.000	6,264.64	5,977.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL: BD31BG3	132,000.000	125,395.29	105,469.84
UNION PAC CORP 4.375% DUE 11-15-2065 SEDOL: BYQGY30	20,000.000	15,386.20	15,101.02
UNITED AIRLS 2024-1 PASS THRU TR PASSTHRU CTF CL A 5.875% 08-15-2038 SEDOL: BNM9JC0	337,000.000	337,000.00	341,381.00
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	37,000.000	27,644.12	26,770.05
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	169,000.000	115,926.67	111,746.06
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL: B7CL656	387,000.000	375,197.82	329,952.08
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	10,000.000	8,746.50	8,245.29
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	48,000.000	44,444.80	41,197.67
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	36,000.000	33,931.97	32,469.47
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	6,000.000	5,653.56	5,406.66
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	194,000.000	192,646.79	182,171.56
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	390,000.000	389,223.90	379,284.38
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	3,000.000	2,972.43	2,915.49
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	58,000.000	46,567.62	45,889.75
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	331,000.000	250,768.29	241,144.23
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	21,000.000	16,392.60	15,670.87
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	612,000.000	482,215.76	433,794.10
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL: BZ0X5W0	20,000.000	16,856.60	16,177.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL: B55H840	56,000.000	58,100.56	56,036.22
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	60,000.000	60,330.61	58,509.78
UNIV SOUTHN CAL 3.028% DUE 10-01-2039 SEDOL: BZBZ9C3	24,000.000	19,468.08	18,985.93
UNIV SOUTHN CAL 5.25% DUE 10-01-2111 SEDOL: B40HSK4	6,000.000	5,964.06	5,536.50
US BANCORP 5.678% 01-23-2035 CUSIP: 91159HJR2	121,000.000	126,123.14	122,104.40
VA ELEC & PWR CO 4% DUE 11-15-2046 SEDOL: BZ12593	200,000.000	159,746.14	155,395.43
VA ELEC & PWR CO 6% DUE 01-15-2036 SEDOL: B0WGMS7	6,000.000	6,489.96	6,219.18
VENTAS RLTY LTD FIXED 4.75% DUE 11-15-2030 SEDOL: BM7SXV2	23,000.000	22,137.89	22,487.36
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	9,000.000	5,710.59	5,538.06
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	142,000.000	90,645.36	84,391.74
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	115,000.000	101,464.73	100,018.49
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	264,000.000	244,728.07	245,624.32
VICI PROPERTIES LP 6.125% 04-01-2054 SEDOL: BQJQKM2	61,000.000	59,869.52	60,607.64
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 SEDOL: B7S97N9	122,000.000	135,572.67	97,197.65
VIRGINIA ELEC & PWR CO 5.0% 04-01-2033 SEDOL: BN7K3Z9	93,000.000	90,249.03	91,037.19
VIRGINIA ELEC & PWR CO 5.0% 01-15-2034 SEDOL: BQB70S9	106,000.000	107,104.52	103,120.02
VIRGINIA ELEC & PWR CO 5.3% 08-15-2033 SEDOL: BRBDVS1	27,000.000	26,695.71	26,849.86
WCORE COML MTG TR 2024-CORE COML MTG PASS THRU CTF CL A 5.80411% 11-15-2041 CUSIP: 951913AA0	145,000.000	144,637.50	145,181.09

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	138,000.000	118,332.24	115,977.14
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	396,000.000	343,136.15	331,614.07
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	40,000.000	37,305.19	37,364.81
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	150,000.000	149,554.58	143,662.97
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SEDOL: BS6WWQ5	50,000.000	49,722.50	45,505.44
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6	309,000.000	243,298.45	227,310.46
Total United States - USD		**59,065,275.52**	**56,518,385.32**
Total Corporate Debt Instruments - Other		**66,403,779.63**	**63,682,255.92**
Value of Interest in Common/Collective Trusts			
United States - USD			
CF BLACKROCK MSCI ACWI IMI INDEX FUND CUSIP: 177996097	554,385.640	12,693,266.41	19,721,391.55
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	4,491,757.490	4,491,757.49	4,491,757.49
Total United States - USD		**17,185,023.90**	**24,213,149.04**
Total Value of Interest in Common/Collective Trusts		**17,185,023.90**	**24,213,149.04**
Other			
Canada - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 SEDOL: 9M6PJAL	-221,480.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL TECK RESOURCES LIMITED BRYX7M765 SEDOL: 9M6PJAU	221,480.000	42,094.12	38,993.48
Total Canada - USD		**42,094.12**	**38,993.48**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Chile - USD			
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	322,000.000	326,991.00	297,624.66
Total Chile - USD		**326,991.00**	**297,624.66**
Colombia - USD			
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	501,000.000	494,736.50	485,293.65
Total Colombia - USD		**494,736.50**	**485,293.65**
Germany - EUR			
FUT 06 MAR 25 EURX E-SCHATZ CUSIP: 999599GH0	-48.000	-5,336,767.93	-5,317,582.69
FUT 06 MAR 25 EURX E-SCHATZ CUSIP: 999599GH0	48.000	5,336,767.93	5,317,582.69
Total Germany - EUR		**0.00**	**0.00**
Israel - USD			
CDS BOFAUS3N 12/20/2029 SELL TEVA PHARMACEUTICALS N BYDCC7P33 SEDOL: 9MYSPZL	-30,000.000	-126.88	-128.72
CDS BOFAUS3N 12/20/2029 SELL TEVA PHARMACEUTICALS N BYDCC7P33 SEDOL: 9MYSPZU	30,000.000	0.00	0.00
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	610,000.000	564,860.00	557,630.28
Total Israel - USD		**564,733.12**	**557,501.56**
Mexico - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL PETROLEOS MEXICANOS 6. BYD3GWAC0 SEDOL: 9M85XLL	-1,160,000.000	-159,523.29	-141,568.72
CDS BOFAUS6NGFX 06/20/2029 SELL PETROLEOS MEXICANOS 6. BYD3GWAC0 SEDOL: 9M85XLU	1,160,000.000	0.00	0.00
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	715,000.000	554,525.60	539,467.50
PETROLEOS MEXICANOS 10.0% 02-07-2033 CUSIP: 71654QDP4	50,000.000	46,625.00	51,921.63

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Mexico - USD			
PETROLEOS 5.95% DUE 01-28-2031 CUSIP: 71654QDE9	360,000.000	266,490.00	304,014.79
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	200,000.000	191,200.00	177,963.14
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	360,000.000	280,260.00	243,124.93
Total Mexico - USD		**1,179,577.31**	**1,174,923.27**
Peru - USD			
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	140,000.000	84,840.00	73,570.00
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	299,000.000	302,447.00	284,899.17
Total Peru - USD		**387,287.00**	**358,469.17**
Romania - USD			
PVTPL ROMANIA 7.625% DUE 01-17-2053 CUSIP: 77586RAS9	454,000.000	501,577.20	458,862.34
Total Romania - USD		**501,577.20**	**458,862.34**
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	200,000.000	194,926.00	187,045.40
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	200,000.000	195,278.00	186,516.00
Total Saudi Arabia - USD		**390,204.00**	**373,561.40**
United States - USD			
CALL SWO USD GSILGB2X P 1DSOFR / R 3.546% BYDCLCRN6 12/18/2025 SEDOL: 9MYVANU	27,875,000.000	130,839.43	132,629.25
CCP DUE FROM JP MORGAN CHASE NEW YORK SEDOL: 9D2XKQU	79,000.000	79,000.00	79,000.00
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 SEDOL: 9M7WUKU	370,000.000	7,125.88	6,981.57

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CDS BARCGB5G 06/20/2029 SELL ENERGY TRANSFER LP 3.7 BYD2W5BH1 SEDOL: 9M7WUKL	-370,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UZXL	-744,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UZXU	744,000.000	15,655.73	13,423.55
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 SEDOL: 9M7VNJU	90,000.000	1,856.10	1,623.82
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2UVLS1 SEDOL: 9M7VNJL	-90,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WUSU	109,000.000	2,296.77	1,966.62
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WUSL	-109,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQGU	99,000.000	2,045.18	1,786.20
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQGL	-99,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91HBL	-132,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91HBU	132,000.000	2,728.95	2,381.60
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92B6U	390,000.000	8,075.40	7,036.54
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92B6L	-390,000.000	0.00	0.00
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 SEDOL: 9M9XY9L	-390,000.000	-9,657.57	-8,678.20
CDS BARCGB5G 12/20/2029 BUY D.R. HORTON INC 1.4% 1 BYD8ADPH0 SEDOL: 9M9XY9U	390,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TPJL	-176,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TPJU	176,000.000	2,892.71	3,030.91
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XRYL	-41,000.000	0.00	0.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XRYU	41,000.000	681.64	706.07
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92K2U	41,000.000	684.36	706.07
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92K2L	-41,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TNDU	178,000.000	4,310.33	5,195.23
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TNDL	-178,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TMZU	92,000.000	15,123.75	13,414.64
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TMZL	-92,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V20U	82,000.000	13,575.06	11,956.53
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V20L	-82,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 SEDOL: 9M89B5U	39,000.000	6,498.87	5,686.64
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD3TQCV5 SEDOL: 9M89B5L	-39,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 SEDOL: 9M82ASU	35,000.000	5,689.06	5,103.40
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD33J3Q0 SEDOL: 9M82ASL	-35,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 SEDOL: 9M8FC3L	-58,138.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4C24U5 SEDOL: 9M8FC3U	58,138.000	8,813.79	8,477.18
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFCH0 SEDOL: 9M8JYQU	35,000.000	5,264.95	5,103.40
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD4RFCH0 SEDOL: 9M8JYQL	-35,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPKU	175,000.000	2,005.37	1,932.98

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPKL	-175,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 SEDOL: 9M84YLL	-55,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3DR514 SEDOL: 9M84YLU	55,000.000	554.86	607.51
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 SEDOL: 9M89G3U	37,000.000	429.83	408.69
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD3TQCS2 SEDOL: 9M89G3L	-37,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 SEDOL: 9M9181L	-56,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD62NJQ8 SEDOL: 9M9181U	56,000.000	659.12	618.55
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 SEDOL: 9M93KTU	37,000.000	405.69	408.69
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD662WU6 SEDOL: 9M93KTL	-37,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAHYHF5 SEDOL: 9MY2GLL	-54,000.000	-516.51	-203.23
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAHYHF5 SEDOL: 9MY2GLU	54,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85YWL	-99,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85YWU	99,000.000	2,432.24	2,889.48
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85YVU	100,000.000	2,456.81	2,918.67
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85YVL	-100,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 SEDOL: 9M97QWL	-40,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD6F8CD3 SEDOL: 9M97QWU	40,000.000	323.29	441.82
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65WWR8 SEDOL: 9M93KRU	59,000.000	646.92	651.69

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CDS JPMGGB2L 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD65WWR8 SEDOL: 9M93KRL	-59,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNTU	106,000.000	2,282.91	2,114.04
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNTL	-106,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C86U	76,000.000	1,611.43	1,515.73
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C86L	-76,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKPU	194,000.000	3,896.17	3,920.57
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKPL	-194,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMWU	106,000.000	2,186.08	2,142.16
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMWL	-106,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C62U	76,000.000	1,439.68	1,535.89
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C62L	-76,000.000	0.00	0.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	16.000	1,969,612.43	1,902,500.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-16.000	-1,969,612.43	-1,902,500.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-11.000	-1,247,213.64	-1,224,437.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	11.000	1,247,213.64	1,224,437.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	14.000	1,497,218.96	1,488,265.63
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-14.000	-1,497,218.96	-1,488,265.63
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	18.000	2,105,047.15	2,049,187.50

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-18.000	-2,105,047.15	-2,049,187.50
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-47.000	-9,667,412.65	-9,663,640.63
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	47.000	9,667,412.65	9,663,640.63
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	11.000	1,209,464.96	1,196,250.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-11.000	-1,209,464.96	-1,196,250.00
ICE_CDX CHASUS33 12/20/2029 BUY CDX.NA.HY.43 Z96SC1NX4 SEDOL: 9MXK32U	1,196,000.000	0.00	0.00
ICE_CDX CHASUS33 12/20/2029 BUY CDX.NA.HY.43 Z96SC1NX4 SEDOL: 9MXK32L	-1,196,000.000	-89,201.67	-94,035.50
ICE_CDX CHASUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 SEDOL: 9MX9TTL	-3,742,080.000	-90,004.36	-84,773.08
ICE_CDX CHASUS33 12/20/2029 BUY CDX.NA.IG.43 Z96RY64H7 SEDOL: 9MX9TTU	3,742,080.000	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK SEDOL: 9A32GLU	30.000	30.00	30.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32HHU	8,000.000	8,000.00	8,000.00
PUT SWO USD GSILGB2X P 3.441% / R 1DSOFR BYD8ZYF21 09/23/2025 SEDOL: 9MXCQBU	-17,105,000.000	-70,193.64	-234,181.13
PUT SWO USD GSILGB2X P 3.959% / R 1DSOFR BYD9ZD443 10/16/2025 SEDOL: 9MXSNCU	-6,805,000.000	-70,644.40	-121,265.78
PUT SWO USD GSILGB2X P 4.152% / R 1DSOFR BYDA6RPG1 10/22/2025 SEDOL: 9MXVAYU	1,710,000.000	59,332.56	65,885.79
Total United States - USD		**71,632.77**	**-140,905.44**
Total Other		**3,958,833.02**	**3,604,324.09**

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-9,927.000	-9,927.00	-9,927.00
Total United States - USD		**-9,927.00**	**-9,927.00**
Total Other Liabilities		**-9,927.00**	**-9,927.00**
Total		**122,727,611.62**	**120,345,140.59**

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

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 20 FEB 2024 USD / AUD EX.RATE 0.655101 WITH BNP PARIBAS	-1,466,000.000	20 Feb 24				0.00	-960,378.07	-959,277.12	1,100.95
Brazilian real - BRL									
FX DEAL TRANSACTED ON 20 FEB 2024 BRL / USD EX.RATE 4.9326965 WITH BNP PARIBAS	4,113,868.880	20 Feb 24				0.00	834,000.00	831,227.36	-2,772.64
FX DEAL TRANSACTED ON 21 FEB 2024 BRL / USD EX.RATE 4.9689 WITH BNP PARIBAS	4,145,404.200	21 Feb 24				0.00	834,270.00	810,979.77	-23,290.23
FX DEAL TRANSACTED ON 21 FEB 2024 USD / BRL EX.RATE 0.2026342 WITH BNP PARIBAS	-4,117,122.450	21 Feb 24				0.00	-834,270.00	-831,884.76	2,385.24
FX DEAL TRANSACTED ON 29 FEB 2024 BRL / USD EX.RATE 4.9833 WITH BNP PARIBAS	3,253.570	29 Feb 24				0.00	652.89	657.40	4.51
FX DEAL TRANSACTED ON 30 APR 2024 USD / BRL EX.RATE 0.1933563 WITH BNP PARIBAS	-4,145,404.200	30 Apr 24				0.00	-801,539.93	-810,979.77	-9,439.84
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	31,000.000	8 Mar 24				0.00	39,768.75	39,932.65	163.90
FX DEAL TRANSACTED ON 26 AUG 2024 USD / GBP EX.RATE 1.32041 WITH BNP PARIBAS	-861,000.000	26 Aug 24				0.00	-1,136,873.01	-1,139,490.59	-2,617.58
FX DEAL TRANSACTED ON 29 FEB 2024 GBP / USD EX.RATE 0.7907576 WITH BNP PARIBAS	358,951.000	29 Feb 24				0.00	453,933.02	454,198.69	265.67
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.2648482 WITH BNP PARIBAS	-358,951.000	29 Feb 24				0.00	-454,018.53	-450,932.19	3,086.34
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	2,009,000.000	29 Oct 24				0.00	2,609,662.87	2,603,362.84	-6,300.03

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	-2,009,000.000	29 Oct 24				0.00	-2,609,560.42	-2,537,065.91	72,494.51
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	1,904,000.000	30 Jul 24				0.00	2,448,388.04	2,435,692.10	-12,695.94
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	-1,904,000.000	30 Jul 24				0.00	-2,449,060.16	-2,504,236.09	-55,175.93
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 FEB 2024 CAD / USD EX.RATE 1.34478 WITH BNP PARIBAS	142,000.000	1 Feb 24				0.00	105,593.48	105,863.50	270.02
FX DEAL TRANSACTED ON 01 FEB 2024 USD / CAD EX.RATE 0.743901 WITH BNP PARIBAS	-142,000.000	1 Feb 24				0.00	-105,633.94	-104,777.72	856.22
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	1,479,000.000	3 Jun 24				0.00	1,082,992.84	1,084,986.98	1,994.14
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	-1,479,000.000	3 Jun 24				0.00	-1,083,594.44	-1,077,085.53	6,508.91
FX DEAL TRANSACTED ON 08 JAN 2024 CAD / USD EX.RATE 1.33873 WITH BNP PARIBAS	143,000.000	8 Jan 24				0.00	106,817.66	106,927.88	110.22
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CAD EX.RATE 0.7472215 WITH BNP PARIBAS	-143,000.000	8 Jan 24				0.00	-106,852.67	-106,609.01	243.66
FX DEAL TRANSACTED ON 21 FEB 2024 CAD / USD EX.RATE 1.35287 WITH BNP PARIBAS	1,285,000.000	21 Feb 24				0.00	949,832.58	950,971.32	1,138.74
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CAD EX.RATE 0.7392744 WITH BNP PARIBAS	-1,285,000.000	21 Feb 24				0.00	-949,967.61	-948,164.55	1,803.06
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	1,471,601.950	27 Nov 24				0.00	1,047,664.51	1,045,060.51	-2,604.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-1,469,300.240	27 Nov 24				0.00	-1,047,664.51	-1,022,103.14	25,561.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Euro - EUR									
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.918122 WITH BNP PARIBAS	660,000.000	5 Nov 24				0.00	718,858.73	719,532.07	673.34
FX DEAL TRANSACTED ON 05 NOV 2024 USD / EUR EX.RATE 1.0903661 WITH BNP PARIBAS	-660,000.000	5 Nov 24				0.00	-719,641.63	-690,987.04	28,654.59
FX DEAL TRANSACTED ON 08 FEB 2024 EUR / USD EX.RATE 0.9277327 WITH BNP PARIBAS	1,302,000.000	8 Feb 24				0.00	1,403,421.50	1,401,212.43	-2,209.07
FX DEAL TRANSACTED ON 08 FEB 2024 USD / EUR EX.RATE 1.0789211 WITH BNP PARIBAS	-1,302,000.000	8 Feb 24				0.00	-1,404,755.27	-1,410,782.17	-6,026.90
FX DEAL TRANSACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.900116 WITH BNP PARIBAS	558,000.000	23 Sep 24				0.00	619,920.09	618,068.74	-1,851.35
FX DEAL TRANSACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1106063 WITH BNP PARIBAS	-558,000.000	23 Sep 24				0.00	-619,718.32	-621,165.65	-1,447.33
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 04 JUL 2024 CNH / USD EX.RATE 7.259 WITH BNP PARIBAS PARIS	1,956,772.260	4 Jul 24				0.00	269,564.99	276,655.75	7,090.76
FX DEAL TRANSACTED ON 04 JUL 2024 USD / CNH EX.RATE 0.138353 WITH BNP PARIBAS	-1,948,386.100	4 Jul 24				0.00	-269,564.99	-269,268.45	296.54
FX DEAL TRANSACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	340,176.860	6 Dec 24				0.00	46,866.00	46,678.22	-187.78
FX DEAL TRANSACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	-339,187.990	6 Dec 24				0.00	-46,866.00	-46,230.08	635.92
FX DEAL TRANSACTED ON 08 MAY 2024 CNH / USD EX.RATE 7.230335 WITH BNP PARIBAS	1,590,117.610	8 May 24				0.00	219,923.09	219,852.70	-70.39
FX DEAL TRANSACTED ON 08 MAY 2024 USD / CNH EX.RATE 0.1393945 WITH BNP PARIBAS	-1,577,702.960	8 May 24				0.00	-219,923.09	-223,061.52	-3,138.43
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	679,733.590	9 Dec 24				0.00	93,492.00	93,271.35	-220.65

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	-677,686.110	9 Dec 24				0.00	-93,492.00	-92,366.13	1,125.87
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	328,684.440	13 Dec 24				0.00	45,144.00	45,101.26	-42.74
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	-326,704.870	13 Dec 24				0.00	-45,144.00	-44,707.22	436.78
FX DEAL TRANSACTED ON 14 MAY 2024 CNH / USD EX.RATE 7.2369 WITH BNP PARIBAS	1,321,494.120	14 May 24				0.00	182,605.00	182,046.55	-558.45
FX DEAL TRANSACTED ON 14 MAY 2024 USD / CNH EX.RATE 0.1396648 WITH BNP PARIBAS	-1,307,451.800	14 May 24				0.00	-182,605.00	-183,418.34	-813.34
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	128,830.410	16 Dec 24				0.00	17,679.00	17,677.79	-1.21
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	307,074.500	16 Dec 24				0.00	42,118.08	42,136.00	17.92
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	-306,808.730	16 Dec 24				0.00	-42,118.08	-41,795.87	322.21
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	-128,729.640	16 Dec 24				0.00	-17,679.00	-17,536.55	142.45
FX DEAL TRANSACTED ON 16 MAY 2024 CNH / USD EX.RATE 7.21881 WITH BNP PARIBAS	1,575,699.470	16 May 24				0.00	218,276.90	217,065.40	-1,211.50
FX DEAL TRANSACTED ON 16 MAY 2024 USD / CNH EX.RATE 0.1397567 WITH BNP PARIBAS	-1,561,834.520	16 May 24				0.00	-218,276.90	-220,817.98	-2,541.08
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	409,107.510	18 Dec 24				0.00	56,119.00	55,731.81	-387.19
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	-407,092.840	18 Dec 24				0.00	-56,119.00	-55,707.74	411.26
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	1,487,035.300	18 Nov 24				0.00	205,201.72	205,509.42	307.70
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	-1,485,065.370	18 Nov 24				0.00	-205,201.72	-202,307.15	2,894.57

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	411,103.150	19 Dec 24				0.00	56,240.00	56,003.67	-236.33
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	-409,224.740	19 Dec 24				0.00	-56,240.00	-55,999.48	240.52
FX DEAL TRANSACTED ON 20 FEB 2024 USD / CNH EX.RATE 0.1390782 WITH BNP PARIBAS	-7,463,427.600	20 Feb 24				0.00	-1,038,000.00	-1,029,764.97	8,235.03
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	381,385.110	21 Oct 24				0.00	53,536.00	53,503.33	-32.67
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	-379,992.100	21 Oct 24				0.00	-53,536.00	-52,141.57	1,394.43
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	392,553.700	22 Aug 24				0.00	55,372.00	55,070.14	-301.86
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	-391,628.990	22 Aug 24				0.00	-55,372.00	-54,123.43	1,248.57
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	819,353.760	24 Oct 24				0.00	115,268.00	113,235.32	-2,032.68
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	-817,786.120	24 Oct 24				0.00	-115,268.00	-112,214.57	3,053.43
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	-6,357,670.610	2 Dec 24				0.00	-75,077.71	-75,066.59	11.12
FX DEAL TRANSACTED ON 06 FEB 2024 INR / USD EX.RATE 83.157646 WITH BNP PARIBAS	106,275,471.590	6 Feb 24				0.00	1,278,000.00	1,279,791.33	1,791.33
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	16,177,497.160	9 Oct 24				0.00	192,190.00	191,011.70	-1,178.30
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	-16,146,170.190	9 Oct 24				0.00	-192,190.00	-192,030.57	159.43
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	14,939,525.790	12 Nov 24				0.00	176,558.00	174,268.95	-2,289.05

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	-14,913,324.590	12 Nov 24				0.00	-176,558.00	-176,085.30	472.70
FX DEAL TRANSACTED ON 13 MAR 2024 INR / USD EX.RATE 83.113 WITH BNP PARIBAS	13,060,376.820	13 Mar 24				0.00	157,140.00	156,491.35	-648.65
FX DEAL TRANSACTED ON 13 MAR 2024 USD / INR EX.RATE 0.0120671 WITH BNP PARIBAS	-13,022,191.800	13 Mar 24				0.00	-157,140.00	-156,815.94	324.06
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	-76,058,989.060	18 Jun 24				0.00	-911,085.77	-911,349.96	-264.19
FX DEAL TRANSACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH BNP PARIBAS	13,022,191.800	18 Mar 24				0.00	157,068.36	156,815.94	-252.42
FX DEAL TRANSACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BNP PARIBAS	-106,275,471.590	18 Mar 24				0.00	-1,281,851.30	-1,279,791.33	2,059.97
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	18,597,905.730	18 Oct 24				0.00	220,772.86	219,590.06	-1,182.80
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	-18,563,950.860	18 Oct 24				0.00	-220,772.86	-220,785.86	-13.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	34,710,121.050	22 Oct 24				0.00	412,862.83	412,816.43	-46.40
FX DEAL TRANSACTED ON 23 FEB 2024 INR / USD EX.RATE 83.3095 WITH BNP PARIBAS	62,998,612.240	23 Feb 24				0.00	756,199.62	754,858.61	-1,341.01
FX DEAL TRANSACTED ON 23 FEB 2024 USD / INR EX.RATE 0.0120587 WITH BNP PARIBAS	-62,709,743.990	23 Feb 24				0.00	-756,199.62	-756,142.63	56.99
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	13,533,919.830	25 Nov 24				0.00	160,131.00	157,872.62	-2,258.38
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	-13,504,407.690	25 Nov 24				0.00	-160,131.00	-159,449.87	681.13
FX DEAL TRANSACTED ON 27 FEB 2024 INR / USD EX.RATE 82.8915 WITH BNP PARIBAS	62,709,743.990	27 Feb 24				0.00	756,528.04	756,142.63	-385.41
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	14,183,482.760	30 Dec 24				0.00	164,566.00	164,486.23	-79.77

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	-14,110,547.100	30 Dec 24				0.00	-164,566.00	-164,598.95	-32.95
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 OCT 2024 IDR / USD EX.RATE 15430.0 WITH BNP PARIBAS	205,033,840.000	3 Oct 24				0.00	13,288.00	13,160.07	-127.93
FX DEAL TRANSACTED ON 03 OCT 2024 USD / IDR EX.RATE 0.0000647 WITH BNP PARIBAS	-205,326,176.000	3 Oct 24				0.00	-13,288.00	-12,970.70	317.30
FX DEAL TRANSACTED ON 10 JUN 2024 USD / IDR EX.RATE 0.0000614 WITH BNP PARIBAS	-13,089,596,640.000	10 Jun 24				0.00	-803,535.71	-803,535.71	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH BNP PARIBAS	934,124,092.000	11 Sep 24				0.00	60,598.38	60,539.48	-58.90
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	-205,033,840.000	14 Oct 24				0.00	-13,159.22	-13,160.07	-0.85
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16183.0 WITH BNP PARIBAS	455,519,084.000	18 Jul 24				0.00	28,148.00	28,031.94	-116.06
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000617 WITH BNP PARIBAS	-456,039,822.000	18 Jul 24				0.00	-28,148.00	-29,555.40	-1,407.40
FX DEAL TRANSACTED ON 18 NOV 2024 IDR / USD EX.RATE 15848.0 WITH BNP PARIBAS	205,326,176.000	18 Nov 24				0.00	12,955.97	12,970.70	14.73
FX DEAL TRANSACTED ON 19 DEC 2024 IDR / USD EX.RATE 16328.3 WITH BNP PARIBAS	339,546,999.000	19 Dec 24				0.00	20,795.00	21,062.08	267.08
FX DEAL TRANSACTED ON 19 DEC 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	-340,576,351.000	19 Dec 24				0.00	-20,795.00	-20,948.06	-153.06
FX DEAL TRANSACTED ON 19 JUL 2024 IDR / USD EX.RATE 16209.0 WITH BNP PARIBAS	477,533,349.000	19 Jul 24				0.00	29,461.00	29,386.67	-74.33
FX DEAL TRANSACTED ON 19 JUL 2024 USD / IDR EX.RATE 0.0000616 WITH BNP PARIBAS	-478,084,270.000	19 Jul 24				0.00	-29,461.00	-30,984.08	-1,523.08
FX DEAL TRANSACTED ON 20 FEB 2024 IDR / USD EX.RATE 15694.96 WITH BNP PARIBAS	13,089,596,640.000	20 Feb 24				0.00	834,000.00	803,535.71	-30,464.29

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 JUL 2024 USD / IDR EX.RATE 0.0000616 WITH BNP PARIBAS	-933,052,433.000	24 Jul 24				0.00	-57,510.63	-57,418.61	92.02
Japanese yen - JPY									
FX DEAL TRANSACTED ON 21 MAY 2024 USD / JPY EX.RATE 0.0064078 WITH BNP PARIBAS	-104,248,748.000	21 May 24				0.00	-668,000.00	-666,019.79	1,980.21
FX DEAL TRANSACTED ON 22 MAY 2024 JPY / USD EX.RATE 156.45118 WITH BNP PARIBAS	103,000,000.000	22 May 24				0.00	658,352.34	658,041.85	-310.49
FX DEAL TRANSACTED ON 22 MAY 2024 USD / JPY EX.RATE 0.0064034 WITH BNP PARIBAS	-103,000,000.000	22 May 24				0.00	-659,548.11	-659,432.12	115.99
Mexican peso - MXN									
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	1,655,287.510	9 Sep 24				0.00	83,197.00	85,834.01	2,637.01
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	-1,676,511.070	9 Sep 24				0.00	-83,197.00	-82,648.84	548.16
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	4,459,719.010	16 Sep 24				0.00	231,514.00	231,256.25	-257.75
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	-4,523,153.310	16 Sep 24				0.00	-231,514.00	-223,464.91	8,049.09
FX DEAL TRANSACTED ON 25 MAR 2024 MXN / USD EX.RATE 16.693715 WITH BNP PARIBAS	22,608,000.000	25 Mar 24				0.00	1,354,282.14	1,352,638.51	-1,643.63
FX DEAL TRANSACTED ON 25 MAR 2024 USD / MXN EX.RATE 0.0594377 WITH BNP PARIBAS	-22,608,000.000	25 Mar 24				0.00	-1,343,766.49	-1,346,074.84	-2,308.35
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 11 SEP 2024 USD / TWD EX.RATE 0.0311042 WITH BNP PARIBAS	-4,508,885.000	11 Sep 24				0.00	-140,245.26	-140,332.56	-87.30

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.299 WITH BNP PARIBAS	2,275,626.000	12 Aug 24				0.00	70,455.00	70,825.58	370.58
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0311896 WITH BNP PARIBAS	-2,258,928.000	12 Aug 24				0.00	-70,455.00	-69,558.98	896.02
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	2,233,259.000	14 Aug 24				0.00	69,761.00	69,506.97	-254.03
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	-2,213,726.000	14 Aug 24				0.00	-69,761.00	-68,167.08	1,593.92
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH BNP PARIBAS PARIS	197,171.000	14 Nov 24				0.00	6,053.76	6,071.47	17.71
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	1,999,803.000	18 Dec 24				0.00	61,650.00	60,890.47	-759.53
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	-1,988,213.000	18 Dec 24				0.00	-61,650.00	-60,800.45	849.55
FX DEAL TRANSACTED ON 24 OCT 2024 TWD / USD EX.RATE 32.014 WITH BNP PARIBAS	2,135,238.000	24 Oct 24				0.00	66,697.00	65,750.21	-946.79
FX DEAL TRANSACTED ON 24 OCT 2024 USD / TWD EX.RATE 0.031508 WITH BNP PARIBAS	-2,116,829.000	24 Oct 24				0.00	-66,697.00	-64,453.71	2,243.29
FX DEAL TRANSACTED ON 25 OCT 2024 TWD / USD EX.RATE 32.03 WITH BNP PARIBAS PARIS	2,140,245.000	25 Oct 24				0.00	66,820.00	65,904.39	-915.61
FX DEAL TRANSACTED ON 25 OCT 2024 USD / TWD EX.RATE 0.0314812 WITH BNP PARIBAS	-2,122,537.000	25 Oct 24				0.00	-66,820.00	-64,627.51	2,192.49
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 05 SEP 2024 PEN / USD EX.RATE 3.793 WITH BNP PARIBAS PARIS	380,381.010	5 Sep 24				0.00	100,285.00	100,544.78	259.78
FX DEAL TRANSACTED ON 05 SEP 2024 USD / PEN EX.RATE 0.2635602 WITH BNP PARIBAS	-380,501.350	5 Sep 24				0.00	-100,285.00	-101,746.49	-1,461.49
FX DEAL TRANSACTED ON 16 DEC 2024 PEN / USD EX.RATE 3.7333 WITH BNP PARIBAS	380,501.350	16 Dec 24				0.00	101,920.91	101,746.49	-174.42

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 SEP 2024 USD / PEN EX.RATE 0.2641101 WITH BNP PARIBAS	-380,381.010	16 Sep 24				0.00	-100,462.46	-100,544.78	-82.32
Swedish krona - SEK									
FX DEAL TRANSACTED ON 20 FEB 2024 USD / SEK EX.RATE 0.0964512 WITH BNP PARIBAS	-10,782,657.600	20 Feb 24				0.00	-1,040,000.00	-1,038,616.57	1,383.43
FX DEAL TRANSACTED ON 29 AUG 2024 SEK / USD EX.RATE 10.22523 WITH BNP PARIBAS	10,761,702.110	29 Aug 24				0.00	1,052,465.53	1,049,481.89	-2,983.64
FX DEAL TRANSACTED ON 29 AUG 2024 USD / SEK EX.RATE 0.0979472 WITH BNP PARIBAS	-10,745,237.240	29 Aug 24				0.00	-1,052,465.53	-1,047,340.01	5,125.52
Swiss franc - CHF									
FX DEAL TRANSACTED ON 08 JAN 2024 CHF / USD EX.RATE 0.8509388 WITH BNP PARIBAS	37,000.000	8 Jan 24				0.00	43,481.39	43,717.14	235.75
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CHF EX.RATE 1.1781154 WITH BNP PARIBAS	-37,000.000	8 Jan 24				0.00	-43,590.27	-42,945.85	644.42
FX DEAL TRANSACTED ON 20 FEB 2024 USD / CHF EX.RATE 1.1341983 WITH BNP PARIBAS	-663,023.360	20 Feb 24				0.00	-752,000.00	-752,708.59	-708.59
FX DEAL TRANSACTED ON 29 APR 2024 CHF / USD EX.RATE 0.91198 WITH BNP PARIBAS	912,259.080	29 Apr 24				0.00	1,000,306.02	992,287.03	-8,018.99
FX DEAL TRANSACTED ON 29 APR 2024 USD / CHF EX.RATE 1.1005797 WITH BNP PARIBAS	-908,890.150	29 Apr 24				0.00	-1,000,306.02	-1,013,537.94	-13,231.92
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2024 CAD / USD EX.RATE 1.34478 WITH BNP PARIBAS	-105,593.480	1 Feb 24				0.00	-105,593.48	-105,593.48	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / CAD EX.RATE 0.743901 WITH BNP PARIBAS	105,633.940	1 Feb 24				0.00	105,633.94	105,633.94	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	75,077.710	2 Dec 24				0.00	75,077.71	75,077.71	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	-1,082,992.840	3 Jun 24				0.00	-1,082,992.84	-1,082,992.84	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	1,083,594.440	3 Jun 24				0.00	1,083,594.44	1,083,594.44	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 IDR / USD EX.RATE 15430.0 WITH BNP PARIBAS	-13,288.000	3 Oct 24				0.00	-13,288.00	-13,288.00	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 USD / IDR EX.RATE 0.0000647 WITH BNP PARIBAS	13,288.000	3 Oct 24				0.00	13,288.00	13,288.00	0.00
FX DEAL TRANSACTED ON 04 JUL 2024 CNH / USD EX.RATE 7.259 WITH BNP PARIBAS PARIS	-269,564.990	4 Jul 24				0.00	-269,564.99	-269,564.99	0.00
FX DEAL TRANSACTED ON 04 JUL 2024 USD / CNH EX.RATE 0.138353 WITH BNP PARIBAS	269,564.990	4 Jul 24				0.00	269,564.99	269,564.99	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.918122 WITH BNP PARIBAS	-718,858.730	5 Nov 24				0.00	-718,858.73	-718,858.73	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / EUR EX.RATE 1.0903661 WITH BNP PARIBAS	719,641.630	5 Nov 24				0.00	719,641.63	719,641.63	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 PEN / USD EX.RATE 3.793 WITH BNP PARIBAS PARIS	-100,285.000	5 Sep 24				0.00	-100,285.00	-100,285.00	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / PEN EX.RATE 0.2635602 WITH BNP PARIBAS	100,285.000	5 Sep 24				0.00	100,285.00	100,285.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	-46,866.000	6 Dec 24				0.00	-46,866.00	-46,866.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	46,866.000	6 Dec 24				0.00	46,866.00	46,866.00	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 INR / USD EX.RATE 83.157646 WITH BNP PARIBAS	-1,278,000.000	6 Feb 24				0.00	-1,278,000.00	-1,278,000.00	0.00
FX DEAL TRANSACTED ON 08 FEB 2024 EUR / USD EX.RATE 0.9277327 WITH BNP PARIBAS	-1,403,421.500	8 Feb 24				0.00	-1,403,421.50	-1,403,421.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 08 FEB 2024 USD / EUR EX.RATE 1.0789211 WITH BNP PARIBAS	1,404,755.270	8 Feb 24				0.00	1,404,755.27	1,404,755.27	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 CAD / USD EX.RATE 1.33873 WITH BNP PARIBAS	-106,817.660	8 Jan 24				0.00	-106,817.66	-106,817.66	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 CHF / USD EX.RATE 0.8509388 WITH BNP PARIBAS	-43,481.390	8 Jan 24				0.00	-43,481.39	-43,481.39	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CAD EX.RATE 0.7472215 WITH BNP PARIBAS	106,852.670	8 Jan 24				0.00	106,852.67	106,852.67	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 USD / CHF EX.RATE 1.1781154 WITH BNP PARIBAS	43,590.270	8 Jan 24				0.00	43,590.27	43,590.27	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-39,768.750	8 Mar 24				0.00	-39,768.75	-39,768.75	0.00
FX DEAL TRANSACTED ON 08 MAY 2024 CNH / USD EX.RATE 7.230335 WITH BNP PARIBAS	-219,923.090	8 May 24				0.00	-219,923.09	-219,923.09	0.00
FX DEAL TRANSACTED ON 08 MAY 2024 USD / CNH EX.RATE 0.1393945 WITH BNP PARIBAS	219,923.090	8 May 24				0.00	219,923.09	219,923.09	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	-93,492.000	9 Dec 24				0.00	-93,492.00	-93,492.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	93,492.000	9 Dec 24				0.00	93,492.00	93,492.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	-192,190.000	9 Oct 24				0.00	-192,190.00	-192,190.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	192,190.000	9 Oct 24				0.00	192,190.00	192,190.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	-83,197.000	9 Sep 24				0.00	-83,197.00	-83,197.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	83,197.000	9 Sep 24				0.00	83,197.00	83,197.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / IDR EX.RATE 0.0000614 WITH BNP PARIBAS	803,535.710	10 Jun 24				0.00	803,535.71	803,535.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH BNP PARIBAS	-60,598.380	11 Sep 24				0.00	-60,598.38	-60,598.38	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / TWD EX.RATE 0.0311042 WITH BNP PARIBAS	140,245.260	11 Sep 24				0.00	140,245.26	140,245.26	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.299 WITH BNP PARIBAS	-70,455.000	12 Aug 24				0.00	-70,455.00	-70,455.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0311896 WITH BNP PARIBAS	70,455.000	12 Aug 24				0.00	70,455.00	70,455.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	-176,558.000	12 Nov 24				0.00	-176,558.00	-176,558.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	176,558.000	12 Nov 24				0.00	176,558.00	176,558.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	-45,144.000	13 Dec 24				0.00	-45,144.00	-45,144.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	45,144.000	13 Dec 24				0.00	45,144.00	45,144.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 INR / USD EX.RATE 83.113 WITH BNP PARIBAS	-157,140.000	13 Mar 24				0.00	-157,140.00	-157,140.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / INR EX.RATE 0.0120671 WITH BNP PARIBAS	157,140.000	13 Mar 24				0.00	157,140.00	157,140.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	-69,761.000	14 Aug 24				0.00	-69,761.00	-69,761.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	69,761.000	14 Aug 24				0.00	69,761.00	69,761.00	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 CNH / USD EX.RATE 7.2369 WITH BNP PARIBAS	-182,605.000	14 May 24				0.00	-182,605.00	-182,605.00	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 USD / CNH EX.RATE 0.1396648 WITH BNP PARIBAS	182,605.000	14 May 24				0.00	182,605.00	182,605.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH BNP PARIBAS PARIS	-6,053.760	14 Nov 24				0.00	-6,053.76	-6,053.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	13,159.220	14 Oct 24				0.00	13,159.22	13,159.22	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	-17,679.000	16 Dec 24				0.00	-17,679.00	-17,679.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	-42,118.080	16 Dec 24				0.00	-42,118.08	-42,118.08	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 PEN / USD EX.RATE 3.7333 WITH BNP PARIBAS	-101,920.910	16 Dec 24				0.00	-101,920.91	-101,920.91	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	42,118.080	16 Dec 24				0.00	42,118.08	42,118.08	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	17,679.000	16 Dec 24				0.00	17,679.00	17,679.00	0.00
FX DEAL TRANSACTED ON 16 MAY 2024 CNH / USD EX.RATE 7.21881 WITH BNP PARIBAS	-218,276.900	16 May 24				0.00	-218,276.90	-218,276.90	0.00
FX DEAL TRANSACTED ON 16 MAY 2024 USD / CNH EX.RATE 0.1397567 WITH BNP PARIBAS	218,276.900	16 May 24				0.00	218,276.90	218,276.90	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	-231,514.000	16 Sep 24				0.00	-231,514.00	-231,514.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	231,514.000	16 Sep 24				0.00	231,514.00	231,514.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 USD / PEN EX.RATE 0.2641101 WITH BNP PARIBAS	100,462.460	16 Sep 24				0.00	100,462.46	100,462.46	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	-56,119.000	18 Dec 24				0.00	-56,119.00	-56,119.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 TWD / USD EX.RATE 32.438 WITH BNP PARIBAS	-61,650.000	18 Dec 24				0.00	-61,650.00	-61,650.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	56,119.000	18 Dec 24				0.00	56,119.00	56,119.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / TWD EX.RATE 0.0310078 WITH BNP PARIBAS	61,650.000	18 Dec 24				0.00	61,650.00	61,650.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16183.0 WITH BNP PARIBAS	-28,148.000	18 Jul 24				0.00	-28,148.00	-28,148.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000617 WITH BNP PARIBAS	28,148.000	18 Jul 24				0.00	28,148.00	28,148.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	911,085.770	18 Jun 24				0.00	911,085.77	911,085.77	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH BNP PARIBAS	-157,068.360	18 Mar 24				0.00	-157,068.36	-157,068.36	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BNP PARIBAS	1,281,851.300	18 Mar 24				0.00	1,281,851.30	1,281,851.30	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	-205,201.720	18 Nov 24				0.00	-205,201.72	-205,201.72	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 IDR / USD EX.RATE 15848.0 WITH BNP PARIBAS	-12,955.970	18 Nov 24				0.00	-12,955.97	-12,955.97	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	205,201.720	18 Nov 24				0.00	205,201.72	205,201.72	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	-220,772.860	18 Oct 24				0.00	-220,772.86	-220,772.86	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	220,772.860	18 Oct 24				0.00	220,772.86	220,772.86	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	-56,240.000	19 Dec 24				0.00	-56,240.00	-56,240.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 IDR / USD EX.RATE 16328.3 WITH BNP PARIBAS	-20,795.000	19 Dec 24				0.00	-20,795.00	-20,795.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	56,240.000	19 Dec 24				0.00	56,240.00	56,240.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	20,795.000	19 Dec 24				0.00	20,795.00	20,795.00	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 IDR / USD EX.RATE 16209.0 WITH BNP PARIBAS	-29,461.000	19 Jul 24				0.00	-29,461.00	-29,461.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 19 JUL 2024 USD / IDR EX.RATE 0.0000616 WITH BNP PARIBAS	29,461.000	19 Jul 24				0.00	29,461.00	29,461.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 BRL / USD EX.RATE 4.9326965 WITH BNP PARIBAS	-834,000.000	20 Feb 24				0.00	-834,000.00	-834,000.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 IDR / USD EX.RATE 15694.96 WITH BNP PARIBAS	-834,000.000	20 Feb 24				0.00	-834,000.00	-834,000.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 USD / AUD EX.RATE 0.655101 WITH BNP PARIBAS	960,378.070	20 Feb 24				0.00	960,378.07	960,378.07	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 USD / CHF EX.RATE 1.1341983 WITH BNP PARIBAS	752,000.000	20 Feb 24				0.00	752,000.00	752,000.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 USD / CNH EX.RATE 0.1390782 WITH BNP PARIBAS	1,038,000.000	20 Feb 24				0.00	1,038,000.00	1,038,000.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 USD / SEK EX.RATE 0.0964512 WITH BNP PARIBAS	1,040,000.000	20 Feb 24				0.00	1,040,000.00	1,040,000.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 BRL / USD EX.RATE 4.9689 WITH BNP PARIBAS	-834,270.000	21 Feb 24				0.00	-834,270.00	-834,270.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 CAD / USD EX.RATE 1.35287 WITH BNP PARIBAS	-949,832.580	21 Feb 24				0.00	-949,832.58	-949,832.58	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 USD / BRL EX.RATE 0.2026342 WITH BNP PARIBAS	834,270.000	21 Feb 24				0.00	834,270.00	834,270.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CAD EX.RATE 0.7392744 WITH BNP PARIBAS	949,967.610	21 Feb 24				0.00	949,967.61	949,967.61	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 USD / JPY EX.RATE 0.0064078 WITH BNP PARIBAS	668,000.000	21 May 24				0.00	668,000.00	668,000.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	-53,536.000	21 Oct 24				0.00	-53,536.00	-53,536.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	53,536.000	21 Oct 24				0.00	53,536.00	53,536.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	-55,372.000	22 Aug 24				0.00	-55,372.00	-55,372.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	55,372.000	22 Aug 24				0.00	55,372.00	55,372.00	0.00
FX DEAL TRANSACTED ON 22 MAY 2024 JPY / USD EX.RATE 156.45118 WITH BNP PARIBAS	-658,352.340	22 May 24				0.00	-658,352.34	-658,352.34	0.00
FX DEAL TRANSACTED ON 22 MAY 2024 USD / JPY EX.RATE 0.0064034 WITH BNP PARIBAS	659,548.110	22 May 24				0.00	659,548.11	659,548.11	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	-412,862.830	22 Oct 24				0.00	-412,862.83	-412,862.83	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 INR / USD EX.RATE 83.3095 WITH BNP PARIBAS	-756,199.620	23 Feb 24				0.00	-756,199.62	-756,199.62	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 USD / INR EX.RATE 0.0120587 WITH BNP PARIBAS	756,199.620	23 Feb 24				0.00	756,199.62	756,199.62	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.900116 WITH BNP PARIBAS	-619,920.090	23 Sep 24				0.00	-619,920.09	-619,920.09	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1106063 WITH BNP PARIBAS	619,718.320	23 Sep 24				0.00	619,718.32	619,718.32	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 USD / IDR EX.RATE 0.0000616 WITH BNP PARIBAS	57,510.630	24 Jul 24				0.00	57,510.63	57,510.63	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	-115,268.000	24 Oct 24				0.00	-115,268.00	-115,268.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 TWD / USD EX.RATE 32.014 WITH BNP PARIBAS	-66,697.000	24 Oct 24				0.00	-66,697.00	-66,697.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	115,268.000	24 Oct 24				0.00	115,268.00	115,268.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / TWD EX.RATE 0.031508 WITH BNP PARIBAS	66,697.000	24 Oct 24				0.00	66,697.00	66,697.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 MXN / USD EX.RATE 16.693715 WITH BNP PARIBAS	-1,354,282.140	25 Mar 24				0.00	-1,354,282.14	-1,354,282.14	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / MXN EX.RATE 0.0594377 WITH BNP PARIBAS	1,343,766.490	25 Mar 24				0.00	1,343,766.49	1,343,766.49	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	-160,131.000	25 Nov 24				0.00	-160,131.00	-160,131.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	160,131.000	25 Nov 24				0.00	160,131.00	160,131.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 TWD / USD EX.RATE 32.03 WITH BNP PARIBAS PARIS	-66,820.000	25 Oct 24				0.00	-66,820.00	-66,820.00	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 USD / TWD EX.RATE 0.0314812 WITH BNP PARIBAS	66,820.000	25 Oct 24				0.00	66,820.00	66,820.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 USD / GBP EX.RATE 1.32041 WITH BNP PARIBAS	1,136,873.010	26 Aug 24				0.00	1,136,873.01	1,136,873.01	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 INR / USD EX.RATE 82.8915 WITH BNP PARIBAS	-756,528.040	27 Feb 24				0.00	-756,528.04	-756,528.04	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-1,047,664.510	27 Nov 24				0.00	-1,047,664.51	-1,047,664.51	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	1,047,664.510	27 Nov 24				0.00	1,047,664.51	1,047,664.51	0.00
FX DEAL TRANSACTED ON 29 APR 2024 CHF / USD EX.RATE 0.91198 WITH BNP PARIBAS	-1,000,306.020	29 Apr 24				0.00	-1,000,306.02	-1,000,306.02	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / CHF EX.RATE 1.1005797 WITH BNP PARIBAS	1,000,306.020	29 Apr 24				0.00	1,000,306.02	1,000,306.02	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 SEK / USD EX.RATE 10.22523 WITH BNP PARIBAS	-1,052,465.530	29 Aug 24				0.00	-1,052,465.53	-1,052,465.53	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / SEK EX.RATE 0.0979472 WITH BNP PARIBAS	1,052,465.530	29 Aug 24				0.00	1,052,465.53	1,052,465.53	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 BRL / USD EX.RATE 4.9833 WITH BNP PARIBAS	-652.890	29 Feb 24				0.00	-652.89	-652.89	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 GBP / USD EX.RATE 0.7907576 WITH BNP PARIBAS	-453,933.020	29 Feb 24				0.00	-453,933.02	-453,933.02	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / GBP EX.RATE 1.2648482 WITH BNP PARIBAS	454,018.530	29 Feb 24				0.00	454,018.53	454,018.53	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	-2,609,662.870	29 Oct 24				0.00	-2,609,662.87	-2,609,662.87	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	2,609,560.420	29 Oct 24				0.00	2,609,560.42	2,609,560.42	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / BRL EX.RATE 0.1933563 WITH BNP PARIBAS	801,539.930	30 Apr 24				0.00	801,539.93	801,539.93	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	-164,566.000	30 Dec 24				0.00	-164,566.00	-164,566.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	164,566.000	30 Dec 24				0.00	164,566.00	164,566.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	-2,448,388.040	30 Jul 24				0.00	-2,448,388.04	-2,448,388.04	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	2,449,060.160	30 Jul 24				0.00	2,449,060.16	2,449,060.16	0.00
Total BNP PARIBAS PARIS							**.000.00**	**-5,690.09**	**-5,690.09**
CITIBANK N.A.									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 21 OCT 2024 BRL / USD EX.RATE 5.78 WITH CITIBANK N.A.	4,295,482.780	21 Oct 24				0.00	743,163.11	691,156.42	-52,006.69
FX DEAL TRANSACTED ON 21 OCT 2024 USD / BRL EX.RATE 0.1750088 WITH CITIBANK N.A.	-4,246,434.010	21 Oct 24				0.00	-743,163.11	-728,401.32	14,761.79
FX DEAL TRANSACTED ON 22 JUL 2024 BRL / USD EX.RATE 5.615 WITH CITIBANK N.A.	4,234,692.010	22 Jul 24				0.00	754,174.89	726,387.19	-27,787.70
FX DEAL TRANSACTED ON 22 JUL 2024 USD / BRL EX.RATE 0.1798561 WITH CITIBANK N.A.	-4,193,212.390	22 Jul 24				0.00	-754,174.89	-740,300.91	13,873.98

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH CITIBANK N.A.	4,193,212.390	31 Jul 24				0.00	740,575.47	740,300.91	-274.56
FX DEAL TRANSACTED ON 31 OCT 2024 BRL / USD EX.RATE 5.7779 WITH CITIBANK N.A.	11,742.000	31 Oct 24				0.00	2,032.23	2,014.13	-18.10
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	178,000.000	1 Apr 24				0.00	224,467.54	223,612.50	-855.04
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	-178,000.000	1 Apr 24				0.00	-224,503.67	-222,375.41	2,128.26
FX DEAL TRANSACTED ON 03 JUN 2024 GBP / USD EX.RATE 0.7863528 WITH CITIBANK N.A.	1,904,000.000	3 Jun 24				0.00	2,421,305.19	2,432,074.67	10,769.48
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.2718706 WITH CITIBANK N.A.	-1,904,000.000	3 Jun 24				0.00	-2,421,641.62	-2,407,513.06	14,128.56
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	154,000.000	11 Mar 24				0.00	197,778.55	198,375.10	596.55
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	-154,000.000	11 Mar 24				0.00	-197,804.87	-193,462.50	4,342.37
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	100,000.000	12 Mar 24				0.00	127,947.69	128,065.01	117.32
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	-100,000.000	12 Mar 24				0.00	-127,963.89	-125,625.00	2,338.89
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	169,000.000	22 Mar 24				0.00	213,052.94	214,080.76	1,027.82
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	-169,000.000	22 Mar 24				0.00	-213,063.86	-212,306.25	757.61
FX DEAL TRANSACTED ON 27 AUG 2024 GBP / USD EX.RATE 0.7553191 WITH CITIBANK N.A.	860,000.000	27 Aug 24				0.00	1,138,591.67	1,138,167.14	-424.53
FX DEAL TRANSACTED ON 27 AUG 2024 USD / GBP EX.RATE 1.3240325 WITH CITIBANK N.A.	-860,000.000	27 Aug 24				0.00	-1,138,667.95	-1,131,115.04	7,552.91

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 14 FEB 2024 CAD / USD EX.RATE 1.3538948 WITH CITIBANK N.A.	100,000.000	14 Feb 24				0.00	73,860.98	73,781.68	-79.30
FX DEAL TRANSACTED ON 14 FEB 2024 USD / CAD EX.RATE 0.7387877 WITH CITIBANK N.A.	-100,000.000	14 Feb 24				0.00	-73,878.77	-73,787.12	91.65
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	1,479,269.660	26 Jul 24				0.00	1,070,836.15	1,068,990.94	-1,845.21
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	-1,477,956.280	26 Jul 24				0.00	-1,070,836.15	-1,095,228.63	-24,392.48
Euro - EUR									
FX DEAL TRANSACTED ON 06 JUN 2024 EUR / USD EX.RATE 0.919087 WITH CITIBANK N.A.	300,000.000	6 Jun 24				0.00	326,410.89	326,355.03	-55.86
FX DEAL TRANSACTED ON 06 JUN 2024 USD / EUR EX.RATE 1.0892535 WITH CITIBANK N.A.	-300,000.000	6 Jun 24				0.00	-326,776.05	-321,885.03	4,891.02
FX DEAL TRANSACTED ON 17 JUN 2024 EUR / USD EX.RATE 0.9332416 WITH CITIBANK N.A.	118,000.000	17 Jun 24				0.00	126,441.00	126,454.71	13.71
FX DEAL TRANSACTED ON 17 JUN 2024 USD / EUR EX.RATE 1.0722472 WITH CITIBANK N.A.	-118,000.000	17 Jun 24				0.00	-126,525.17	-126,608.11	-82.94
FX DEAL TRANSACTED ON 18 DEC 2024 EUR / USD EX.RATE 0.9525913 WITH CITIBANK N.A.	573,000.000	18 Dec 24				0.00	601,517.12	600,045.62	-1,471.50
FX DEAL TRANSACTED ON 18 DEC 2024 USD / EUR EX.RATE 1.051033 WITH CITIBANK N.A.	-573,000.000	18 Dec 24				0.00	-602,241.91	-593,637.20	8,604.71
FX DEAL TRANSACTED ON 29 FEB 2024 EUR / USD EX.RATE 0.922659 WITH CITIBANK N.A.	762,000.000	29 Feb 24				0.00	825,873.89	824,598.31	-1,275.58
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.0852482 WITH CITIBANK N.A.	-762,000.000	29 Feb 24				0.00	-826,959.13	-818,730.93	8,228.20
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9257545 WITH CITIBANK N.A.	4,029,000.000	29 Oct 24				0.00	4,352,125.80	4,371,062.29	18,936.49

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.081493 WITH CITIBANK N.A.	-4,029,000.000	29 Oct 24				0.00	-4,357,335.30	-4,218,161.78	139,173.52
FX DEAL TRANSACTED ON 30 SEP 2024 EUR / USD EX.RATE 0.8925105 WITH CITIBANK N.A.	749,000.000	30 Sep 24				0.00	839,205.82	812,590.14	-26,615.68
FX DEAL TRANSACTED ON 30 SEP 2024 USD / EUR EX.RATE 1.1188652 WITH CITIBANK N.A.	-749,000.000	30 Sep 24				0.00	-838,030.03	-835,921.45	2,108.58
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 02 JUL 2024 CNH / USD EX.RATE 7.268 WITH CITIBANK N.A.	1,131,802.030	2 Jul 24				0.00	155,724.00	160,018.38	4,294.38
FX DEAL TRANSACTED ON 02 JUL 2024 USD / CNH EX.RATE 0.1382074 WITH CITIBANK N.A.	-1,126,741.000	2 Jul 24				0.00	-155,724.00	-155,716.47	7.53
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2855 WITH CITIBANK N.A.	32,690.040	16 Dec 24				0.00	4,487.00	4,485.65	-1.35
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373645 WITH CITIBANK N.A.	-32,664.910	16 Dec 24				0.00	-4,487.00	-4,449.87	37.13
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	800,331.790	19 Aug 24				0.00	112,877.00	112,276.06	-600.94
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	-798,522.370	19 Aug 24				0.00	-112,877.00	-110,356.40	2,520.60
FX DEAL TRANSACTED ON 21 MAR 2024 CNH / USD EX.RATE 7.212637 WITH CITIBANK N.A.	934,986.830	21 Mar 24				0.00	129,631.76	129,004.63	-627.13
FX DEAL TRANSACTED ON 21 MAR 2024 USD / CNH EX.RATE 0.1389668 WITH CITIBANK N.A.	-932,825.220	21 Mar 24				0.00	-129,631.76	-128,478.59	1,153.17
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	661,564.760	22 Aug 24				0.00	93,363.00	92,808.86	-554.14
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	-660,033.600	22 Aug 24				0.00	-93,363.00	-91,217.15	2,145.85
FX DEAL TRANSACTED ON 28 MAR 2024 CNH / USD EX.RATE 7.2624195 WITH CITIBANK N.A.	257,000.000	28 Mar 24				0.00	35,387.66	35,407.01	19.35

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CNH EX.RATE 0.1377311 WITH CITIBANK N.A.	-257,000.000	28 Mar 24				0.00	-35,396.89	-35,444.85	-47.96
FX DEAL TRANSACTED ON 28 OCT 2024 CNH / USD EX.RATE 7.126 WITH CITIBANK N.A.	831,212.270	28 Oct 24				0.00	116,645.00	114,874.17	-1,770.83
FX DEAL TRANSACTED ON 28 OCT 2024 USD / CNH EX.RATE 0.1405999 WITH CITIBANK N.A.	-829,623.570	28 Oct 24				0.00	-116,645.00	-113,838.88	2,806.12
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 INR / USD EX.RATE 84.6812 WITH CITIBANK N.A.	82,631,611.140	2 Dec 24				0.00	975,796.41	975,651.82	-144.59
FX DEAL TRANSACTED ON 02 OCT 2024 INR / USD EX.RATE 84.2285 WITH CITIBANK N.A.	16,610,281.340	2 Oct 24				0.00	197,205.00	196,121.69	-1,083.31
FX DEAL TRANSACTED ON 02 OCT 2024 USD / INR EX.RATE 0.0118963 WITH CITIBANK N.A.	-16,577,052.300	2 Oct 24				0.00	-197,205.00	-197,155.16	49.84
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	20,253,460.890	3 Jun 24				0.00	242,716.00	242,414.89	-301.11
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	-20,190,330.460	3 Jun 24				0.00	-242,716.00	-241,923.50	792.50
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	16,068,947.520	3 Sep 24				0.00	191,040.00	191,112.14	72.14
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	-16,052,136.000	3 Sep 24				0.00	-191,040.00	-192,128.98	-1,088.98
FX DEAL TRANSACTED ON 04 OCT 2024 INR / USD EX.RATE 84.203 WITH CITIBANK N.A.	16,628,324.240	4 Oct 24				0.00	197,479.00	196,334.73	-1,144.27
FX DEAL TRANSACTED ON 04 OCT 2024 USD / INR EX.RATE 0.0118991 WITH CITIBANK N.A.	-16,596,135.160	4 Oct 24				0.00	-197,479.00	-197,382.12	96.88
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	31,112,185.910	4 Sep 24				0.00	369,857.00	370,025.25	168.25
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	-31,079,083.710	4 Sep 24				0.00	-369,857.00	-371,987.42	-2,130.42

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 NOV 2024 INR / USD EX.RATE 84.384 WITH CITIBANK N.A.	23,625,241.630	5 Nov 24				0.00	279,973.00	275,587.47	-4,385.53
FX DEAL TRANSACTED ON 05 NOV 2024 USD / INR EX.RATE 0.0118751 WITH CITIBANK N.A.	-23,576,526.330	5 Nov 24				0.00	-279,973.00	-278,373.86	1,599.14
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	33,495,976.880	6 Sep 24				0.00	398,323.00	398,376.30	53.30
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	-33,459,132.000	6 Sep 24				0.00	-398,323.00	-400,474.36	-2,151.36
FX DEAL TRANSACTED ON 08 NOV 2024 INR / USD EX.RATE 84.607 WITH CITIBANK N.A.	15,598,484.950	8 Nov 24				0.00	184,364.00	181,955.68	-2,408.32
FX DEAL TRANSACTED ON 08 NOV 2024 USD / INR EX.RATE 0.0118413 WITH CITIBANK N.A.	-15,569,539.800	8 Nov 24				0.00	-184,364.00	-183,833.40	530.60
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	32,969,947.480	9 Sep 24				0.00	392,035.00	392,120.09	85.09
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	-32,934,860.350	9 Sep 24				0.00	-392,035.00	-394,199.32	-2,164.32
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	32,993,364.270	10 Sep 24				0.00	392,264.00	392,398.59	134.59
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-32,958,021.280	10 Sep 24				0.00	-392,264.00	-394,476.53	-2,212.53
FX DEAL TRANSACTED ON 11 OCT 2024 INR / USD EX.RATE 84.2765 WITH CITIBANK N.A.	16,151,506.950	11 Oct 24				0.00	191,649.00	190,704.83	-944.17
FX DEAL TRANSACTED ON 11 OCT 2024 USD / INR EX.RATE 0.0118892 WITH CITIBANK N.A.	-16,119,597.390	11 Oct 24				0.00	-191,649.00	-191,714.53	-65.53
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	32,372,714.330	12 Sep 24				0.00	384,874.00	385,017.04	143.04
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-32,337,113.480	12 Sep 24				0.00	-384,874.00	-387,044.85	-2,170.85
FX DEAL TRANSACTED ON 13 NOV 2024 INR / USD EX.RATE 84.5915 WITH CITIBANK N.A.	15,517,126.390	13 Nov 24				0.00	183,436.00	181,006.64	-2,429.36

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	-15,489,335.840	13 Nov 24				0.00	-183,436.00	-182,886.41	549.59
FX DEAL TRANSACTED ON 15 MAR 2024 INR / USD EX.RATE 83.1005 WITH CITIBANK N.A.	1,993,595.120	15 Mar 24				0.00	23,990.17	23,887.55	-102.62
FX DEAL TRANSACTED ON 15 MAR 2024 USD / INR EX.RATE 0.0120658 WITH CITIBANK N.A.	-1,988,271.700	15 Mar 24				0.00	-23,990.17	-23,943.18	46.99
FX DEAL TRANSACTED ON 15 NOV 2024 INR / USD EX.RATE 84.6381 WITH CITIBANK N.A.	15,541,671.110	15 Nov 24				0.00	183,625.00	181,292.95	-2,332.05
FX DEAL TRANSACTED ON 15 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	-15,512,640.000	15 Nov 24				0.00	-183,625.00	-183,161.57	463.43
FX DEAL TRANSACTED ON 17 DEC 2024 INR / USD EX.RATE 85.5065 WITH CITIBANK N.A.	10,517,042.980	17 Dec 24				0.00	122,997.00	121,966.43	-1,030.57
FX DEAL TRANSACTED ON 17 DEC 2024 USD / INR EX.RATE 0.0117467 WITH CITIBANK N.A.	-10,470,734.610	17 Dec 24				0.00	-122,997.00	-122,140.69	856.31
FX DEAL TRANSACTED ON 17 OCT 2024 INR / USD EX.RATE 84.222 WITH CITIBANK N.A.	15,521,777.710	17 Oct 24				0.00	184,296.00	183,269.46	-1,026.54
FX DEAL TRANSACTED ON 17 OCT 2024 USD / INR EX.RATE 0.0118956 WITH CITIBANK N.A.	-15,492,843.240	17 Oct 24				0.00	-184,296.00	-184,260.38	35.62
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	8,895,925.200	18 Dec 24				0.00	103,993.00	103,166.28	-826.72
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	20,757,215.820	18 Dec 24				0.00	242,651.00	240,721.98	-1,929.02
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5635 WITH CITIBANK N.A.	8,898,005.060	18 Dec 24				0.00	103,993.00	103,190.40	-802.60
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	-8,858,123.740	18 Dec 24				0.00	-103,993.00	-103,329.65	663.35
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	-8,856,043.880	18 Dec 24				0.00	-103,993.00	-103,305.39	687.61
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	-20,664,159.160	18 Dec 24				0.00	-242,651.00	-241,046.56	1,604.44

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	139,608,826.210	18 Jun 24				0.00	1,672,328.50	1,672,813.42	484.92
FX DEAL TRANSACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH CITIBANK N.A.	1,988,271.700	18 Mar 24				0.00	23,981.72	23,943.18	-38.54
FX DEAL TRANSACTED ON 18 NOV 2024 INR / USD EX.RATE 84.602 WITH CITIBANK N.A.	15,553,231.680	18 Nov 24				0.00	183,840.00	181,427.81	-2,412.19
FX DEAL TRANSACTED ON 18 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	-15,523,449.600	18 Nov 24				0.00	-183,840.00	-183,289.20	550.80
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.646 WITH CITIBANK N.A.	20,812,149.290	19 Dec 24				0.00	243,002.00	241,359.05	-1,642.95
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.665 WITH CITIBANK N.A.	8,921,410.100	19 Dec 24				0.00	104,143.00	103,461.83	-681.17
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117247 WITH CITIBANK N.A.	-8,882,356.470	19 Dec 24				0.00	-104,143.00	-103,612.32	530.68
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117275 WITH CITIBANK N.A.	-20,720,780.540	19 Dec 24				0.00	-243,002.00	-241,707.05	1,294.95
FX DEAL TRANSACTED ON 19 NOV 2024 INR / USD EX.RATE 84.6545 WITH CITIBANK N.A.	15,501,085.500	19 Nov 24				0.00	183,110.00	180,819.52	-2,290.48
FX DEAL TRANSACTED ON 19 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	-15,469,132.800	19 Nov 24				0.00	-183,110.00	-182,647.87	462.13
FX DEAL TRANSACTED ON 20 DEC 2024 INR / USD EX.RATE 85.539 WITH CITIBANK N.A.	20,559,469.730	20 Dec 24				0.00	240,352.00	238,428.72	-1,923.28
FX DEAL TRANSACTED ON 20 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	-20,473,183.360	20 Dec 24				0.00	-240,352.00	-238,818.84	1,533.16
FX DEAL TRANSACTED ON 20 NOV 2024 INR / USD EX.RATE 84.605 WITH CITIBANK N.A.	15,500,059.030	20 Nov 24				0.00	183,205.00	180,807.55	-2,397.45
FX DEAL TRANSACTED ON 20 NOV 2024 USD / INR EX.RATE 0.0118441 WITH CITIBANK N.A.	-15,467,998.150	20 Nov 24				0.00	-183,205.00	-182,634.47	570.53
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	36,738,017.960	20 Sep 24				0.00	440,017.37	439,719.54	-297.83

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 NOV 2024 INR / USD EX.RATE 84.719 WITH CITIBANK N.A.	15,546,190.660	21 Nov 24				0.00	183,503.00	181,345.67	-2,157.33
FX DEAL TRANSACTED ON 21 NOV 2024 USD / INR EX.RATE 0.0118287 WITH CITIBANK N.A.	-15,513,343.620	21 Nov 24				0.00	-183,503.00	-183,169.88	333.12
FX DEAL TRANSACTED ON 22 NOV 2024 INR / USD EX.RATE 84.6425 WITH CITIBANK N.A.	15,453,943.010	22 Nov 24				0.00	182,579.00	180,269.61	-2,309.39
FX DEAL TRANSACTED ON 22 NOV 2024 USD / INR EX.RATE 0.0118392 WITH CITIBANK N.A.	-15,421,535.240	22 Nov 24				0.00	-182,579.00	-182,085.87	493.13
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH CITIBANK N.A.	-114,227,508.300	22 Oct 24				0.00	-1,358,689.93	-1,358,537.23	152.70
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.622 WITH CITIBANK N.A.	8,744,574.860	23 Dec 24				0.00	102,130.00	101,411.07	-718.93
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.6415 WITH CITIBANK N.A.	16,035,343.180	23 Dec 24				0.00	187,238.00	185,962.30	-1,275.70
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117261 WITH CITIBANK N.A.	-15,967,656.640	23 Dec 24				0.00	-187,238.00	-186,262.06	975.94
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117288 WITH CITIBANK N.A.	-8,707,603.800	23 Dec 24				0.00	-102,130.00	-101,573.84	556.16
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	20,316,127.300	28 May 24				0.00	243,304.00	243,164.95	-139.05
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	20,302,627.210	28 May 24				0.00	243,055.00	243,003.36	-51.64
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	-20,233,113.480	28 May 24				0.00	-243,055.00	-242,436.13	618.87
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	-20,246,542.360	28 May 24				0.00	-243,304.00	-242,597.04	706.96
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	20,321,977.470	29 May 24				0.00	242,888.00	243,234.97	346.97
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	20,302,327.970	29 May 24				0.00	242,594.00	242,999.78	405.78

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	-20,232,339.600	29 May 24				0.00	-242,594.00	-242,426.86	167.14
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	-20,252,001.440	29 May 24				0.00	-242,888.00	-242,662.45	225.55
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	20,241,961.580	30 May 24				0.00	242,052.00	242,277.25	225.25
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	-20,172,008.550	30 May 24				0.00	-242,052.00	-241,703.96	348.04
FX DEAL TRANSACTED ON 31 DEC 2024 INR / USD EX.RATE 86.229 WITH CITIBANK N.A.	14,109,909.960	31 Dec 24				0.00	163,633.00	163,633.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / INR EX.RATE 0.0116604 WITH CITIBANK N.A.	-14,033,166.080	31 Dec 24				0.00	-163,633.00	-163,696.30	-63.30
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	20,343,846.440	31 May 24				0.00	242,871.00	243,496.72	625.72
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	-20,276,085.440	31 May 24				0.00	-242,871.00	-242,951.03	-80.03
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 04 NOV 2024 IDR / USD EX.RATE 15751.0 WITH CITIBANK N.A.	116,320,959.000	4 Nov 24				0.00	7,384.99	7,392.50	7.51
FX DEAL TRANSACTED ON 04 NOV 2024 IDR / USD EX.RATE 15758.0 WITH CITIBANK N.A.	200,426,002.000	4 Nov 24				0.00	12,719.00	12,701.27	-17.73
FX DEAL TRANSACTED ON 04 NOV 2024 USD / IDR EX.RATE 0.0000633 WITH CITIBANK N.A.	-200,960,200.000	4 Nov 24				0.00	-12,719.00	-12,465.55	253.45
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15500.0 WITH CITIBANK N.A.	934,124,092.000	4 Sep 24				0.00	60,266.07	60,539.48	273.41
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000644 WITH CITIBANK N.A.	-934,124,092.000	4 Sep 24				0.00	-60,194.23	-59,956.62	237.61
FX DEAL TRANSACTED ON 07 OCT 2024 IDR / USD EX.RATE 15700.0 WITH CITIBANK N.A.	188,180,200.000	7 Oct 24				0.00	11,986.00	12,078.32	92.32

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 07 OCT 2024 USD / IDR EX.RATE 0.0000636 WITH CITIBANK N.A.	-188,401,941.000	7 Oct 24				0.00	-11,986.00	-11,939.29	46.71
FX DEAL TRANSACTED ON 08 OCT 2024 IDR / USD EX.RATE 15674.0 WITH CITIBANK N.A.	116,222,710.000	8 Oct 24				0.00	7,415.00	7,459.74	44.74
FX DEAL TRANSACTED ON 08 OCT 2024 USD / IDR EX.RATE 0.0000637 WITH CITIBANK N.A.	-116,320,959.000	8 Oct 24				0.00	-7,415.00	-7,392.50	22.50
FX DEAL TRANSACTED ON 11 NOV 2024 USD / IDR EX.RATE 0.0000638 WITH CITIBANK N.A.	-12,024,061.000	11 Nov 24				0.00	-766.99	-761.98	5.01
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH CITIBANK N.A.	-934,124,092.000	11 Sep 24				0.00	-60,598.38	-60,539.48	58.90
FX DEAL TRANSACTED ON 14 OCT 2024 IDR / USD EX.RATE 15581.0 WITH CITIBANK N.A.	629,721,182.000	14 Oct 24				0.00	40,415.97	40,418.56	2.59
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 01 NOV 2024 TWD / USD EX.RATE 31.87 WITH CITIBANK N.A.	2,168,977.000	1 Nov 24				0.00	68,057.00	66,789.13	-1,267.87
FX DEAL TRANSACTED ON 01 NOV 2024 USD / TWD EX.RATE 0.0316146 WITH CITIBANK N.A.	-2,152,711.000	1 Nov 24				0.00	-68,057.00	-65,546.25	2,510.75
FX DEAL TRANSACTED ON 04 NOV 2024 TWD / USD EX.RATE 31.75 WITH CITIBANK N.A.	2,115,630.000	4 Nov 24				0.00	66,634.00	65,146.42	-1,487.58
FX DEAL TRANSACTED ON 04 NOV 2024 USD / TWD EX.RATE 0.0317491 WITH CITIBANK N.A.	-2,098,771.000	4 Nov 24				0.00	-66,634.00	-63,903.88	2,730.12
FX DEAL TRANSACTED ON 07 AUG 2024 TWD / USD EX.RATE 32.475 WITH CITIBANK N.A.	2,340,830.000	7 Aug 24				0.00	72,081.00	72,854.96	773.96
FX DEAL TRANSACTED ON 07 AUG 2024 USD / TWD EX.RATE 0.0310366 WITH CITIBANK N.A.	-2,322,450.000	7 Aug 24				0.00	-72,081.00	-71,515.01	565.99
FX DEAL TRANSACTED ON 07 NOV 2024 TWD / USD EX.RATE 32.22 WITH CITIBANK N.A.	2,192,120.000	7 Nov 24				0.00	68,036.00	67,501.77	-534.23
FX DEAL TRANSACTED ON 07 NOV 2024 USD / TWD EX.RATE 0.0312083 WITH CITIBANK N.A.	-2,180,064.000	7 Nov 24				0.00	-68,036.00	-66,379.10	1,656.90

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 NOV 2024 TWD / USD EX.RATE 32.075 WITH CITIBANK N.A.	2,180,875.000	8 Nov 24				0.00	67,993.00	67,155.50	-837.50
FX DEAL TRANSACTED ON 08 NOV 2024 USD / TWD EX.RATE 0.0313725 WITH CITIBANK N.A.	-2,167,277.000	8 Nov 24				0.00	-67,993.00	-65,989.76	2,003.24
FX DEAL TRANSACTED ON 09 AUG 2024 TWD / USD EX.RATE 32.083 WITH CITIBANK N.A.	2,279,786.000	9 Aug 24				0.00	71,059.00	70,955.06	-103.94
FX DEAL TRANSACTED ON 09 AUG 2024 USD / TWD EX.RATE 0.0314535 WITH CITIBANK N.A.	-2,259,179.000	9 Aug 24				0.00	-71,059.00	-69,566.71	1,492.29
FX DEAL TRANSACTED ON 10 DEC 2024 TWD / USD EX.RATE 32.54 WITH CITIBANK N.A.	1,331,960.000	10 Dec 24				0.00	40,933.00	40,951.25	18.25
FX DEAL TRANSACTED ON 10 DEC 2024 USD / TWD EX.RATE 0.0307929 WITH CITIBANK N.A.	-1,329,299.000	10 Dec 24				0.00	-40,933.00	-40,474.81	458.19
FX DEAL TRANSACTED ON 11 SEP 2024 USD / TWD EX.RATE 0.0311042 WITH CITIBANK N.A.	-18,443,257.000	11 Sep 24				0.00	-573,662.74	-574,019.83	-357.09
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.267 WITH CITIBANK N.A.	2,334,453.000	12 Aug 24				0.00	72,348.00	72,656.49	308.49
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0312383 WITH CITIBANK N.A.	-2,316,004.000	12 Aug 24				0.00	-72,348.00	-71,316.52	1,031.48
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.503785 WITH CITIBANK N.A.	1,396,796.000	12 Dec 24				0.00	42,973.33	42,944.64	-28.69
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308233 WITH CITIBANK N.A.	-1,394,184.000	12 Dec 24				0.00	-42,973.33	-42,450.44	522.89
FX DEAL TRANSACTED ON 13 AUG 2024 TWD / USD EX.RATE 32.25 WITH CITIBANK N.A.	2,325,386.000	13 Aug 24				0.00	72,105.00	72,374.29	269.29
FX DEAL TRANSACTED ON 13 AUG 2024 USD / TWD EX.RATE 0.0312549 WITH CITIBANK N.A.	-2,306,999.000	13 Aug 24				0.00	-72,105.00	-71,039.23	1,065.77
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH CITIBANK N.A.	3,257,359.000	14 Nov 24				0.00	100,011.02	100,303.59	292.57
FX DEAL TRANSACTED ON 15 AUG 2024 TWD / USD EX.RATE 32.125 WITH CITIBANK N.A.	2,293,693.000	15 Aug 24				0.00	71,399.00	71,387.89	-11.11

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 AUG 2024 USD / TWD EX.RATE 0.0313873 WITH CITIBANK N.A.	-2,274,772.000	15 Aug 24				0.00	-71,399.00	-70,046.87	1,352.13
FX DEAL TRANSACTED ON 16 AUG 2024 TWD / USD EX.RATE 32.17 WITH CITIBANK N.A.	2,307,844.000	16 Aug 24				0.00	71,739.00	71,828.32	89.32
FX DEAL TRANSACTED ON 16 AUG 2024 USD / TWD EX.RATE 0.031344 WITH CITIBANK N.A.	-2,288,761.000	16 Aug 24				0.00	-71,739.00	-70,477.63	1,261.37
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH CITIBANK N.A.	-2,728,756.000	16 Dec 24				0.00	-83,897.19	-83,895.90	1.29
FX DEAL TRANSACTED ON 19 AUG 2024 TWD / USD EX.RATE 31.84 WITH CITIBANK N.A.	2,284,711.000	19 Aug 24				0.00	71,756.00	71,108.34	-647.66
FX DEAL TRANSACTED ON 19 AUG 2024 USD / TWD EX.RATE 0.0317133 WITH CITIBANK N.A.	-2,262,646.000	19 Aug 24				0.00	-71,756.00	-69,673.47	2,082.53
FX DEAL TRANSACTED ON 20 AUG 2024 TWD / USD EX.RATE 31.725 WITH CITIBANK N.A.	2,276,554.000	20 Aug 24				0.00	71,759.00	70,854.47	-904.53
FX DEAL TRANSACTED ON 20 AUG 2024 USD / TWD EX.RATE 0.031837 WITH CITIBANK N.A.	-2,253,950.000	20 Aug 24				0.00	-71,759.00	-69,405.70	2,353.30
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.04 WITH CITIBANK N.A.	2,108,905.000	29 Oct 24				0.00	65,821.00	64,939.34	-881.66
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.043 WITH CITIBANK N.A.	2,109,102.000	29 Oct 24				0.00	65,821.00	64,945.40	-875.60
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314723 WITH CITIBANK N.A.	-2,091,396.000	29 Oct 24				0.00	-65,821.00	-63,679.32	2,141.68
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314733 WITH CITIBANK N.A.	-2,091,331.000	29 Oct 24				0.00	-65,821.00	-63,677.34	2,143.66
FX DEAL TRANSACTED ON 30 OCT 2024 TWD / USD EX.RATE 31.86 WITH CITIBANK N.A.	2,151,793.000	30 Oct 24				0.00	67,539.00	66,259.99	-1,279.01
FX DEAL TRANSACTED ON 30 OCT 2024 USD / TWD EX.RATE 0.0316456 WITH CITIBANK N.A.	-2,134,232.000	30 Oct 24				0.00	-67,539.00	-64,983.60	2,555.40

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 03 DEC 2024 PEN / USD EX.RATE 3.7445 WITH CITIBANK N.A.	4,271,871.640	3 Dec 24				0.00	1,140,839.00	1,149,001.22	8,162.22
FX DEAL TRANSACTED ON 03 DEC 2024 USD / PEN EX.RATE 0.2669229 WITH CITIBANK N.A.	-4,274,039.230	3 Dec 24				0.00	-1,140,839.00	-1,137,461.29	3,377.71
FX DEAL TRANSACTED ON 03 MAY 2024 PEN / USD EX.RATE 3.711 WITH CITIBANK N.A.	3,825,387.860	3 May 24				0.00	1,030,824.00	1,022,325.28	-8,498.72
FX DEAL TRANSACTED ON 03 MAY 2024 USD / PEN EX.RATE 0.2691862 WITH CITIBANK N.A.	-3,829,408.080	3 May 24				0.00	-1,030,824.00	-1,012,214.02	18,609.98
FX DEAL TRANSACTED ON 04 SEP 2024 PEN / USD EX.RATE 3.8 WITH CITIBANK N.A.	1,596,577.600	4 Sep 24				0.00	420,152.00	422,017.76	1,865.76
FX DEAL TRANSACTED ON 04 SEP 2024 USD / PEN EX.RATE 0.2631198 WITH CITIBANK N.A.	-1,596,808.680	4 Sep 24				0.00	-420,152.00	-426,988.44	-6,836.44
FX DEAL TRANSACTED ON 05 DEC 2024 USD / PEN EX.RATE 0.268154 WITH CITIBANK N.A.	-4,271,871.640	5 Dec 24				0.00	-1,145,519.59	-1,149,001.22	-3,481.63
FX DEAL TRANSACTED ON 05 JUN 2024 PEN / USD EX.RATE 3.747 WITH CITIBANK N.A.	4,343,164.970	5 Jun 24				0.00	1,159,104.61	1,138,175.78	-20,928.83
FX DEAL TRANSACTED ON 05 JUN 2024 USD / PEN EX.RATE 0.2668873 WITH CITIBANK N.A.	-4,343,049.060	5 Jun 24				0.00	-1,159,104.61	-1,160,901.62	-1,797.01
FX DEAL TRANSACTED ON 06 DEC 2024 PEN / USD EX.RATE 3.7255 WITH CITIBANK N.A.	3,744,932.840	6 Dec 24				0.00	1,005,216.17	1,001,399.27	-3,816.90
FX DEAL TRANSACTED ON 06 DEC 2024 USD / PEN EX.RATE 0.2681756 WITH CITIBANK N.A.	-3,748,350.580	6 Dec 24				0.00	-1,005,216.17	-996,193.98	9,022.19
FX DEAL TRANSACTED ON 13 SEP 2024 PEN / USD EX.RATE 3.766 WITH CITIBANK N.A.	4,341,302.800	13 Sep 24				0.00	1,152,762.29	1,147,839.93	-4,922.36
FX DEAL TRANSACTED ON 15 JUL 2024 PEN / USD EX.RATE 3.726 WITH CITIBANK N.A.	4,341,885.440	15 Jul 24				0.00	1,165,294.00	1,160,590.59	-4,703.41
FX DEAL TRANSACTED ON 15 JUL 2024 USD / PEN EX.RATE 0.2684203 WITH CITIBANK N.A.	-4,341,302.800	15 Jul 24				0.00	-1,165,294.00	-1,147,839.93	17,454.07

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2024 USD / PEN EX.RATE 0.2678595 WITH CITIBANK N.A.	-2,148,124.160	16 Dec 24				0.00	-575,395.54	-574,410.82	984.72
FX DEAL TRANSACTED ON 16 SEP 2024 PEN / USD EX.RATE 3.7863 WITH CITIBANK N.A.	2,232,830.480	16 Sep 24				0.00	589,713.04	590,196.26	483.22
FX DEAL TRANSACTED ON 17 JUN 2024 USD / PEN EX.RATE 0.2638314 WITH CITIBANK N.A.	-1,018,094.920	17 Jun 24				0.00	-268,605.37	-266,803.35	1,802.02
FX DEAL TRANSACTED ON 18 JUL 2024 PEN / USD EX.RATE 3.734 WITH CITIBANK N.A.	1,163.620	18 Jul 24				0.00	311.63	311.04	-0.59
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2704247 WITH CITIBANK N.A.	-2,420,171.220	19 Apr 24				0.00	-654,474.00	-647,294.99	7,179.01
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	-904,721.570	19 Apr 24				0.00	-245,526.00	-241,975.33	3,550.67
FX DEAL TRANSACTED ON 19 DEC 2024 PEN / USD EX.RATE 3.737 WITH CITIBANK N.A.	4,270,038.210	19 Dec 24				0.00	1,142,638.00	1,136,396.49	-6,241.51
FX DEAL TRANSACTED ON 19 DEC 2024 USD / PEN EX.RATE 0.2672439 WITH CITIBANK N.A.	-4,275,637.130	19 Dec 24				0.00	-1,142,638.00	-1,135,951.73	6,686.27
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	975.030	21 May 24				0.00	261.38	260.78	-0.60
FX DEAL TRANSACTED ON 23 MAY 2024 USD / PEN EX.RATE 0.267144 WITH CITIBANK N.A.	-3,825,387.860	23 May 24				0.00	-1,021,929.28	-1,022,325.28	-396.00
FX DEAL TRANSACTED ON 30 APR 2024 PEN / USD EX.RATE 3.75 WITH CITIBANK N.A.	3,323,917.760	30 Apr 24				0.00	886,378.07	889,009.54	2,631.47
FX DEAL TRANSACTED ON 30 APR 2024 USD / PEN EX.RATE 0.2665743 WITH CITIBANK N.A.	-3,325,070.050	30 Apr 24				0.00	-886,378.07	-871,372.43	15,005.64
Swedish krona - SEK									
FX DEAL TRANSACTED ON 29 MAY 2024 SEK / USD EX.RATE 10.631916 WITH CITIBANK N.A.	10,771,261.510	29 May 24				0.00	1,013,106.34	1,032,867.77	19,761.43
FX DEAL TRANSACTED ON 29 MAY 2024 USD / SEK EX.RATE 0.0941887 WITH CITIBANK N.A.	-10,756,136.840	29 May 24				0.00	-1,013,106.34	-1,011,466.48	1,639.86

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 27 FEB 2024 CHF / USD EX.RATE 0.8790251 WITH CITIBANK N.A.	916,593.740	27 Feb 24				0.00	1,042,738.99	1,035,640.63	-7,098.36
FX DEAL TRANSACTED ON 27 FEB 2024 USD / CHF EX.RATE 1.1412072 WITH CITIBANK N.A.	-913,715.790	27 Feb 24				0.00	-1,042,738.99	-1,009,798.08	32,940.91
FX DEAL TRANSACTED ON 29 MAY 2024 CHF / USD EX.RATE 0.9129634 WITH CITIBANK N.A.	78,384.300	29 May 24				0.00	85,857.00	87,409.31	1,552.31
FX DEAL TRANSACTED ON 29 MAY 2024 USD / CHF EX.RATE 1.0988273 WITH CITIBANK N.A.	-78,135.120	29 May 24				0.00	-85,857.00	-86,427.88	-570.88
FX DEAL TRANSACTED ON 31 JAN 2024 CHF / USD EX.RATE 0.86338 WITH CITIBANK N.A.	254,602.990	31 Jan 24				0.00	294,891.00	295,517.37	626.37
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CHF EX.RATE 1.1620124 WITH CITIBANK N.A.	-253,776.120	31 Jan 24				0.00	-294,891.00	-286,736.48	8,154.52
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	-224,467.540	1 Apr 24				0.00	-224,467.54	-224,467.54	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	224,503.670	1 Apr 24				0.00	224,503.67	224,503.67	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 TWD / USD EX.RATE 31.87 WITH CITIBANK N.A.	-68,057.000	1 Nov 24				0.00	-68,057.00	-68,057.00	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 USD / TWD EX.RATE 0.0316146 WITH CITIBANK N.A.	68,057.000	1 Nov 24				0.00	68,057.00	68,057.00	0.00
FX DEAL TRANSACTED ON 02 DEC 2024 INR / USD EX.RATE 84.6812 WITH CITIBANK N.A.	-975,796.410	2 Dec 24				0.00	-975,796.41	-975,796.41	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 CNH / USD EX.RATE 7.268 WITH CITIBANK N.A.	-155,724.000	2 Jul 24				0.00	-155,724.00	-155,724.00	0.00
FX DEAL TRANSACTED ON 02 JUL 2024 USD / CNH EX.RATE 0.1382074 WITH CITIBANK N.A.	155,724.000	2 Jul 24				0.00	155,724.00	155,724.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 OCT 2024 INR / USD EX.RATE 84.2285 WITH CITIBANK N.A.	-197,205.000	2 Oct 24				0.00	-197,205.00	-197,205.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2024 USD / INR EX.RATE 0.0118963 WITH CITIBANK N.A.	197,205.000	2 Oct 24				0.00	197,205.00	197,205.00	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 PEN / USD EX.RATE 3.7445 WITH CITIBANK N.A.	-1,140,839.000	3 Dec 24				0.00	-1,140,839.00	-1,140,839.00	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 USD / PEN EX.RATE 0.2669229 WITH CITIBANK N.A.	1,140,839.000	3 Dec 24				0.00	1,140,839.00	1,140,839.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 GBP / USD EX.RATE 0.7863528 WITH CITIBANK N.A.	-2,421,305.190	3 Jun 24				0.00	-2,421,305.19	-2,421,305.19	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	-242,716.000	3 Jun 24				0.00	-242,716.00	-242,716.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.2718706 WITH CITIBANK N.A.	2,421,641.620	3 Jun 24				0.00	2,421,641.62	2,421,641.62	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	242,716.000	3 Jun 24				0.00	242,716.00	242,716.00	0.00
FX DEAL TRANSACTED ON 03 MAY 2024 PEN / USD EX.RATE 3.711 WITH CITIBANK N.A.	-1,030,824.000	3 May 24				0.00	-1,030,824.00	-1,030,824.00	0.00
FX DEAL TRANSACTED ON 03 MAY 2024 USD / PEN EX.RATE 0.2691862 WITH CITIBANK N.A.	1,030,824.000	3 May 24				0.00	1,030,824.00	1,030,824.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	-191,040.000	3 Sep 24				0.00	-191,040.00	-191,040.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	191,040.000	3 Sep 24				0.00	191,040.00	191,040.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 IDR / USD EX.RATE 15751.0 WITH CITIBANK N.A.	-7,384.990	4 Nov 24				0.00	-7,384.99	-7,384.99	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 IDR / USD EX.RATE 15758.0 WITH CITIBANK N.A.	-12,719.000	4 Nov 24				0.00	-12,719.00	-12,719.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 TWD / USD EX.RATE 31.75 WITH CITIBANK N.A.	-66,634.000	4 Nov 24				0.00	-66,634.00	-66,634.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 NOV 2024 USD / IDR EX.RATE 0.0000633 WITH CITIBANK N.A.	12,719.000	4 Nov 24				0.00	12,719.00	12,719.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 USD / TWD EX.RATE 0.0317491 WITH CITIBANK N.A.	66,634.000	4 Nov 24				0.00	66,634.00	66,634.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 INR / USD EX.RATE 84.203 WITH CITIBANK N.A.	-197,479.000	4 Oct 24				0.00	-197,479.00	-197,479.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 USD / INR EX.RATE 0.0118991 WITH CITIBANK N.A.	197,479.000	4 Oct 24				0.00	197,479.00	197,479.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15500.0 WITH CITIBANK N.A.	-60,266.070	4 Sep 24				0.00	-60,266.07	-60,266.07	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	-369,857.000	4 Sep 24				0.00	-369,857.00	-369,857.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 PEN / USD EX.RATE 3.8 WITH CITIBANK N.A.	-420,152.000	4 Sep 24				0.00	-420,152.00	-420,152.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000644 WITH CITIBANK N.A.	60,194.230	4 Sep 24				0.00	60,194.23	60,194.23	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	369,857.000	4 Sep 24				0.00	369,857.00	369,857.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / PEN EX.RATE 0.2631198 WITH CITIBANK N.A.	420,152.000	4 Sep 24				0.00	420,152.00	420,152.00	0.00
FX DEAL TRANSACTED ON 05 DEC 2024 USD / PEN EX.RATE 0.268154 WITH CITIBANK N.A.	1,145,519.590	5 Dec 24				0.00	1,145,519.59	1,145,519.59	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 PEN / USD EX.RATE 3.747 WITH CITIBANK N.A.	-1,159,104.610	5 Jun 24				0.00	-1,159,104.61	-1,159,104.61	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / PEN EX.RATE 0.2668873 WITH CITIBANK N.A.	1,159,104.610	5 Jun 24				0.00	1,159,104.61	1,159,104.61	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 INR / USD EX.RATE 84.384 WITH CITIBANK N.A.	-279,973.000	5 Nov 24				0.00	-279,973.00	-279,973.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / INR EX.RATE 0.0118751 WITH CITIBANK N.A.	279,973.000	5 Nov 24				0.00	279,973.00	279,973.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 06 DEC 2024 PEN / USD EX.RATE 3.7255 WITH CITIBANK N.A.	-1,005,216.170	6 Dec 24				0.00	-1,005,216.17	-1,005,216.17	0.00
FX DEAL TRANSACTED ON 06 DEC 2024 USD / PEN EX.RATE 0.2681756 WITH CITIBANK N.A.	1,005,216.170	6 Dec 24				0.00	1,005,216.17	1,005,216.17	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 EUR / USD EX.RATE 0.919087 WITH CITIBANK N.A.	-326,410.890	6 Jun 24				0.00	-326,410.89	-326,410.89	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 USD / EUR EX.RATE 1.0892535 WITH CITIBANK N.A.	326,776.050	6 Jun 24				0.00	326,776.05	326,776.05	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	-398,323.000	6 Sep 24				0.00	-398,323.00	-398,323.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	398,323.000	6 Sep 24				0.00	398,323.00	398,323.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 TWD / USD EX.RATE 32.475 WITH CITIBANK N.A.	-72,081.000	7 Aug 24				0.00	-72,081.00	-72,081.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / TWD EX.RATE 0.0310366 WITH CITIBANK N.A.	72,081.000	7 Aug 24				0.00	72,081.00	72,081.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 TWD / USD EX.RATE 32.22 WITH CITIBANK N.A.	-68,036.000	7 Nov 24				0.00	-68,036.00	-68,036.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2024 USD / TWD EX.RATE 0.0312083 WITH CITIBANK N.A.	68,036.000	7 Nov 24				0.00	68,036.00	68,036.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 IDR / USD EX.RATE 15700.0 WITH CITIBANK N.A.	-11,986.000	7 Oct 24				0.00	-11,986.00	-11,986.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 USD / IDR EX.RATE 0.0000636 WITH CITIBANK N.A.	11,986.000	7 Oct 24				0.00	11,986.00	11,986.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 INR / USD EX.RATE 84.607 WITH CITIBANK N.A.	-184,364.000	8 Nov 24				0.00	-184,364.00	-184,364.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 TWD / USD EX.RATE 32.075 WITH CITIBANK N.A.	-67,993.000	8 Nov 24				0.00	-67,993.00	-67,993.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 USD / INR EX.RATE 0.0118413 WITH CITIBANK N.A.	184,364.000	8 Nov 24				0.00	184,364.00	184,364.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 NOV 2024 USD / TWD EX.RATE 0.0313725 WITH CITIBANK N.A.	67,993.000	8 Nov 24				0.00	67,993.00	67,993.00	0.00
FX DEAL TRANSACTED ON 08 OCT 2024 IDR / USD EX.RATE 15674.0 WITH CITIBANK N.A.	-7,415.000	8 Oct 24				0.00	-7,415.00	-7,415.00	0.00
FX DEAL TRANSACTED ON 08 OCT 2024 USD / IDR EX.RATE 0.0000637 WITH CITIBANK N.A.	7,415.000	8 Oct 24				0.00	7,415.00	7,415.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2024 TWD / USD EX.RATE 32.083 WITH CITIBANK N.A.	-71,059.000	9 Aug 24				0.00	-71,059.00	-71,059.00	0.00
FX DEAL TRANSACTED ON 09 AUG 2024 USD / TWD EX.RATE 0.0314535 WITH CITIBANK N.A.	71,059.000	9 Aug 24				0.00	71,059.00	71,059.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	-392,035.000	9 Sep 24				0.00	-392,035.00	-392,035.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	392,035.000	9 Sep 24				0.00	392,035.00	392,035.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 TWD / USD EX.RATE 32.54 WITH CITIBANK N.A.	-40,933.000	10 Dec 24				0.00	-40,933.00	-40,933.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / TWD EX.RATE 0.0307929 WITH CITIBANK N.A.	40,933.000	10 Dec 24				0.00	40,933.00	40,933.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	-392,264.000	10 Sep 24				0.00	-392,264.00	-392,264.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	392,264.000	10 Sep 24				0.00	392,264.00	392,264.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	-197,778.550	11 Mar 24				0.00	-197,778.55	-197,778.55	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	197,804.870	11 Mar 24				0.00	197,804.87	197,804.87	0.00
FX DEAL TRANSACTED ON 11 NOV 2024 USD / IDR EX.RATE 0.0000638 WITH CITIBANK N.A.	766.990	11 Nov 24				0.00	766.99	766.99	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 INR / USD EX.RATE 84.2765 WITH CITIBANK N.A.	-191,649.000	11 Oct 24				0.00	-191,649.00	-191,649.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 OCT 2024 USD / INR EX.RATE 0.0118892 WITH CITIBANK N.A.	191,649.000	11 Oct 24				0.00	191,649.00	191,649.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH CITIBANK N.A.	60,598.380	11 Sep 24				0.00	60,598.38	60,598.38	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / TWD EX.RATE 0.0311042 WITH CITIBANK N.A.	573,662.740	11 Sep 24				0.00	573,662.74	573,662.74	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 TWD / USD EX.RATE 32.267 WITH CITIBANK N.A.	-72,348.000	12 Aug 24				0.00	-72,348.00	-72,348.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2024 USD / TWD EX.RATE 0.0312383 WITH CITIBANK N.A.	72,348.000	12 Aug 24				0.00	72,348.00	72,348.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 TWD / USD EX.RATE 32.503785 WITH CITIBANK N.A.	-42,973.330	12 Dec 24				0.00	-42,973.33	-42,973.33	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / TWD EX.RATE 0.0308233 WITH CITIBANK N.A.	42,973.330	12 Dec 24				0.00	42,973.33	42,973.33	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	-127,947.690	12 Mar 24				0.00	-127,947.69	-127,947.69	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	127,963.890	12 Mar 24				0.00	127,963.89	127,963.89	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	-384,874.000	12 Sep 24				0.00	-384,874.00	-384,874.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	384,874.000	12 Sep 24				0.00	384,874.00	384,874.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 TWD / USD EX.RATE 32.25 WITH CITIBANK N.A.	-72,105.000	13 Aug 24				0.00	-72,105.00	-72,105.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2024 USD / TWD EX.RATE 0.0312549 WITH CITIBANK N.A.	72,105.000	13 Aug 24				0.00	72,105.00	72,105.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 INR / USD EX.RATE 84.5915 WITH CITIBANK N.A.	-183,436.000	13 Nov 24				0.00	-183,436.00	-183,436.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	183,436.000	13 Nov 24				0.00	183,436.00	183,436.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 13 SEP 2024 PEN / USD EX.RATE 3.766 WITH CITIBANK N.A.	-1,152,762.290	13 Sep 24				0.00	-1,152,762.29	-1,152,762.29	0.00
FX DEAL TRANSACTED ON 14 FEB 2024 CAD / USD EX.RATE 1.3538948 WITH CITIBANK N.A.	-73,860.980	14 Feb 24				0.00	-73,860.98	-73,860.98	0.00
FX DEAL TRANSACTED ON 14 FEB 2024 USD / CAD EX.RATE 0.7387877 WITH CITIBANK N.A.	73,878.770	14 Feb 24				0.00	73,878.77	73,878.77	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH CITIBANK N.A.	-100,011.020	14 Nov 24				0.00	-100,011.02	-100,011.02	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 IDR / USD EX.RATE 15581.0 WITH CITIBANK N.A.	-40,415.970	14 Oct 24				0.00	-40,415.97	-40,415.97	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 TWD / USD EX.RATE 32.125 WITH CITIBANK N.A.	-71,399.000	15 Aug 24				0.00	-71,399.00	-71,399.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 USD / TWD EX.RATE 0.0313873 WITH CITIBANK N.A.	71,399.000	15 Aug 24				0.00	71,399.00	71,399.00	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 PEN / USD EX.RATE 3.726 WITH CITIBANK N.A.	-1,165,294.000	15 Jul 24				0.00	-1,165,294.00	-1,165,294.00	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 USD / PEN EX.RATE 0.2684203 WITH CITIBANK N.A.	1,165,294.000	15 Jul 24				0.00	1,165,294.00	1,165,294.00	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 INR / USD EX.RATE 83.1005 WITH CITIBANK N.A.	-23,990.170	15 Mar 24				0.00	-23,990.17	-23,990.17	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / INR EX.RATE 0.0120658 WITH CITIBANK N.A.	23,990.170	15 Mar 24				0.00	23,990.17	23,990.17	0.00
FX DEAL TRANSACTED ON 15 NOV 2024 INR / USD EX.RATE 84.6381 WITH CITIBANK N.A.	-183,625.000	15 Nov 24				0.00	-183,625.00	-183,625.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	183,625.000	15 Nov 24				0.00	183,625.00	183,625.00	0.00
FX DEAL TRANSACTED ON 16 AUG 2024 TWD / USD EX.RATE 32.17 WITH CITIBANK N.A.	-71,739.000	16 Aug 24				0.00	-71,739.00	-71,739.00	0.00
FX DEAL TRANSACTED ON 16 AUG 2024 USD / TWD EX.RATE 0.031344 WITH CITIBANK N.A.	71,739.000	16 Aug 24				0.00	71,739.00	71,739.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2855 WITH CITIBANK N.A.	-4,487.000	16 Dec 24				0.00	-4,487.00	-4,487.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373645 WITH CITIBANK N.A.	4,487.000	16 Dec 24				0.00	4,487.00	4,487.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / PEN EX.RATE 0.2678595 WITH CITIBANK N.A.	575,395.540	16 Dec 24				0.00	575,395.54	575,395.54	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / TWD EX.RATE 0.0307456 WITH CITIBANK N.A.	83,897.190	16 Dec 24				0.00	83,897.19	83,897.19	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 PEN / USD EX.RATE 3.7863 WITH CITIBANK N.A.	-589,713.040	16 Sep 24				0.00	-589,713.04	-589,713.04	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 INR / USD EX.RATE 85.5065 WITH CITIBANK N.A.	-122,997.000	17 Dec 24				0.00	-122,997.00	-122,997.00	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / INR EX.RATE 0.0117467 WITH CITIBANK N.A.	122,997.000	17 Dec 24				0.00	122,997.00	122,997.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 EUR / USD EX.RATE 0.9332416 WITH CITIBANK N.A.	-126,441.000	17 Jun 24				0.00	-126,441.00	-126,441.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 USD / EUR EX.RATE 1.0722472 WITH CITIBANK N.A.	126,525.170	17 Jun 24				0.00	126,525.17	126,525.17	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 USD / PEN EX.RATE 0.2638314 WITH CITIBANK N.A.	268,605.370	17 Jun 24				0.00	268,605.37	268,605.37	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 INR / USD EX.RATE 84.222 WITH CITIBANK N.A.	-184,296.000	17 Oct 24				0.00	-184,296.00	-184,296.00	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 USD / INR EX.RATE 0.0118956 WITH CITIBANK N.A.	184,296.000	17 Oct 24				0.00	184,296.00	184,296.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 EUR / USD EX.RATE 0.9525913 WITH CITIBANK N.A.	-601,517.120	18 Dec 24				0.00	-601,517.12	-601,517.12	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	-103,993.000	18 Dec 24				0.00	-103,993.00	-103,993.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	-242,651.000	18 Dec 24				0.00	-242,651.00	-242,651.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5635 WITH CITIBANK N.A.	-103,993.000	18 Dec 24				0.00	-103,993.00	-103,993.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / EUR EX.RATE 1.051033 WITH CITIBANK N.A.	602,241.910	18 Dec 24				0.00	602,241.91	602,241.91	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	103,993.000	18 Dec 24				0.00	103,993.00	103,993.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	242,651.000	18 Dec 24				0.00	242,651.00	242,651.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	103,993.000	18 Dec 24				0.00	103,993.00	103,993.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 PEN / USD EX.RATE 3.734 WITH CITIBANK N.A.	-311.630	18 Jul 24				0.00	-311.63	-311.63	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	-1,672,328.500	18 Jun 24				0.00	-1,672,328.50	-1,672,328.50	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH CITIBANK N.A.	-23,981.720	18 Mar 24				0.00	-23,981.72	-23,981.72	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 INR / USD EX.RATE 84.602 WITH CITIBANK N.A.	-183,840.000	18 Nov 24				0.00	-183,840.00	-183,840.00	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	183,840.000	18 Nov 24				0.00	183,840.00	183,840.00	0.00
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2704247 WITH CITIBANK N.A.	654,474.000	19 Apr 24				0.00	654,474.00	654,474.00	0.00
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	245,526.000	19 Apr 24				0.00	245,526.00	245,526.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	-112,877.000	19 Aug 24				0.00	-112,877.00	-112,877.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 TWD / USD EX.RATE 31.84 WITH CITIBANK N.A.	-71,756.000	19 Aug 24				0.00	-71,756.00	-71,756.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	112,877.000	19 Aug 24				0.00	112,877.00	112,877.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 AUG 2024 USD / TWD EX.RATE 0.0317133 WITH CITIBANK N.A.	71,756.000	19 Aug 24				0.00	71,756.00	71,756.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.646 WITH CITIBANK N.A.	-243,002.000	19 Dec 24				0.00	-243,002.00	-243,002.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.665 WITH CITIBANK N.A.	-104,143.000	19 Dec 24				0.00	-104,143.00	-104,143.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 PEN / USD EX.RATE 3.737 WITH CITIBANK N.A.	-1,142,638.000	19 Dec 24				0.00	-1,142,638.00	-1,142,638.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117247 WITH CITIBANK N.A.	104,143.000	19 Dec 24				0.00	104,143.00	104,143.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117275 WITH CITIBANK N.A.	243,002.000	19 Dec 24				0.00	243,002.00	243,002.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / PEN EX.RATE 0.2672439 WITH CITIBANK N.A.	1,142,638.000	19 Dec 24				0.00	1,142,638.00	1,142,638.00	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 INR / USD EX.RATE 84.6545 WITH CITIBANK N.A.	-183,110.000	19 Nov 24				0.00	-183,110.00	-183,110.00	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	183,110.000	19 Nov 24				0.00	183,110.00	183,110.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 TWD / USD EX.RATE 31.725 WITH CITIBANK N.A.	-71,759.000	20 Aug 24				0.00	-71,759.00	-71,759.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2024 USD / TWD EX.RATE 0.031837 WITH CITIBANK N.A.	71,759.000	20 Aug 24				0.00	71,759.00	71,759.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 INR / USD EX.RATE 85.539 WITH CITIBANK N.A.	-240,352.000	20 Dec 24				0.00	-240,352.00	-240,352.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	240,352.000	20 Dec 24				0.00	240,352.00	240,352.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 INR / USD EX.RATE 84.605 WITH CITIBANK N.A.	-183,205.000	20 Nov 24				0.00	-183,205.00	-183,205.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 USD / INR EX.RATE 0.0118441 WITH CITIBANK N.A.	183,205.000	20 Nov 24				0.00	183,205.00	183,205.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	-440,017.370	20 Sep 24				0.00	-440,017.37	-440,017.37	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 CNH / USD EX.RATE 7.212637 WITH CITIBANK N.A.	-129,631.760	21 Mar 24				0.00	-129,631.76	-129,631.76	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / CNH EX.RATE 0.1389668 WITH CITIBANK N.A.	129,631.760	21 Mar 24				0.00	129,631.76	129,631.76	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	-261.380	21 May 24				0.00	-261.38	-261.38	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 INR / USD EX.RATE 84.719 WITH CITIBANK N.A.	-183,503.000	21 Nov 24				0.00	-183,503.00	-183,503.00	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 USD / INR EX.RATE 0.0118287 WITH CITIBANK N.A.	183,503.000	21 Nov 24				0.00	183,503.00	183,503.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 BRL / USD EX.RATE 5.78 WITH CITIBANK N.A.	-743,163.110	21 Oct 24				0.00	-743,163.11	-743,163.11	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / BRL EX.RATE 0.1750088 WITH CITIBANK N.A.	743,163.110	21 Oct 24				0.00	743,163.11	743,163.11	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	-93,363.000	22 Aug 24				0.00	-93,363.00	-93,363.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	93,363.000	22 Aug 24				0.00	93,363.00	93,363.00	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 BRL / USD EX.RATE 5.615 WITH CITIBANK N.A.	-754,174.890	22 Jul 24				0.00	-754,174.89	-754,174.89	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 USD / BRL EX.RATE 0.1798561 WITH CITIBANK N.A.	754,174.890	22 Jul 24				0.00	754,174.89	754,174.89	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	-213,052.940	22 Mar 24				0.00	-213,052.94	-213,052.94	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	213,063.860	22 Mar 24				0.00	213,063.86	213,063.86	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 INR / USD EX.RATE 84.6425 WITH CITIBANK N.A.	-182,579.000	22 Nov 24				0.00	-182,579.00	-182,579.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 NOV 2024 USD / INR EX.RATE 0.0118392 WITH CITIBANK N.A.	182,579.000	22 Nov 24				0.00	182,579.00	182,579.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH CITIBANK N.A.	1,358,689.930	22 Oct 24				0.00	1,358,689.93	1,358,689.93	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.622 WITH CITIBANK N.A.	-102,130.000	23 Dec 24				0.00	-102,130.00	-102,130.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.6415 WITH CITIBANK N.A.	-187,238.000	23 Dec 24				0.00	-187,238.00	-187,238.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117261 WITH CITIBANK N.A.	187,238.000	23 Dec 24				0.00	187,238.00	187,238.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117288 WITH CITIBANK N.A.	102,130.000	23 Dec 24				0.00	102,130.00	102,130.00	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 USD / PEN EX.RATE 0.267144 WITH CITIBANK N.A.	1,021,929.280	23 May 24				0.00	1,021,929.28	1,021,929.28	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	-1,070,836.150	26 Jul 24				0.00	-1,070,836.15	-1,070,836.15	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	1,070,836.150	26 Jul 24				0.00	1,070,836.15	1,070,836.15	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 GBP / USD EX.RATE 0.7553191 WITH CITIBANK N.A.	-1,138,591.670	27 Aug 24				0.00	-1,138,591.67	-1,138,591.67	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / GBP EX.RATE 1.3240325 WITH CITIBANK N.A.	1,138,667.950	27 Aug 24				0.00	1,138,667.95	1,138,667.95	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 CHF / USD EX.RATE 0.8790251 WITH CITIBANK N.A.	-1,042,738.990	27 Feb 24				0.00	-1,042,738.99	-1,042,738.99	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 USD / CHF EX.RATE 1.1412072 WITH CITIBANK N.A.	1,042,738.990	27 Feb 24				0.00	1,042,738.99	1,042,738.99	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 CNH / USD EX.RATE 7.2624195 WITH CITIBANK N.A.	-35,387.660	28 Mar 24				0.00	-35,387.66	-35,387.66	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CNH EX.RATE 0.1377311 WITH CITIBANK N.A.	35,396.890	28 Mar 24				0.00	35,396.89	35,396.89	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	-243,304.000	28 May 24				0.00	-243,304.00	-243,304.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	-243,055.000	28 May 24				0.00	-243,055.00	-243,055.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	243,055.000	28 May 24				0.00	243,055.00	243,055.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	243,304.000	28 May 24				0.00	243,304.00	243,304.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 CNH / USD EX.RATE 7.126 WITH CITIBANK N.A.	-116,645.000	28 Oct 24				0.00	-116,645.00	-116,645.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / CNH EX.RATE 0.1405999 WITH CITIBANK N.A.	116,645.000	28 Oct 24				0.00	116,645.00	116,645.00	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 EUR / USD EX.RATE 0.922659 WITH CITIBANK N.A.	-825,873.890	29 Feb 24				0.00	-825,873.89	-825,873.89	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / EUR EX.RATE 1.0852482 WITH CITIBANK N.A.	826,959.130	29 Feb 24				0.00	826,959.13	826,959.13	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 CHF / USD EX.RATE 0.9129634 WITH CITIBANK N.A.	-85,857.000	29 May 24				0.00	-85,857.00	-85,857.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	-242,888.000	29 May 24				0.00	-242,888.00	-242,888.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	-242,594.000	29 May 24				0.00	-242,594.00	-242,594.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 SEK / USD EX.RATE 10.631916 WITH CITIBANK N.A.	-1,013,106.340	29 May 24				0.00	-1,013,106.34	-1,013,106.34	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / CHF EX.RATE 1.0988273 WITH CITIBANK N.A.	85,857.000	29 May 24				0.00	85,857.00	85,857.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	242,594.000	29 May 24				0.00	242,594.00	242,594.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	242,888.000	29 May 24				0.00	242,888.00	242,888.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAY 2024 USD / SEK EX.RATE 0.0941887 WITH CITIBANK N.A.	1,013,106.340	29 May 24				0.00	1,013,106.34	1,013,106.34	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9257545 WITH CITIBANK N.A.	-4,352,125.800	29 Oct 24				0.00	-4,352,125.80	-4,352,125.80	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.04 WITH CITIBANK N.A.	-65,821.000	29 Oct 24				0.00	-65,821.00	-65,821.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 TWD / USD EX.RATE 32.043 WITH CITIBANK N.A.	-65,821.000	29 Oct 24				0.00	-65,821.00	-65,821.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.081493 WITH CITIBANK N.A.	4,357,335.300	29 Oct 24				0.00	4,357,335.30	4,357,335.30	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314723 WITH CITIBANK N.A.	65,821.000	29 Oct 24				0.00	65,821.00	65,821.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / TWD EX.RATE 0.0314733 WITH CITIBANK N.A.	65,821.000	29 Oct 24				0.00	65,821.00	65,821.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 PEN / USD EX.RATE 3.75 WITH CITIBANK N.A.	-886,378.070	30 Apr 24				0.00	-886,378.07	-886,378.07	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / PEN EX.RATE 0.2665743 WITH CITIBANK N.A.	886,378.070	30 Apr 24				0.00	886,378.07	886,378.07	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	-242,052.000	30 May 24				0.00	-242,052.00	-242,052.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	242,052.000	30 May 24				0.00	242,052.00	242,052.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 TWD / USD EX.RATE 31.86 WITH CITIBANK N.A.	-67,539.000	30 Oct 24				0.00	-67,539.00	-67,539.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / TWD EX.RATE 0.0316456 WITH CITIBANK N.A.	67,539.000	30 Oct 24				0.00	67,539.00	67,539.00	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 EUR / USD EX.RATE 0.8925105 WITH CITIBANK N.A.	-839,205.820	30 Sep 24				0.00	-839,205.82	-839,205.82	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / EUR EX.RATE 1.1188652 WITH CITIBANK N.A.	838,030.030	30 Sep 24				0.00	838,030.03	838,030.03	0.00

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 31 DEC 2024 INR / USD EX.RATE 86.229 WITH CITIBANK N.A.	-163,633.000	31 Dec 24				0.00	-163,633.00	-163,633.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / INR EX.RATE 0.0116604 WITH CITIBANK N.A.	163,633.000	31 Dec 24				0.00	163,633.00	163,633.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 CHF / USD EX.RATE 0.86338 WITH CITIBANK N.A.	-294,891.000	31 Jan 24				0.00	-294,891.00	-294,891.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CHF EX.RATE 1.1620124 WITH CITIBANK N.A.	294,891.000	31 Jan 24				0.00	294,891.00	294,891.00	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH CITIBANK N.A.	-740,575.470	31 Jul 24				0.00	-740,575.47	-740,575.47	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	-242,871.000	31 May 24				0.00	-242,871.00	-242,871.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	242,871.000	31 May 24				0.00	242,871.00	242,871.00	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 BRL / USD EX.RATE 5.7779 WITH CITIBANK N.A.	-2,032.230	31 Oct 24				0.00	-2,032.23	-2,032.23	0.00
Total CITIBANK N.A.							**.000.00**	**209,215.73**	**209,215.73**
MORGAN STANLEY AND CO. INTERNATIONA									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 31 JAN 2024 GBP / USD EX.RATE 0.789266 WITH MORGAN STANLEY	805,000.000	31 Jan 24				0.00	1,019,935.00	1,021,021.76	1,086.76
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.267241 WITH MORGAN STANLEY	-805,000.000	31 Jan 24				0.00	-1,020,129.01	-1,018,606.85	1,522.16

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONA									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 20 FEB 2024 USD / CAD EX.RATE 0.7394891 WITH MORGAN	-642,335.380	20 Feb 24				0.00	-475,000.00	-475,363.83	-363.83
FX DEAL TRANSACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.358326 WITH MORGAN STANLEY	1,527,366.560	28 Feb 24				0.00	1,124,447.71	1,126,999.86	2,552.15
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CAD EX.RATE 0.7365142 WITH MORGAN	-1,526,715.500	28 Feb 24				0.00	-1,124,447.71	-1,124,859.46	-411.75
Euro - EUR									
FX DEAL TRANSACTED ON 04 JAN 2024 EUR / USD EX.RATE 0.9132147 WITH MORGAN	3,903,000.000	4 Jan 24				0.00	4,273,913.02	4,282,176.92	8,263.90
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.0960716 WITH MORGAN	-3,903,000.000	4 Jan 24				0.00	-4,277,967.45	-4,226,558.71	51,408.74
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	5,775,000.000	25 Mar 24				0.00	6,249,705.00	6,204,948.98	-44,756.02
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	-5,775,000.000	25 Mar 24				0.00	-6,257,293.35	-6,169,721.51	87,571.84
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	5,336,000.000	28 Aug 24				0.00	5,938,968.00	5,906,685.66	-32,282.34
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	-5,336,000.000	28 Aug 24				0.00	-5,946,913.30	-5,910,420.79	36,492.51
FX DEAL TRANSACTED ON 31 JAN 2024 EUR / USD EX.RATE 0.9234207 WITH MORGAN	3,711,000.000	31 Jan 24				0.00	4,018,753.23	4,018,641.91	-111.32
FX DEAL TRANSACTED ON 31 JAN 2024 USD / EUR EX.RATE 1.0842778 WITH MORGAN	-3,711,000.000	31 Jan 24				0.00	-4,023,754.92	-4,021,054.24	2,700.68

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONA									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 29 APR 2024 JPY / USD EX.RATE 155.126 WITH MORGAN STANLEY	101,815,547.000	29 Apr 24				0.00	656,340.96	651,848.95	-4,492.01
FX DEAL TRANSACTED ON 29 APR 2024 USD / JPY EX.RATE 0.0064144 WITH MORGAN	-102,323,555.000	29 Apr 24				0.00	-656,340.96	-649,034.63	7,306.33
Swedish krona - SEK									
FX DEAL TRANSACTED ON 21 FEB 2024 SEK / USD EX.RATE 10.3860243 WITH MORGAN	10,760,000.000	21 Feb 24				0.00	1,036,007.59	1,036,434.13	426.54
FX DEAL TRANSACTED ON 21 FEB 2024 USD / SEK EX.RATE 0.0963256 WITH MORGAN	-10,760,000.000	21 Feb 24				0.00	-1,036,463.77	-1,043,080.38	-6,616.61
FX DEAL TRANSACTED ON 26 JUN 2024 SEK / USD EX.RATE 10.5624039 WITH MORGAN	10,769,497.680	26 Jun 24				0.00	1,019,606.69	1,012,722.88	-6,883.81
FX DEAL TRANSACTED ON 26 JUN 2024 USD / SEK EX.RATE 0.0948219 WITH MORGAN	-10,752,866.160	26 Jun 24				0.00	-1,019,606.69	-1,006,158.50	13,448.19
FX DEAL TRANSACTED ON 26 MAR 2024 SEK / USD EX.RATE 10.547767 WITH MORGAN	10,744,815.320	26 Mar 24				0.00	1,018,681.52	994,853.46	-23,828.06
FX DEAL TRANSACTED ON 26 MAR 2024 USD / SEK EX.RATE 0.0949236 WITH MORGAN	-10,731,590.080	26 Mar 24				0.00	-1,018,681.52	-977,500.78	41,180.74
FX DEAL TRANSACTED ON 27 FEB 2024 SEK / USD EX.RATE 10.2967396 WITH MORGAN	10,758,160.700	27 Feb 24				0.00	1,044,812.35	1,042,902.08	-1,910.27
FX DEAL TRANSACTED ON 27 FEB 2024 USD / SEK EX.RATE 0.0972366 WITH MORGAN	-10,745,052.690	27 Feb 24				0.00	-1,044,812.35	-994,875.44	49,936.91
Swiss franc - CHF									
FX DEAL TRANSACTED ON 21 FEB 2024 CHF / USD EX.RATE 0.880572 WITH MORGAN STANLEY	663,000.000	21 Feb 24				0.00	752,919.69	752,682.07	-237.62

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONA									
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CHF EX.RATE 1.1369421 WITH MORGAN	-663,000.000	21 Feb 24				0.00	-753,792.58	-749,110.22	4,682.36
FX DEAL TRANSACTED ON 29 JUL 2024 CHF / USD EX.RATE 0.8848634 WITH MORGAN	898,145.360	29 Jul 24				0.00	1,015,010.18	1,027,508.71	12,498.53
FX DEAL TRANSACTED ON 29 JUL 2024 USD / CHF EX.RATE 1.1344296 WITH MORGAN	-894,731.780	29 Jul 24				0.00	-1,015,010.18	-1,051,326.93	-36,316.75
United States dollar - USD									
FX DEAL TRANSACTED ON 04 JAN 2024 EUR / USD EX.RATE 0.9132147 WITH MORGAN	-4,273,913.020	4 Jan 24				0.00	-4,273,913.02	-4,273,913.02	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.0960716 WITH MORGAN	4,277,967.450	4 Jan 24				0.00	4,277,967.45	4,277,967.45	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 USD / CAD EX.RATE 0.7394891 WITH MORGAN	475,000.000	20 Feb 24				0.00	475,000.00	475,000.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 CHF / USD EX.RATE 0.880572 WITH MORGAN STANLEY	-752,919.690	21 Feb 24				0.00	-752,919.69	-752,919.69	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 SEK / USD EX.RATE 10.3860243 WITH MORGAN	-1,036,007.590	21 Feb 24				0.00	-1,036,007.59	-1,036,007.59	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CHF EX.RATE 1.1369421 WITH MORGAN	753,792.580	21 Feb 24				0.00	753,792.58	753,792.58	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 USD / SEK EX.RATE 0.0963256 WITH MORGAN	1,036,463.770	21 Feb 24				0.00	1,036,463.77	1,036,463.77	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	-6,249,705.000	25 Mar 24				0.00	-6,249,705.00	-6,249,705.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	6,257,293.350	25 Mar 24				0.00	6,257,293.35	6,257,293.35	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 SEK / USD EX.RATE 10.5624039 WITH MORGAN	-1,019,606.690	26 Jun 24				0.00	-1,019,606.69	-1,019,606.69	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / SEK EX.RATE 0.0948219 WITH MORGAN	1,019,606.690	26 Jun 24				0.00	1,019,606.69	1,019,606.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONA									
FX DEAL TRANSACTED ON 26 MAR 2024 SEK / USD EX.RATE 10.547767 WITH MORGAN	-1,018,681.520	26 Mar 24				0.00	-1,018,681.52	-1,018,681.52	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / SEK EX.RATE 0.0949236 WITH MORGAN	1,018,681.520	26 Mar 24				0.00	1,018,681.52	1,018,681.52	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 SEK / USD EX.RATE 10.2967396 WITH MORGAN	-1,044,812.350	27 Feb 24				0.00	-1,044,812.35	-1,044,812.35	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 USD / SEK EX.RATE 0.0972366 WITH MORGAN	1,044,812.350	27 Feb 24				0.00	1,044,812.35	1,044,812.35	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	-5,938,968.000	28 Aug 24				0.00	-5,938,968.00	-5,938,968.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	5,946,913.300	28 Aug 24				0.00	5,946,913.30	5,946,913.30	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.358326 WITH MORGAN STANLEY	-1,124,447.710	28 Feb 24				0.00	-1,124,447.71	-1,124,447.71	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / CAD EX.RATE 0.7365142 WITH MORGAN	1,124,447.710	28 Feb 24				0.00	1,124,447.71	1,124,447.71	0.00
FX DEAL TRANSACTED ON 29 APR 2024 JPY / USD EX.RATE 155.126 WITH MORGAN STANLEY	-656,340.960	29 Apr 24				0.00	-656,340.96	-656,340.96	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / JPY EX.RATE 0.0064144 WITH MORGAN	656,340.960	29 Apr 24				0.00	656,340.96	656,340.96	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 CHF / USD EX.RATE 0.8848634 WITH MORGAN	-1,015,010.180	29 Jul 24				0.00	-1,015,010.18	-1,015,010.18	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / CHF EX.RATE 1.1344296 WITH MORGAN	1,015,010.180	29 Jul 24				0.00	1,015,010.18	1,015,010.18	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 EUR / USD EX.RATE 0.9234207 WITH MORGAN	-4,018,753.230	31 Jan 24				0.00	-4,018,753.23	-4,018,753.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONA									
FX DEAL TRANSACTED ON 31 JAN 2024 GBP / USD EX.RATE 0.789266 WITH MORGAN STANLEY	-1,019,935.000	31 Jan 24				0.00	-1,019,935.00	-1,019,935.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / EUR EX.RATE 1.0842778 WITH MORGAN	4,023,754.920	31 Jan 24				0.00	4,023,754.92	4,023,754.92	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / GBP EX.RATE 1.267241 WITH MORGAN STANLEY	1,020,129.010	31 Jan 24				0.00	1,020,129.01	1,020,129.01	0.00
Total MORGAN STANLEY AND CO. INTERNATIONA							**.000.00**	**162,867.95**	**162,867.95**

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,916,714,436.97

◆ 5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 139,407,395.03

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

A This return/report is for:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- ☐ a single-employer plan
- ☒ a DFE (specify) M

B This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

D Check box if filing under:
- ☒ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ ☐

Part II Basic Plan Information—enter all requested information

1a Name of plan
Marathon Petroleum Master Retirement Trust

1b Three-digit plan number (PN) ▶ 101

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
Marathon Petroleum Company LP

539 South Main Street, Room M09012

Findlay OH 45840-3295

2b Employer Identification Number (EIN)
46-6645355

2c Plan Sponsor's telephone number
(419)422-2121

2d Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Duane F. Boecker	10-9-25	Duane F Boecker Plan Administrator
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2024)
v. 240311

APPROVED AS TO FORM GRS

3a Plan administrator's name and address ☐ Same as Plan Sponsor

Duane F Boecker Plan Administrator

539 South Main Street

Findlay OH 45840-3295

3b Administrator's EIN
93-3402507

3c Administrator's telephone number
(419)422-2121

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	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**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_____