

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) _____
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 MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN	1b Three-digit plan number (PN) ▶ 002
		1c Effective date of plan 08/01/1979
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) BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION PLAN 11365 VENTURA BLVD STUDIO CITY, CA 91604	2b Employer Identification Number (EIN) 95-0030749
		2c Plan Sponsor's telephone number 818-769-0007
		2d Business code (see instructions) 512100

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

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

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

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 107256
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 67842 6a(2) 61140 6b 2385 6c 43418 6d 106943 6e 1728 6f 108671 6g(1) 107256 6g(2) 108671 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7 1554

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

2E

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 1
- (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 A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan	B Three-digit plan number (PN)	002
MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN		
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	
BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION	95-0030749	

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

1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE CO. OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	998776	108671	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	38674091

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

b Balance at the end of the previous year	7b	0

c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits.....	7c(2)		
(3) Interest credited during the year.....	7c(3)		
(4) Transferred from separate account	7c(4)		
(5) Other (specify below)..... ▶	7c(5)		

(6) Total additions	7c(6)	0

d Total of balance and additions (add lines 7b and 7c(6))	7d	

e Deductions:			
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)		
(2) Administration charge made by carrier.....	7e(2)		
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)..... ▶	7e(4)		

(5) Total deductions	7e(5)	0

f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	0

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION	D Employer Identification Number (EIN) 95-0030749	

Part I	Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
GREAT GRAY TRUST COMPANY, LLC
92-1941236

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
TWO SIGMA INVESTMENTS, LLC
35-2191456

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
KING STREET CAPITAL MANAGEMENT, LP
13-3978904

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
D.E. SHAW INVESTMENT MANAGEMENT
20-2455619

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

DIMENSIONAL FUND ADVISORS

95-4385145

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

RENAISSANCE TECHNOLOGIES, INC.

26-0385758

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

COATUE MANAGEMENT, LLC

13-4078032

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

COATUE CAPITAL, LLC

13-4078095

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

KING STREET MASTER ADVISORS LLC

26-3871197

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

RIALTO CAPITAL MANAGEMENT, LLC

26-4136837

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

THE GQG PARTNERS GLOBAL EQUITY CIT

82-6251411

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

DERMODY PROPERTIES INDUSTRIAL FUND

84-5089765

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

JOHCM EMERGING MARKETS

82-6248089

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

OBERLAND CAPITAL MANAGEMENT LLC

46-2076981

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

SIXTH STREET PARTNERS LP

84-4954869

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

VIKING GLOBAL INVESTORS LP

13-4055118

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

GENERAL ATLANTIC

98-1570805

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

PANAGORA

04-3063840

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

THE VANGUARD GROUP, INC

23-1945930

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

TILDEN PARK CAPITAL MANAGEMENT LP

80-0606963

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

RUFFER TOTAL RETURN INTERNATIONAL

15, AVENUE J.F. KENNEDY
LUXEMBOURG, LUXEMBOURG L-1855 LU

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

KENNEDY LEWIS CAPITAL PARTNERS

84-3970157

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

BANNER RIDGE

84-3339129

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

KLINE HILL

99-3348449

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

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

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

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

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

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

ABERDEEN ASSET MANAGEMENT, INC.

51-0368279

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	803659	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET CAPITAL & LTD.

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	9224764	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARTISAN PARTNERS

39-1807188

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 56 68	NONE	303508	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

BOYD WATTERSON ASSET MGMT, LLC

34-1922005

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	85002	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRANDYWINE GLOBAL INVESTMENT MGMT.

51-0412248

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	829630	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BRIDGEWATER ASSOCIATES INTERMEDIATE

27-1437501

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	1255111	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

CENTER SQUARE INVESTMENT MANAGEMENT

82-2740355

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 68	NONE	741842	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

DOUBLELINE CAPITAL, LP

30-0596331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	1034640	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ELLIOTT INVESTMENT MANAGEMENT, LP

84-3339129

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	298395	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

EVOKE WEALTH, LLC

83-3323177

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 51	NONE	209982	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIRST PACIFIC ADVISORS, LLC

20-1362771

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	440893	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GRANTHAM, MAYO, VAN OTERLOO CO.

04-2691242

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	896037	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

J.P. MORGAN INVESTMENT MANAGEMENT

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	826089	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

MARATHON ASSET MANAGEMENT, LP

26-6734206

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 28 51	NONE	262058	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METWEST

95-3703295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	606445	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

MILLER KAPLAN ARASE LLP

95-2036255

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	147162	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MITCHELL, SILBERBERG & KNUPP, LLP

95-1883538

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 29	NONE	56718	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 51	NONE	334542	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PACIFIC INVESTMENT MANAGEMENT CO.

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2557512	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRISA (PRUDENTIAL REAL ESTATE INVT)

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	638480	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

RAEL & LETSON

94-1701048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50 70	NONE	6998	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WALTER SCOTT & PARTNERS LTD.

98-0465834

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 40 51 68	NONE	297784	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WASATCH ADVISORS

87-0319391

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 68	NONE	1866997	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration		DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN				B Three-digit plan number (PN) ▶ 002	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION				D Employer Identification Number (EIN) 95-0030749	
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: PRUDENTIAL PRISA II REAL ESTATE FD					
b Name of sponsor of entity listed in (a): PRUDENTIAL INS. CO. OF AMERICA					
c EIN-PN 22-1211670-039		d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 38674091		
a Name of MTIA, CCT, PSA, or 103-12 IE: GMO MULTI-STRAT FUND (OFFSHORE)					
b Name of sponsor of entity listed in (a): GRANTHAM, MAYO, VAN OTTERLOO & CO.					
c EIN-PN 02-0648221-001		d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 22154918		
a Name of MTIA, CCT, PSA, or 103-12 IE: AFL-CIO BUILDING INVESTMENT TRUST					
b Name of sponsor of entity listed in (a): GREAT GRAY TRUST COMPANY, LLC					
c EIN-PN 52-6328901-001		d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 25662341		
a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER PURE ALPHA FUND, LTD.					
b Name of sponsor of entity listed in (a): BRIDGEWATER PURE ALPHA FUND, LTD.					
c EIN-PN 98-0501381-001		d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 333625148		
a Name of MTIA, CCT, PSA, or 103-12 IE: BRANDYWINE GLOBAL OPPORTUNISTIC FXD					
b Name of sponsor of entity listed in (a): BRANDYWINE GLOBAL INV. MGMT., LLC					
c EIN-PN 51-0412248-017		d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 207651393		
a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER SHORT TRM INV FD II LLC					
b Name of sponsor of entity listed in (a): BRIDGEWATER SHORT TERM INVESTMENT FUND II, LLC					
c EIN-PN 16-1675706-001		d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 108572244		
a Name of MTIA, CCT, PSA, or 103-12 IE: JOHCM EMERGING MARKETS CIT FUND					
b Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY INSTITUTIONAL RETIREMENT TRUST					
c EIN-PN 82-6248089-009		d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 54252000		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.					
Schedule D (Form 5500) 2024 v. 240311					

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

b Name of sponsor of entity listed in (a): ABRDN INC.

c EIN-PN 36-7180580-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 113959953

a Name of MTIA, CCT, PSA, or 103-12 IE: ARROWSTREET GLOBAL EQTY ALPHA EXT F

b Name of sponsor of entity listed in (a): ARROWSTREET CAPITAL, LP

c EIN-PN 45-6500055-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 426632395

a Name of MTIA, CCT, PSA, or 103-12 IE: GQG PARTNERS GLOBAL EQUITY CIT

b Name of sponsor of entity listed in (a): RELIANCE TRUST INSTITUTIONAL RETIREMENT TRUST

c EIN-PN 81-2947111-010	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 241142815

a Name of MTIA, CCT, PSA, or 103-12 IE: MARATHON LONDON GLOBAL FUND

b Name of sponsor of entity listed in (a): MARATHON ASSET MANAGEMENT LLP

c EIN-PN 26-6734206-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 113614288

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**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	Financial Transaction Schedules 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 MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN		B Three-digit plan number (PN) ► 002
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION		D Employer Identification Number (EIN) 95-0030749

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	ASIA ALUMIMUM HLDGS	LTD SR. NT.

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
110000			110000		

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction
(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

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 MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN	B Three-digit plan number (PN) ► 002
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION	D Employer Identification Number (EIN) 95-0030749

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	7471228	5881287
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	7318482	7818029
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	-145643586	-241703310
(2) U.S. Government securities	1c(2)	1116238631	1246186757
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	4496929	1634751
(B) All other	1c(3)(B)	282151923	267648647
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	351355834	399147630
(5) Partnership/joint venture interests	1c(5)	798112880	956040535
(6) Real estate (other than employer real property)	1c(6)	159714152	166979200
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	646308818	747689551
(10) Value of interest in pooled separate accounts	1c(10)	51054551	38674091
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	903994934	899577944
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	941753803	1000103819
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	727666405	736853677

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation	1e	0	77129
f Total assets (add all amounts in lines 1a through 1e).....	1f	5851994984	6232609737
Liabilities			
g Benefit claims payable	1g	66886000	94544254
h Operating payables	1h	6120119	11024307
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	73006119	105568561
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	5778988865	6127041176

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)	271393280	
(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)		271393280
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	6844486	
(B) U.S. Government securities	2b(1)(B)	23263748	
(C) Corporate debt instruments	2b(1)(C)	21116343	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other	2b(1)(F)	1390708	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		52615285
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock	2b(2)(B)	11917516	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	23180049	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		35097565
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	12270981299	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	12254291813	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		16689486
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)	-6579031	
(B) Other	2b(5)(B)	116841917	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		110262886

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		147773733
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-4649168
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		13389460
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		150773486
c Other income	2c		3464983
d Total income. Add all income amounts in column (b) and enter total	2d		796810996

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	414226122	
(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)		414226122
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)	8610000	
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	1521162	
(4) IQPA audit fees	2i(4)	134000	
(5) Investment advisory and investment management fees	2i(5)	23045736	
(6) Bank or trust company trustee/custodial fees	2i(6)	337179	
(7) Actuarial fees	2i(7)	6998	
(8) Legal fees	2i(8)	143776	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	733712	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		34532563
j Total expenses. Add all expense amounts in column (b) and enter total	2j		448758685

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		348052311
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

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: MILLER KAPLAN ARASE LLP

(2) EIN: 95-2036255

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.)		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	X		110000
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?	X		3000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
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?	X		2589589338
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?		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

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

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 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 MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN				B Three-digit plan number (PN) ▶ 002	
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION				D Employer Identification Number (EIN) 95-0030749	
Part I Distributions					
All references to distributions relate only to payments of benefits during the plan year.					
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....				1	
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): _____ Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.					
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year				3 10554	
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☐ N/A If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)				6a 0	
b Enter the amount contributed by the employer to the plan for this plan year				6b 0	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☐ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☐ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2024 v. 240311	

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

0

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:

Public Equity: _____% Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: _____%

High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: _____% Other: _____%

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☐ 5-10 years ☐ 10-15 years ☐ 15 years or more

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

- 21a** Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☒ No

- 21b** If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

- 22** If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ____/____/____ (MM/DD/YYYY) and the Opinion Letter serial number_____.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN

FINANCIAL STATEMENTS

DECEMBER 31, 2024 AND 2023



INDEPENDENT AUDITOR'S REPORT

Board of Directors
Motion Picture Industry Individual
Account Plan
11365 Ventura Boulevard
Studio City, California 91604

Members of the Board:

Opinion

We have audited the accompanying financial statements of Motion Picture Industry Individual Account Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), which comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2024 and 2023, and the changes in its net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments; administering the plan; and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with generally accepted auditing standards will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with generally accepted auditing standards, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Miller Kaplan Arase LLP

MILLER KAPLAN ARASE LLP

Burbank, California

September 15, 2025

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

	<u>December 31, 2024</u>	<u>December 31, 2023</u>
ASSETS		
INVESTMENTS, AT FAIR VALUE		
Equities	\$ 399,147,630	\$ 351,355,834
Bonds and Notes	269,283,398	286,648,852
Government Obligations	1,246,186,757	1,116,238,631
Funds and Partnerships	3,642,085,940	3,341,224,984
Real Estate	166,979,200	159,714,151
Cash and Cash Equivalents	(274,552,706)	(199,164,500)
Other Investments	<u>736,853,677</u>	<u>727,666,408</u>
 TOTAL INVESTMENTS	 \$ 6,185,983,896	 \$ 5,783,684,360
 CASH	 32,849,396	 53,520,914
RECEIVABLES		
Employer Contributions - Hourly	2,000	3,000
Employer Contributions - % of Compensation	5,652,000	7,195,000
Audit Recovery	227,287	273,228
Interest and Dividends	7,072,999	6,984,001
Due from Related Plans	-	27,694
Other	<u>745,030</u>	<u>306,787</u>
 TOTAL RECEIVABLES	 13,699,316	 14,789,710
PREPAID EXPENSES	<u>77,129</u>	<u>508,534</u>
 TOTAL ASSETS	 6,232,609,737	 5,852,503,518
 LIABILITIES		
Administrative Expenses	3,537,249	2,844,653
Due to Related Plans	<u>7,487,058</u>	<u>3,784,000</u>
 TOTAL LIABILITIES	 <u>11,024,307</u>	 <u>6,628,653</u>
 NET ASSETS AVAILABLE FOR BENEFITS	 <u><u>\$ 6,221,585,430</u></u>	 <u><u>\$ 5,845,874,865</u></u>
 Amount Allocated to Participants		
Retiring at End of Year	\$ 94,544,254	\$ 66,885,992
Active Participant Accounts	<u>6,127,041,176</u>	<u>5,778,988,873</u>
	<u><u>\$ 6,221,585,430</u></u>	<u><u>\$ 5,845,874,865</u></u>

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

	For The Years Ended			
	December 31, 2024		December 31, 2023	
ADDITIONS				
NET INVESTMENT INCOME				
Interest and Dividends	\$ 92,776,595		\$ 89,784,079	
Net Appreciation of Investments	410,933,976		340,297,121	
Other Investment Income (Loss)	21,707,145		(2,602,456)	
Less: Investment Expenses	<u>(23,380,278)</u>	\$ 502,037,438	<u>(13,108,884)</u>	\$ 414,369,860
CONTRIBUTIONS				
% of Compensation	270,996,023		210,417,822	
Hourly Contributions	<u>44,482</u>	271,040,505	<u>169,701</u>	210,587,523
OTHER INCOME		<u>278,401</u>		<u>206,570</u>
TOTAL ADDITIONS		<u>773,356,344</u>		<u>625,163,953</u>
DEDUCTIONS				
BENEFITS PAID		386,567,860		330,996,605
ADMINISTRATIVE EXPENSES				
Office-Related Expenses	26,029		112,723	
Insurance	707,691		704,576	
Legal Fees	49,577		96,054	
Audit and Payroll Compliance Fees	79,987		111,340	
Actuary Fees	6,998		7,383	
Consulting and Other	2,637		43,004	
Professional Fees Allocated from Pension Plan	1,595,000		1,188,000	
Expenses Allocated from Pension Plan	<u>8,610,000</u>	<u>11,077,919</u>	<u>6,284,000</u>	<u>8,547,080</u>
TOTAL DEDUCTIONS		<u>397,645,779</u>		<u>339,543,685</u>
NET INCREASE FOR THE YEAR		375,710,565		285,620,268
NET ASSETS AVAILABLE FOR BENEFITS				
BEGINNING OF THE YEAR		<u>5,845,874,865</u>		<u>5,560,254,597</u>
END OF THE YEAR		<u>\$ 6,221,585,430</u>		<u>\$ 5,845,874,865</u>

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN

NOTES TO FINANCIAL STATEMENTS

DECEMBER 31, 2024 AND 2023

NOTE 1 - DESCRIPTION OF THE PLAN

The following brief description of the Motion Picture Industry Individual Account Plan (the "Plan") is provided for general information purposes only. THE PLAN INCLUDES DETAILED PROVISIONS FOR EACH SITUATION. PARTICIPANTS SHOULD REFER TO THE PLAN DOCUMENT AND AMENDMENTS FOR MORE COMPLETE INFORMATION.

The Plan is a defined contribution retirement plan covering substantially all participating employees under the applicable collective bargaining agreements and certain non-affiliate employees (employees who are not included within a unit covered by a collective bargaining agreement between an employer and a union) of participating employers. It is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Basis of Accounting

The accounts of the Plan are maintained on the accrual basis of accounting.

B. Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (GAAP) requires the Plan's management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, and disclosure of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

C. Contributions

Employer contributions as reported are contributions made by employers on behalf of participants for work performed during the Plan year. Contributions receivable is estimated based on contributions received subsequent to the end of the year. No allowance is provided for estimated uncollectible accounts.

Employers who are party to certain collective bargaining agreements and non-affiliate agreements contribute an amount equal to a percentage of participants' standard wage scale. Under the terms of the applicable collective bargaining and non-affiliate agreements, a small percentage of employers contribute 30.5¢ per hour worked on behalf of each employee.

D. Employer Payroll Compliance Program

Remittance reports are accepted as submitted, without examination or verification of employers' payroll records. The system of internal control provides for examination of employers' records by the Plan's internal payroll compliance department and its independent outside compliance auditors.

E. Tax Status

No provision for federal or state income tax is made. The Internal Revenue Service has determined and informed the Plan by letter dated October 1, 2015 that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Plan has been amended since receiving the determination letter. The Plan administrator and Plan counsel believe that the Plan is designed and being operated in compliance with the applicable requirements of the IRC.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

E. Tax Status (Continued)

GAAP requires management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken a tax position that more likely than not would not be sustained upon examination by a tax authority. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

F. Major Plan Provisions

1. Eligibility

All participants of the Motion Picture Industry Pension Plan (the "Pension Plan") are eligible to participate in the Plan.

2. Vesting Provisions

The Plan provides one year vesting for all participants.

3. Forfeitures

A participant's unvested account balance is forfeited when he or she incurs a break in service and has not earned a qualified year for five consecutive years. Forfeitures are reallocated to the remaining eligible participants in accordance with the Plan document. Forfeitures for the year ended December 31, 2023 totaled \$10,810,403. Forfeitures for the year ended December 31, 2024 have not yet been determined.

4. Benefits

Participants are required to retire from the Plan when they retire under the Pension Plan. However, if the participant is vested in the Plan, but not in the Pension Plan, he or she will be entitled to Plan benefits when a break in service occurs.

Distributions are made following verification of retirement from the Motion Picture Industry (the "Industry"). Participants with account balances over \$5,000 may elect to receive a lump sum payment or purchase an annuity from an insurance company selected by the Plan's Board of Directors. If the account balance is less than or equal to \$5,000, a lump sum distribution is required.

5. Participant Account Balances

At the end of each Plan year (quarter for those who retired or died during the quarter), investment earnings/losses are allocated to each participant's account based on his or her pro rata share of all accounts at the beginning of the Plan year. Forfeitures and contributions (net of administrative expenses) are allocated to the account balances of participants who earn a qualified year in that Plan year.

6. Re-Employment

Any retiree who returns to work in the Industry shall continue to receive benefits under the Plan. A re-employed retiree who accrues 870 or more credited hours in a Plan year after retirement shall earn a share of the contributions made during the year.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

F. Major Plan Provisions (Continued)

7. Death Benefit

A participant's account balance (that has not been forfeited) will be vested upon death, and the death benefit will be based on the account balance at the time of death, payable to the participant's beneficiary(ies).

NOTE 3 - PLAN TERMINATION

Although there has been no expressed intent to do so, the Plan may be terminated in accordance with the provisions of ERISA and related regulations. In the event of a termination or partial termination of the Plan, all affected participants shall thereupon become 100% vested in the amounts in their individual accounts. Any employer contributions which have not been allocated on the termination date shall be allocated as provided in Section 4 of Article IV in the Plan Document as if the termination date were an allocation date. The Board of Directors shall thereafter distribute to the participants the amounts in such participants' individual accounts subject, where applicable, to Section 403(d)(1) of ERISA and regulations of the Secretary of Labor thereunder as may affect allocation of assets upon termination of the Plan.

NOTE 4 - PLAN AMENDMENTS

A. Amendments Approved During 2024

This Amendment enacts the changes generated by allowing Participants to request a one-time "2024 IAP Hardship Withdrawal" of the lesser amount of 20% of their account balance as of December 31, 2023 or \$20,000, during the period beginning September 13, 2024 through December 31, 2024.

B. Amendments Approved During 2023

This Amendment (1) enacts the changes generated by allowing Participants to request a one-time "2023-2024 IAP Hardship Withdrawal" of the lesser amount of 20% of their account balance as of December 31, 2022 or \$20,000 during the period beginning September 1, 2023 through March 31, 2024, and (2) suspends the 1,500 hour contribution rule for Controlling Employers from May 1, 2023 until the end of the month in which both Industry strikes have ended.

NOTE 5 - AMOUNT ALLOCATED TO PARTICIPANTS RETIRING AT END OF YEAR

Amounts allocated to accounts of persons who have elected to retire but have not yet been paid are not reported as a liability on the statements of net assets available for benefits. As of December 31, 2024 and 2023, net assets available for benefits are presented separately for participants who have applied for retirement in the amounts of \$94,544,254 and \$66,885,992, respectively.

NOTE 6 - RELATED PARTY TRANSACTIONS

The Pension Plan allocates a portion of common revenue and expenses to the Plan. The Pension Plan allocated administrative expenses of \$8,610,000 and professional fees of \$1,595,000 to the Plan for the year ended December 31, 2024. For 2023, administrative expenses of \$6,284,000 and professional fees of \$1,188,000 were allocated to the Plan.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 7 - RECONCILIATION OF FINANCIAL STATEMENTS TO THE FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500:

	<u>December 31, 2024</u>	<u>December 31, 2023</u>
Net Assets Available for Benefits		
Per the Financial Statements	\$ 6,221,585,430	\$ 5,845,874,865
Amounts Allocated to Retiring		
Participants	<u>(94,544,254)</u>	<u>(66,885,992)</u>
Net Assets Per the Form 5500	<u>\$ 6,127,041,176</u>	<u>\$ 5,778,988,873</u>

The following is a reconciliation of benefits paid per the financial statements to the Form 5500:

	<u>January 1, 2024 to December 31, 2024</u>
Benefits Paid Per the Financial Statements	\$ 386,567,860
Add: Amounts Allocated to Retiring Participants at	
December 31, 2024	94,544,254
Less: Amounts Allocated to Retiring Participants at	
December 31, 2023	<u>(66,885,992)</u>
Benefits Paid Per the Form 5500	<u>\$ 414,226,122</u>

NOTE 8 - DERIVATIVES

Some investment managers are authorized to use certain financial derivative instruments as specified by the written investment policy, manager guidelines or partnership/fund agreements. Financial derivative instruments may be used to hedge non-dollar exposure in foreign investments, rebalance asset categories, manage market exposures, and/or hedge or leverage positions in managed portfolios.

The use of financial derivative instruments is appropriate and customary for many of the strategies employed reducing certain investment risks and providing value enhancement opportunities. The investment managers are expected to be aware of and manage investment and counterparty risk associated with the use of derivatives.

Derivatives are included in Other Investments in Note 9. Fair value of derivatives held by the Plan as of December 31, 2024 and 2023 is as follows:

<u>Description</u>	<u>December 31, 2024</u>	<u>December 31, 2023</u>
Options	\$ (276,316)	\$ (1,575,385)
Swap Agreements	<u>9,248,440</u>	<u>11,975,477</u>
	<u>\$ 8,972,124</u>	<u>\$ 10,400,092</u>

The following securities, which are included in the Plan's investment portfolio, have been pledged as collateral in association with contracts in the portfolio as of December 31:

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 8 - DERIVATIVES (Continued)

Par Value	Description	2024	
		Fair Value	Cost
\$ 14,890,000	Cash Collateral	<u>\$ 14,890,000</u>	<u>\$ 14,890,000</u>

Par Value	Description	2023	
		Fair Value	Cost
\$ 11,309,000	Cash Collateral	<u>\$ 11,309,000</u>	<u>\$ 11,309,000</u>

NOTE 9 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME

GAAP establishes a fair value hierarchy that prioritizes valuation inputs into three levels based on the extent to which inputs used in measuring fair value are observable in the market.

Level 1 – Inputs are quoted prices for identical instruments in active markets.

Level 2 – Inputs are quoted prices for similar instruments and model-based valuation techniques for which all significant assumptions are observable in the market or can be corroborated by observable market data.

Level 3 – Inputs are generally unobservable and typically reflect management's estimates of assumptions that market participants would use in pricing the asset or liability.

The following tables represent the Plan's fair value hierarchy for its financial assets measured at fair value on a recurring basis:

December 31, 2024				
	Level 1	Level 2	Level 3	Total
Bonds and Notes	\$ -	\$ 269,283,398	\$ -	\$ 269,283,398
Cash and Cash Equivalents	-	(274,552,706)	-	(274,552,706)
Equities	399,147,630	-	-	399,147,630
Exchange Traded Funds	291,122,064	-	-	291,122,064
Government Obligations	-	1,233,182,254	13,004,503	1,246,186,757
Mutual Funds	701,714,738	-	-	701,714,738
Other Investments	-	2,882,819	-	2,882,819
Total Assets in the Fair Value Hierarchy	<u>\$ 1,391,984,432</u>	<u>\$ 1,230,795,765</u>	<u>\$ 13,004,503</u>	2,635,784,700
Investments Measured at Net Asset Value ^A				3,550,199,196
				<u>\$ 6,185,983,896</u>

December 31, 2023				
	Level 1	Level 2	Level 3	Total
Bonds and Notes	\$ -	\$ 286,648,852	\$ -	\$ 286,648,852
Cash and Cash Equivalents	-	(199,164,500)	-	(199,164,500)
Equities	351,355,834	-	-	351,355,834
Exchange Traded Funds	242,452,025	-	-	242,452,025
Government Obligations	-	1,101,616,235	14,622,396	1,116,238,631
Mutual Funds	692,292,814	-	-	692,292,814
Other Investments	(62,655)	1,914,237	-	1,851,582
Total Assets in the Fair Value Hierarchy	<u>\$ 1,286,038,018</u>	<u>\$ 1,191,014,824</u>	<u>\$ 14,622,396</u>	2,491,675,238
Investments Measured at Net Asset Value ^A				3,292,009,122
				<u>\$ 5,783,684,360</u>

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 9 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

^A In accordance with ASC 820, investments measured at net asset value per share (or its equivalent) have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the statements of net assets available for benefits.

Level 3 investment activity is as follows:

	<u>Year Ended December 31, 2024</u>
	<u>Government</u>
	<u>Obligations</u>
Beginning Balance	\$ 14,622,396
Total Gains or Losses (Realized/Unrealized)	
Included in Changes in Net Assets	(1,335,092)
Purchases	-
Sales	(282,801)
Transfer Out of Level 3	-
Ending Balance	<u>\$ 13,004,503</u>
Unrealized (Losses) Included in Assets	
Still Held at the End of the Year	<u>\$ (1,324,496)</u>
	<u>Year Ended December 31, 2023</u>
	<u>Government</u>
	<u>Obligations</u>
Beginning Balance	\$ 14,600,719
Total Gains or Losses (Realized/Unrealized)	
Included in Changes in Net Assets	(18,052)
Purchases	1,130,677
Sales	(1,090,948)
Transfer Out of Level 3	-
Ending Balance	<u>\$ 14,622,396</u>
Unrealized (Losses) Included in Assets	
Still Held at the End of the Year	<u>\$ (25,307)</u>

Level 1 investments consist of equities and funds actively traded on an open exchange. Level 2 investments include fixed income securities, cash and cash equivalents, derivatives and money market funds comprising short-term fixed income securities valued using matrices of trades in similar securities or third party pricing services. Level 3 investments include fixed income securities valued using mathematical models that allow for consideration of factors specific to the securities, including bid information, broker quotes, cash flows and credit information as applicable.

Realized and unrealized gains and losses are computed using investments' costs for financial statement purposes. For Form 5500 reporting, realized and unrealized gains and losses are computed based on investments' market values as of the beginning of the year. For investments purchased during the year, realized and unrealized gains and losses are the same for financial statement and Form 5500 purposes.

The following table summarizes investments for which fair value is measured using the net asset value per share practical expedient as of December 31, 2024 and 2023, respectively. The unfunded commitments and significant terms of redemption for the Plan's investments valued at net asset value are as follows:

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 9 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

	December 31,		Unfunded	Redemption	Redemption
	2024	2023	Commitments	Frequency	Notice Period
BRANDYWINE GLOBAL	\$ 207,651,393	\$ 228,509,614	None	Daily	10 Days
PIMCO SHORT TERM FLOATING NAV PORTFOLIO	7,267,017	7,008,964	None	Daily	3 Days
BRIDGEWATER PURE ALPHA FUND I	205,673,691	229,863,949	None	Monthly	5 Days
AFL-CIO BUILDING INVESTMENT TRUST FD	25,662,341	25,765,121	None	Quarterly	1 Year
J.P. MORGAN SPECIAL SITUATION PROPERTY FUND	26,899,126	31,118,935	None	Quarterly	45 Days
J.P. MORGAN STRATEGIC PROPERTY FUND	59,372,063	69,641,336	None	Quarterly	45 Days
PRUDENTIAL PRISA II REAL ESTATE FUND	38,674,091	51,054,551	None	Quarterly	Prior Quarter
GMO MULTI-STRAT FUND (OFFSHORE) A 6-0000118	22,154,918	26,348,760	None	Monthly	14 Days
BRIDGEWATER SHORT TERM INVESTMENT II FUND	96,079,787	99,537,212	None	Monthly	5 Days
KING STREET CAPITAL LTD CLASS A	136,786,128	125,683,415	None	Quarterly	65 Days
TWO SIGMA ABSOLUTE RETURN CAYMAN FUND, LTD	85,720,988	77,176,766	None	Monthly	30 Days
RENAISSANCE INSTITUTIONAL DIVERSIFIED ALPHA FUND	114,110,452	98,370,036	None	Monthly	60 Days
BRIDGEWATER PURE ALPHA TRADING SERIES CCL III LTD	39,562,090	40,667,975	None	Monthly	5 Days
TCW EMERGING MARKETS INCOME FOCUS FUND LP	3,024,658	3,079,428	None	None	None
KING STREET CAPITAL LTD CLASS S	6,296,055	7,640,168	None	Quarterly	65 Days
ABERDEEN EMERGING MARKETS EQUITY FUND	113,959,953	107,898,883	None	Monthly	30 Days
JOHCM EMERGING MARKETS CIT FUND I	54,252,000	50,556,000	None	Daily	15 Days
ARROWSTREET GLOBAL EQUITY ALPHA EXTENSION FUND	426,632,395	370,203,679	None	Semi-Monthly on the 1st & 15th	6 Days
GQG PARTNERS GBL EQUITY CIT CL G	241,142,815	199,784,018	None	Daily	15 Days
TILDEN PARK OFFSHORE INVESTMENT FUND LTD	47,022,184	92,787,516	None	Quarterly	90 Days
BRIDGEWATER PURE ALPHA TRADING COMPANY II LTD	88,389,367	63,462,729	None	Monthly	5 Days
BRIDGEWATER SHORT TERM INVESTMENT FUND II LLC	12,492,457	5,044,700	None	Monthly	5 Days
D.E. SHAW COMPOSITE INTERNATIONAL FUND	14,172,171	12,412,224	None	Quarterly	75 Days
D.E. SHAW ORIENTEER INTERNATIONAL FUND LP	216,095,641	185,167,190	None	Monthly	10 Days
ELLIOTT INTERNATIONAL LIMITED FUND	180,422,109	147,304,273	25,200,000	Quarterly	60 Days
ELLIOTT CIC 2 INTERMEDIATE	22,941,261	21,928,991	2,921,538	None	None
KENNEDY LEWIS CAPITAL PARTNERS ERISA FUND	72,836,253	60,109,763	16,593,646	None	None
KING STREET GLOBAL DRAWDOWN FUND	30,845,182	45,932,566	2,278,811	General Partner's Discretion	None
MARATHON-LONDON GLOBAL FUND	113,614,288	102,661,112	None	Monthly	5 Days
OBERLAND CAPITAL HEALTHCARE SOLUTIONS OFFSHORE LP	32,295,798	21,532,558	118,317,503	None	None
PANAGORA DIVERSIFIED RISK MULTI-ASSET FUND, LTD	129,682,407	123,718,028	None	Monthly	15 Days
SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS	27,083,755	27,366,412	16,551,286	None	None
VIKING GLOBAL EQUITIES III LTD	186,841,475	167,836,121	None	Monthly after 1 year lock	45 Days
COATUE GROWTH V OFFSHORE FEEDER FUND LP	54,449,694	49,561,687	9,081,175	None	None
COATUE OFFSHORE FUND	8,917,457	13,759,656	None	None	None
DERMODY PROPERTIES INDUSTRIAL FUND IIILP	52,845,093	49,409,893	4,341,475	None	None
DERMODY PROPERTIES INDUSTRIAL FUND IV LP	11,557,993	9,761,028	27,541,695	None	None
GAIP 2021 UDFI FEEDER, LP	75,595,315	52,939,198	13,492,744	None	None
RIALTO REAL ESTATE FUND IV - PROPERTY, L.P.	44,098,876	41,094,124	13,860,930	None	None
RIALTO REAL ESTATE FUND V - DEBT, LP	12,162,688	2,014,000	41,075,000	None	None
WHITMAN/PETERSON PARTNERS V LP	905,451	-	25,093,440	None	None
WHITMAN/PETERSON PARTNERS IV, LP	23,540,996	15,845,757	8,760,456	None	None
BANNER RIDGE SECONDARY FUND	35,676,544	5,118,009	31,764,108	None	None
RUFFER TOTAL RETURN INTERNATIONAL	124,951,359	125,332,777	None	Weekly	1 Day
KLINE HILL PARTNERS OFFSHORE FEEDER FUND V LP	18,120,267	-	30,225,514	None	None
KLINE HILL PARTNERS SOLUTIONS II EXPANSION FUND LP	1,721,154	-	3,378,599	None	None
	<u>\$ 3,550,199,196</u>	<u>\$ 3,292,009,122</u>			

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 9 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

The investment strategies for investments valued at net asset value are as follows:

BRANDYWINE GLOBAL OPPORTUNISTIC FIXED INCOME FUND seeks to preserve capital, generate principal growth, and earn interest income by employing an active, tactical value-driven approach to investing in global fixed income securities.

BRIDGEWATER PURE ALPHA FUNDS seek to achieve substantial capital appreciation in a wide range of asset classes using proprietary investment systems developed by Bridgewater Associates, LP.

PIMCO SHORT TERM FLOATING NAV PORTFOLIO seeks to achieve maximum current income, consistent with preservation of capital and daily liquidity, by investing under normal circumstances at least 65% of its total assets in a diversified portfolio of fixed income instruments of varying maturities, which may be represented by forwards or derivatives such as options, futures contracts, or swap agreements.

AFL-CIO BUILDING INVESTMENT TRUST FUND seeks to provide competitive risk-adjusted returns for its participants through its investments in institutional-quality, commercial real estate, while promoting economic development and creating union jobs.

JPMCB SPECIAL SITUATION PROPERTY FUND seeks to provide a moderate level of current income and high residual property appreciation by investing in a diversified real estate portfolio with greater potential for appreciation and income than a traditional core real estate portfolio.

JPMCB STRATEGIC PROPERTY FUND seeks to provide high current income, modest appreciation, and low risk through investment in a diversified portfolio of real estate and real estate-related investments.

PRUDENTIAL PRISA II seeks to generate income and capital appreciation by investing in a diversified real estate portfolio with greater potential for income growth and appreciation than a traditional core real estate portfolio.

GMO MULTI-STRATEGY FUND OFFSHORE LP seeks to generate capital appreciation through a combination of investments in other hedge strategies managed by GMO.

BRIDGEWATER SHORT TERM INVESTMENT FUNDS seek to achieve desired strategic and tactical exposure to global money market instruments, while expanding diversification through pooling of assets by investing in non-U.S. dollar instruments, spot and forward currency contracts, currency futures, and cash market instruments with less than 366 days to maturity.

TWO SIGMA ABSOLUTE RETURN seeks to achieve an attractive return-to-risk ratio while maintaining a controlled overall level of risk by predominately investing in a diversified portfolio of long and short positions in liquid global equity and equity related securities, ETFs, fixed income, futures, forwards, swaps, currency, and futures options contracts.

RENAISSANCE INSTITUTIONAL DIVERSIFIED ALPHA FUND LLC employs a quantitative global investment strategy with exposure to a diversified universe of equity securities traded on U.S. exchanges, futures and forwards, utilizing longer-term alpha signals.

TCW EMERGING MARKETS INCOME FOCUS FUND LP seeks to obtain current income and long-term capital appreciation, primarily by investing internationally in sovereign, quasi-sovereign and corporate debt obligations of non-U.S. issuers.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 9 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

KING STREET CAPITAL FUNDS seek to produce attractive risk-adjusted returns in all types of market environments by capitalizing on mispriced investment opportunities.

ABERDEEN EMERGING MARKETS EQUITY FUND seeks to achieve total return in excess of the Morgan Stanley Capital International Inc. Emerging Markets Index through investing in the world's emerging stock markets as defined by the International Finance Corporation or companies with significant activities in emerging markets.

JOHCM EMERGING MARKETS CIT FUND seeks to achieve long-term capital appreciation from investing the portfolio in equity securities of companies in Emerging Markets around the world.

ARROWSTREET GLOBAL EQUITY ALPHA EXTENSION FUND seeks to produce returns in excess of the equity market by investing primarily in long position of equity securities that are publicly traded on stock exchanges and or regulation markets worldwide.

TILDEN PARK OFFSHORE INVESTMENT FUND LTD seeks to generate attractive risk-adjusted returns through a multi-disciplinary investment approach using a broad array of securities and strategies.

GQG PARTNERS GBL EQUITY CIT seeks to achieve long-term capital appreciation by primarily investing in equity securities of both U.S. and non-U.S. issuers that are believed to be undervalued by the market.

D.E. SHAW COMPOSITE INTERNATIONAL FUND AND D.E. SHAW ORIENTEER INTERNATIONAL FUND, L.P. seek to achieve positive returns from capital appreciation and income generation.

ELLIOTT INTERNATIONAL LIMITED FUND seeks to generate a return which is as high as is consistent with a goal of minimizing losses during adverse financial market periods.

ELLIOTT CIC 2 INTERMEDIATE seeks to take equity positions, including preferred equity positions that are expected to result in the Elliott Funds, together with the Co Investment Entities, gaining control of, or a substantial minority stake in, private companies, or, on occasion, companies with a small public float.

KENNEDY LEWIS CAPITAL PARTNERS ERISA FUND E LP seeks long-term growth of capital by investing in a focused portfolio of debt and equity securities.

KING STREET GLOBAL DRAWDOWN FUND, L.P. seeks to provide risk adjusted returns primarily by opportunistically making special situation credit-related investments globally with a particular focus on all of the following: claims and claim-related investments, stressed and distressed corporate debt and structured credit and asset-backed investments.

MARATHON-LONDON GLOBAL FUND seeks to achieve rates of total return in excess of those provided by the Morgan Stanley Capital International (MSCI) All Country World Index net (the "MSCI All Country World Index") over rolling five-year periods through investment in a professionally managed portfolio of U.S. and non-U.S. securities.

OBERLAND CAPITAL HEALTHCARE SOLUTIONS OFFSHORE LP seeks through negotiated transactions, to make investments in royalties, debt or other payments based on revenues from the development, manufacture or sales of medical, pharmaceutical, life sciences or health care fields.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 9 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

PANAGORA DIVERSIFIED RISK MULTI-ASSET FUND, LTD seeks to generate attractive, absolute risk adjusted returns over time by utilizing a multi-asset investing approach through a combination of strategic asset allocation and tactical portfolio management and balancing risk across and within a broad array of asset classes using a proprietary risk-budgeting technique developed by PanAgora Asset Management, Inc.

SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS seeks to make investments, primarily through the purchase of secondary stressed and distressed credit along with other special situations investments.

VIKING GLOBAL EQUITIES III LTD seeks to achieve maximum capital appreciation commensurate with reasonable risk.

COATUE GROWTH V OFFSHORE FEEDER FUND LP seeks to take a generally agnostic investment approach and potentially take large, concentrated positions to seek to maximize returns over the term of the Master Fund.

COATUE OFFSHORE FUND, LTD seeks to invest in public and private companies through consolidated subsidiaries. Investments in public companies consist of common stock and private companies consist of direct private preferred stock (together or individually "equity") investments.

DERMODY PROPERTIES INDUSTRIAL FUND III LP seeks to acquire developing and operating Class A, logistics-focused properties throughout major population centers and key hubs in the United States and will invest in single-property and portfolio acquisitions as well as pursue development opportunities.

DERMODY PROPERTIES INDUSTRIAL FUND IV LP seeks to invest in the development and operation of industrial real estate through the REIT.

GAIP 2021 UDFI FEEDER, LP seeks to invest in growth companies whose growth is, or is expected to be, driven by attractive market or industry characteristics, regional and/or global expansion, acquisitions, superior management, technology, financial resources and/or access to key clients, customers, decision makers or experts.

RIALTO REAL ESTATE FUND IV – PROPERTY, L.P. seeks to invest directly in commercial real estate assets that exhibit potential for income growth and value creation through capital improvements, leasing and marketing programs, intensive asset management, and/or redevelopment strategies.

RIALTO REAL ESTATE FUND V – DEBT, L.P. seeks to invest primarily in commercial real estate debt positions including CMBS B-piece investments, non-performing and sub-performing loans and other high yield real estate credit opportunities.

WHITMAN/PETERSON PARTNERS V, LP seeks to invest in real estate and real estate related investment opportunities, including, but not limited to, industrial, short-term rental housing, student housing, retirement housing, multifamily, hospitality-related properties, and other operations-intensive real estate properties and related businesses.

WHITMAN/PETERSON PARTNERS IV, LP seeks to actively manage opportunistic real estate investments on behalf of institutional investors and achieve top-tier returns, while maintaining a wide margin of safety against under-performance or loss.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 9 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

BANNER RIDGE SECONDARY FUND seeks to invest in high-quality distressed private equity, hedge fund side pockets and out-of-favor managers.

RUFFER TOTAL RETURN INTERNATIONAL seeks to achieve positive returns from an actively managed portfolio. The fund may have exposure to the following asset classes: cash, debt, securities of any type (including government and corporate debt), equities and equity related securities and commodities (including precious metals).

KLINE HILL PARTNERS OFFSHORE FEEDER FUND V LP seeks to generate significant returns for its partners, principally through long-term capital appreciation, by making holding, and disposing of a diversified portfolio of privately negotiated equity and equity-related investments that provide the potential for early liquidity to investors or that are acquired in the secondary market transactions.

KLINE HILL PARTNERS SOLUTIONS II EXPANSION FUND LP seeks to generate significant returns for its partners, principally through long-term capital appreciation, by making, holding and disposing of a portfolio of privately negotiated equity and equity related investments in certain transactions where excess capacity is available after the Funds have invested their target size in accordance with the KHP Allocation Policy.

NOTE 10 - RISKS AND UNCERTAINTIES

Plan investments are exposed to various risks, such as interest rate, market and credit risks. Market values of investments may decline for a number of reasons, including changes in prevailing market and interest rates, increases in defaults and credit rating downgrades. Due to the level of risk associated with investments, it is at least reasonably possible that changes in the values of investments will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

NOTE 11 - COMMITMENTS AND CONTINGENCIES

In October 2020, a former participant in the Plan filed suit in the U.S. District Court for the Central District of California, purportedly on behalf of the Plan (or alternatively on a class-wide basis), alleging that the Board of Directors and fifty individuals that served on the Board at various times breached their fiduciary duties by failing to (a) offer Plan participants multiple investment vehicles to choose from instead of investing Plan funds on a pooled-asset basis, (b) prudently select and monitor investments, and (c) monitor the Plan's costs and fees to ensure they are reasonable. The participant sought declaratory, injunctive, and monetary relief for the "losses" that she alleged were caused by the Board's imprudence. The Board of Directors and the individually named directors denied the participant's allegations and vigorously defended the case. They moved for summary judgment in July 2024, and the Court granted the motion in their favor in April 2025. The plaintiff filed a notice of appeal and, as of the date of these financial statements, the appeal remains pending and no substantive appeal proceedings have occurred.

NOTE 12 - FUNDING POLICY

The Board of Directors has established a funding policy and method in order to promote the purpose of the Plan and to ensure compliance with ERISA. Each employer contributes to the Plan such amounts and at such times as are required by the applicable provisions of the collective bargaining agreement or such other agreements as are approved by the Board of Directors. Employer contributions are based on % of compensation and are made on a monthly basis. The annual contributions for the year satisfied the minimum funding requirements of ERISA.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
DECEMBER 31, 2024 AND 2023

NOTE 13 - RECLASSIFICATION

Certain 2023 balances have been reclassified to conform to the 2024 financial statement presentation.

NOTE 14 - SUBSEQUENT EVENTS

Management has evaluated subsequent events through September 15, 2025, the date these financial statements were available to be issued. There were no material subsequent events that required recognition or additional disclosures in these financial statements.

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN

FORM 5500

E.I.N. 95-0030749; PLAN NO. 002

SUPPLEMENTAL SCHEDULES REQUIRED
BY THE DEPARTMENT OF LABOR



Independent Auditor's Report on Supplemental
Schedules Required by the Department of Labor

Board of Directors
Motion Picture Industry Individual
Account Plan
11365 Ventura Boulevard
Studio City, California 91604

Members of the Board:

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of assets (held at end of year) as of December 31, 2024 and reportable transactions and loans or fixed income obligations in default or classified as uncollectible for the year ended December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with generally accepted auditing standards.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Miller Kaplan Arase LLP

MILLER KAPLAN ARASE LLP

Burbank, California

September 15, 2025

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
FORM 5500
SCHEDULE H, LINE4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
E.I.N. 95-0030749; PLAN NO. 002
DECEMBER 31, 2024

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>						Market	Translation
Shares/PAR value							Total
<i>Equities</i>							
Common stock							
Brazil - USD							
NU HOLDINGS LTD CUSIP : G6683N103							
24,881.000	10.36	0.00	257,767.16	177,373.67	80,393.49	0.00	80,393.49
Total USD		0.00	257,767.16	177,373.67	80,393.49	0.00	80,393.49
Total Brazil		0.00	257,767.16	177,373.67	80,393.49	0.00	80,393.49
Canada - USD							
SHOPIFY INC CL A SUB VTG SHS SHOPIFY INC CUSIP : 82509L107							
14,415.000	106.33	0.00	1,532,746.95	543,353.17	989,393.78	0.00	989,393.78
Total USD		0.00	1,532,746.95	543,353.17	989,393.78	0.00	989,393.78
Total Canada		0.00	1,532,746.95	543,353.17	989,393.78	0.00	989,393.78
Denmark - USD							
ADR ASCENDIS PHARMA A/S SPONSORED ADR CUSIP : 04351P101							
17,306.000	137.67	0.00	2,382,517.02	2,184,971.48	197,545.54	0.00	197,545.54
Total USD		0.00	2,382,517.02	2,184,971.48	197,545.54	0.00	197,545.54
Total Denmark		0.00	2,382,517.02	2,184,971.48	197,545.54	0.00	197,545.54
Israel - USD							
CYBER-ARK SOFTWARE LTD COM ILS0.01 CUSIP : M2682V108							
3,954.000	333.15	0.00	1,317,275.10	482,142.77	835,132.33	0.00	835,132.33
NOVA MEASURING INSTRUMENTS ILS0.01 CUSIP : M7516K103							
12,070.000	196.95	0.00	2,377,186.50	1,806,310.79	570,875.71	0.00	570,875.71
Total USD		0.00	3,694,461.60	2,288,453.56	1,406,008.04	0.00	1,406,008.04

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

Accounting Statements

Account number MOIAP

31 DEC 24

MOTION PICS - IAP

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
Total Israel			0.00	3,694,461.60	2,288,453.56	1,406,008.04	0.00
Netherlands - USD							
ADR ARGEX SE SPONSORED ADS CUSIP : 04016X101							
	6,003.000	615.00	0.00	3,691,845.00	1,211,197.12	2,480,647.88	0.00
Total USD			0.00	3,691,845.00	1,211,197.12	2,480,647.88	0.00
Total Netherlands			0.00	3,691,845.00	1,211,197.12	2,480,647.88	0.00
Sweden - USD							
SPOTIFY TECHNOLOGY S A COM EUR0.025 CUSIP : L8681T102							
	6,957.000	447.38	0.00	3,112,422.66	1,119,366.41	1,993,056.25	0.00
Total USD			0.00	3,112,422.66	1,119,366.41	1,993,056.25	0.00
Total Sweden			0.00	3,112,422.66	1,119,366.41	1,993,056.25	0.00
United States - USD							
#REORG/INTRA-CELLULAR MERGER 04-02-2025 CUSIP : 46116X101							
	18,566.000	83.52	0.00	1,550,632.32	880,057.31	670,575.01	0.00
1ST INDL RLTY TR INC COM CUSIP : 32054K103							
	25,330.000	50.13	9,372.10	1,269,792.90	1,238,066.82	31,726.08	0.00
AAON INC COM PAR \$0.004 COM PAR \$0.004 CUSIP : 000360206							
	9,869.000	117.68	0.00	1,161,383.92	844,295.97	317,087.95	0.00
ADOBE INC COM CUSIP : 00724F101							
ADBE							
	5,100.000	444.68	0.00	2,267,868.00	130,189.09	2,137,678.91	0.00

Accounting Statements

Account number MOIAP

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MOTION PICS - IAP

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/	Accrued				Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							
<i>Equities</i>							
Common stock							
United States - USD							
AGREE RLTY CORP COM CUSIP : 008492100							
26,910.000	70.45	6,808.23	1,895,809.50	1,787,446.33	108,363.17	0.00	108,363.17
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP : 015271109							
9,800.000	97.55	12,936.00	955,990.00	1,515,267.21	-559,277.21	0.00	-559,277.21
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107							
23,400.000	190.44	0.00	4,456,296.00	484,610.97	3,971,685.03	0.00	3,971,685.03
AMAZON COM INC COM CUSIP : 023135106							
AMZN							
11,000.000	219.39	0.00	2,413,290.00	2,066,023.62	347,266.38	0.00	347,266.38
AMERICAN HEALTHCARE REIT INC COM CUSIP : 398182303							
46,770.000	28.42	11,692.50	1,329,203.40	614,513.07	714,690.33	0.00	714,690.33
AMERICOLD RLTY TR INC COM CUSIP : 03064D108							
46,560.000	21.40	10,243.20	996,384.00	1,270,123.21	-273,739.21	0.00	-273,739.21
AMPHENOL CORP NEW CL A CUSIP : 032095101							
51,200.000	69.45	8,448.00	3,555,840.00	611,680.00	2,944,160.00	0.00	2,944,160.00
API GROUP CORPORATION COM USD0.0001 CUSIP : 00187Y100							
17,385.000	35.97	0.00	625,338.45	662,711.02	-37,372.57	0.00	-37,372.57
APOLLO GLOBAL MANAGEMENT INC COMUSD0.00001 SEDOL : BN44JF6							
828.000	165.16	0.00	136,752.48	89,344.18	47,408.30	0.00	47,408.30

Accounting Statements

Account number MOIAP

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MOTION PICS - IAP

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER CUSIP : 03990B101							
	4,405.000	177.03	0.00	779,817.15	644,192.86	135,624.29	135,624.29
ARHAUS INC CL A CL A CUSIP : 04035M102							
	94,086.000	9.40	0.00	884,408.40	1,122,155.30	-237,746.90	-237,746.90
ARISTA NETWORKS INC COM NEW CUSIP : 040413205							
	9,928.000	110.53	0.00	1,097,341.84	165,464.62	931,877.22	931,877.22
ATLASSIAN CORP CL A CUSIP : 049468101							
	8,408.000	243.38	0.00	2,046,339.04	758,328.85	1,288,010.19	1,288,010.19
AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103							
	7,450.000	292.73	11,473.00	2,180,838.50	919,589.59	1,261,248.91	1,261,248.91
AUTOZONE INC COM CUSIP : 053332102							
AZO	305.000	3,202.00	0.00	976,610.00	896,716.09	79,893.91	79,893.91
BALCHEM CORP COM CUSIP : 057665200							
	10,931.000	162.995	9,509.97	1,781,698.35	1,081,871.84	699,826.51	699,826.51
BANK OZK COM CUSIP : 06417N103							
	47,925.000	44.53	0.00	2,134,100.25	1,569,426.78	564,673.47	564,673.47
BELLRING BRANDS INC COM USD0.01 CUSIP : 07831C103							
	36,205.000	75.34	0.00	2,727,684.70	1,402,809.72	1,324,874.98	1,324,874.98

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Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
BEST BUY INC COM STK CUSIP : 086516101							
	3,961.000	85.80	3,723.34	339,853.80	398,341.75	-58,487.95	0.00
BLOCK INC SEDOL : BYNZGK1							
	1,180.000	84.99	0.00	100,288.20	104,019.12	-3,730.92	0.00
BOOKING HLDGS INC COM CUSIP : 09857L108							
BKNG							
	700.000	4,968.42	0.00	3,477,894.00	1,625,515.90	1,852,378.10	0.00
BRIGHT HORIZONS FA COM USD0.001 CUSIP : 109194100							
	3,436.000	110.85	0.00	380,880.60	402,462.00	-21,581.40	0.00
BRIXMOR PPTY GROUP INC COM CUSIP : 11120U105							
BRX							
	96,700.000	27.84	0.00	2,692,128.00	2,003,555.17	688,572.83	0.00
BROADSTONE NET LEASE INC COMUSD0.00025 CUSIP : 11135E203							
	52,142.000	15.86	15,121.18	826,972.12	966,300.23	-139,328.11	0.00
BXP INC CUSIP : 101121101							
BXP							
	27,990.000	74.36	27,430.20	2,081,336.40	1,666,089.74	415,246.66	0.00
CAMDEN PPTY TR SH BEN INT CUSIP : 133131102							
	31,530.000	116.04	32,105.10	3,658,741.20	3,180,032.20	478,709.00	0.00
CASELLA WASTE SYS INC CL A COM STK CUSIP : 147448104							
	26,405.000	105.81	0.00	2,793,913.05	2,576,283.59	217,629.46	0.00

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
CBRE GROUP INC CL A CL A CUSIP : 12504L109							
	7,879.000	131.29	0.00	1,034,433.91	965,994.76	68,439.15	68,439.15
CCC INTELLIGENT SOLUTIONS HLDGS INC COM CUSIP : 12510Q100							
	270,730.000	11.73	0.00	3,175,662.90	3,110,160.50	65,502.40	65,502.40
CERTARA INC COM CUSIP : 15687V109							
	115,581.000	10.65	0.00	1,230,937.65	2,020,111.07	-789,173.42	-789,173.42
CHENIERE ENERGY INC COM NEW SEDOL : 2654364							
	560.000	214.87	0.00	120,327.20	81,437.94	38,889.26	38,889.26
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP : 169656105							
CMG	21,788.000	60.30	0.00	1,313,816.40	329,872.62	983,943.78	983,943.78
CISCO SYSTEMS INC CUSIP : 17275R102							
CSCO	29,000.000	59.20	0.00	1,716,800.00	876,486.56	840,313.44	840,313.44
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP : 185123106							
	82,432.000	27.52	0.00	2,268,528.64	1,444,094.15	824,434.49	824,434.49
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP : 192446102							
CTSH	13,880.000	76.90	0.00	1,067,372.00	792,595.93	274,776.07	274,776.07
COHEN & STEERS INC COM CUSIP : 19247A100							
	17,337.000	92.34	0.00	1,600,898.58	986,411.36	614,487.22	614,487.22

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
COHERENT CORP COM CUSIP : 19247G107							
	7,327.000	94.73	0.00	694,086.71	691,635.96	2,450.75	2,450.75
COINBASE GLOBAL INC COM CL A SEDOL : BMC9P69							
	357.000	248.30	0.00	88,643.10	78,087.54	10,555.56	10,555.56
COPART INC COM CUSIP : 217204106 CPRT							
	50,000.000	57.39	0.00	2,869,500.00	1,457,425.79	1,412,074.21	1,412,074.21
COPPER PPTY CTL PASS THRU TR EQUITY CTFS SEDOL : BKPSL83							
	5,929.000	11.81	0.00	70,021.49	310,607.77	-240,586.28	-240,586.28
COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105							
	3,300.000	916.27	0.00	3,023,691.00	1,460,613.33	1,563,077.67	1,563,077.67
COUSINS PPTYS INC CUSIP : 222795502							
	66,590.000	30.64	0.00	2,040,317.60	1,789,307.03	251,010.57	251,010.57
CRH ORD EUR 0.32 SEDOL : B01ZKD6							
	1,322.000	92.52	0.00	122,311.44	107,696.46	14,614.98	14,614.98
CSW INDUSTRIALS INC COM CUSIP : 126402106							
	5,537.000	352.80	0.00	1,953,453.60	977,709.15	975,744.45	975,744.45
CUBESMART CUSIP : 229663109							
	24,150.000	42.85	0.00	1,034,827.50	1,086,323.25	-51,495.75	-51,495.75

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Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
DATADOG INC COM USD0.00001 CLA CUSIP : 23804L103							
	9,474.000	142.89	0.00	1,353,739.86	833,292.74	520,447.12	520,447.12
DECKERS OUTDOOR CORP COM CUSIP : 243537107							
	6,290.000	203.09	0.00	1,277,436.10	820,399.41	457,036.69	457,036.69
DEERE & CO COM CUSIP : 244199105							
DE							
	4,400.000	423.70	7,128.00	1,864,280.00	1,660,287.94	203,992.06	203,992.06
DEXCOM INC COM CUSIP : 252131107							
	10,638.000	77.77	0.00	827,317.26	741,452.34	85,864.92	85,864.92
DIAMONDROCK HOSPITALITY CO COM STK CUSIP : 252784301							
DRH							
	78,475.000	9.03	18,049.25	708,629.25	681,319.00	27,310.25	27,310.25
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP : 253393102							
	2,334.000	228.84	0.00	534,112.56	508,621.79	25,490.77	25,490.77
DIGITAL RLTY TR INC COM CUSIP : 253868103							
DLR							
	37,170.000	177.33	45,347.40	6,591,356.10	4,794,035.43	1,797,320.67	1,797,320.67
DOORDASH INC CL A COM USD0.00001 CLASS A SEDOL : BN13P03							
	7,583.000	167.75	0.00	1,272,048.25	864,815.21	407,233.04	407,233.04
DOUGLAS EMMETT INC COM REIT CUSIP : 25960P109							
	22,910.000	18.56	4,642.84	425,209.60	376,638.87	48,570.73	48,570.73

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
DUTCH BROS INC CL A CL A CUSIP : 26701L100							
	23,987.000	52.38	0.00	1,256,439.06	757,723.79	498,715.27	498,715.27
EASTGROUP PPTYS INC REIT CUSIP : 277276101							
EGP							
	6,970.000	160.49	9,758.00	1,118,615.30	1,237,205.58	-118,590.28	-118,590.28
EDWARDS LIFESCIENCES CORP COM CUSIP : 28176E108							
EW							
	22,400.000	74.03	0.00	1,658,272.00	991,833.02	666,438.98	666,438.98
ELI LILLY & CO COM CUSIP : 532457108							
	4,960.000	772.00	0.00	3,829,120.00	465,980.69	3,363,139.31	3,363,139.31
ENSIGN GROUP INC COM STK CUSIP : 29358P101							
	18,136.000	132.86	1,133.50	2,409,548.96	686,291.12	1,723,257.84	1,723,257.84
EQTY RESDNTL EFF 5/15/02 CUSIP : 29476L107							
	59,180.000	71.76	0.00	4,246,756.80	4,012,700.81	234,055.99	234,055.99
EQUIFAX INC COM CUSIP : 294429105							
	3,772.000	254.85	0.00	961,294.20	882,811.36	78,482.84	78,482.84
EQUINIX INC COM PAR \$0.001 CUSIP : 29444U700							
EQIX							
	11,032.000	942.89	0.00	10,401,962.48	6,420,341.35	3,981,621.13	3,981,621.13
EXACT SCIENCES CORP COM CUSIP : 30063P105							
	8,695.000	56.19	0.00	488,572.05	605,164.65	-116,592.60	-116,592.60

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
EXTRA SPACE STORAGE INC COM CUSIP : 30225T102							
	29,610.000	149.60	0.00	4,429,656.00	4,255,808.97	173,847.03	173,847.03
FABRINET COM USD0.01 CUSIP : G3323L100							
	9,882.000	219.88	0.00	2,172,854.16	1,579,146.51	593,707.65	593,707.65
FASTENAL CO COM CUSIP : 311900104							
	36,600.000	71.91	0.00	2,631,906.00	853,494.05	1,778,411.95	1,778,411.95
FEDERAL RLTY INVT TR COM USD0.01 CUSIP : 313745101							
	13,090.000	111.95	0.00	1,465,425.50	1,501,058.66	-35,633.16	-35,633.16
FERGUSON ENTERPRISES INC USD0.0001 CUSIP : 31488V107							
	15,478.000	173.57	12,846.74	2,686,516.46	3,305,269.54	-618,753.08	-618,753.08
FIVE BELOW INC COM USD0.01 CUSIP : 33829M101							
	11,407.000	104.96	0.00	1,197,278.72	1,513,272.96	-315,994.24	-315,994.24
FLOOR & DECOR HLDGS INC CLA CLA CUSIP : 339750101							
	14,214.000	99.70	0.00	1,417,135.80	819,520.02	597,615.78	597,615.78
FORTINET INC COM USD0.001 CUSIP : 34959E109							
FTNT	39,350.000	94.48	0.00	3,717,788.00	1,752,151.26	1,965,636.74	1,965,636.74
FORTIVE CORP COM MON STOCK CUSIP : 34959J108							
	9,269.000	75.00	0.00	695,175.00	610,223.33	84,951.67	84,951.67

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
FRESHPET INC COM CUSIP : 358039105							
	11,090.000	148.11	0.00	1,642,539.90	1,007,747.23	634,792.67	634,792.67
GALLAGHER ARTHUR J & CO COM CUSIP : 363576109							
	1,902.000	283.85	0.00	539,882.70	373,029.44	166,853.26	166,853.26
GITLAB INC CL A COM CUSIP : 37637K108							
	15,441.000	56.35	0.00	870,100.35	857,796.62	12,303.73	12,303.73
GLOBANT SA USD1.20 CUSIP : L44385109							
	12,202.000	214.42	0.00	2,616,352.84	2,427,432.54	188,920.30	188,920.30
GODADDY INC CL A CL A CUSIP : 380237107							
	3,582.000	197.37	0.00	706,979.34	416,027.89	290,951.45	290,951.45
GOOSEHEAD INS INC COM CL A COM CL A CUSIP : 38267D109							
	17,797.000	107.22	0.00	1,908,194.34	1,388,709.91	519,484.43	519,484.43
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP : 40171V100							
	16,836.000	168.58	0.00	2,838,212.88	1,624,636.58	1,213,576.30	1,213,576.30
HAMILTON LANE INC CL A CL A CUSIP : 407497106							
	13,365.000	148.05	6,387.64	1,978,688.25	681,509.28	1,297,178.97	1,297,178.97
HEALTHEQUITY INC COM CUSIP : 42226A107							
	45,974.000	95.95	0.00	4,411,205.30	2,749,364.19	1,661,841.11	1,661,841.11

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	
<i>Equities</i>								
Common stock								
United States - USD								
HEALTHPEAK OP LLC CUSIP : 42250P103								
	142,190.000	20.27	0.00	2,882,191.30	3,214,940.52	-332,749.22	0.00	-332,749.22
HELIOS TECHNOLOGIES INC CUSIP : 42328H109								
	24,568.000	44.64	0.00	1,096,715.52	1,150,918.65	-54,203.13	0.00	-54,203.13
HOST HOTELS & RESORTS INC REIT CUSIP : 44107P104								
HST	143,080.000	17.52	42,924.00	2,506,761.60	2,495,497.05	11,264.55	0.00	11,264.55
HUBBELL INC COM CUSIP : 443510607								
HUBB	2,792.000	418.89	0.00	1,169,540.88	750,912.24	418,628.64	0.00	418,628.64
HUBSPOT INC COM CUSIP : 443573100								
	1,784.000	696.77	0.00	1,243,037.68	342,677.19	900,360.49	0.00	900,360.49
ICF INTL INC COM STK CUSIP : 44925C103								
	16,859.000	119.21	2,323.58	2,009,761.39	2,551,540.03	-541,778.64	0.00	-541,778.64
ILLUMINA INC COM CUSIP : 452327109								
	5,434.000	133.63	0.00	726,145.42	688,565.13	37,580.29	0.00	37,580.29
INGERSOLL RAND INC COM CUSIP : 45687V106								
	7,659.000	90.46	0.00	692,833.14	279,069.32	413,763.82	0.00	413,763.82
INNOSPEC INC COM STK CUSIP : 45768S105								
	13,981.000	110.06	0.00	1,538,748.86	1,391,329.70	147,419.16	0.00	147,419.16

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
INSMED INC COM PAR \$.01 CUSIP : 457669307							
	13,674.000	69.04	0.00	944,052.96	831,877.40	112,175.56	112,175.56
INSPIRE MED SYS INC COM CUSIP : 457730109							
	8,915.000	185.38	0.00	1,652,662.70	1,730,945.87	-78,283.17	-78,283.17
INSULET CORP COM STK CUSIP : 45784P101							
	2,926.000	261.07	0.00	763,890.82	700,560.44	63,330.38	63,330.38
INTUITIVE SURGICAL INC COM NEW STK CUSIP : 46120E602							
	6,710.000	521.96	0.00	3,502,351.60	294,656.60	3,207,695.00	3,207,695.00
INVENTRUST PPTYS CORP COM USD0.001 CUSIP : 46124J201							
	16,207.000	30.13	3,667.64	488,316.91	453,796.00	34,520.91	34,520.91
INVITATION HOMES INC COM CUSIP : 46187W107							
	152,470.000	31.97	43,723.30	4,874,465.90	4,727,632.65	146,833.25	146,833.25
IRHYTHM TECHNOLOGIES INC COM CUSIP : 450056106							
	11,155.000	90.17	0.00	1,005,846.35	1,134,876.94	-129,030.59	-129,030.59
IRON MTN INC NEW COM CUSIP : 46284V101							
	23,460.000	105.11	16,773.90	2,465,880.60	1,833,968.19	631,912.41	631,912.41
JACK HENRY & ASSOC INC COM CUSIP : 426281101							
	8,800.000	175.30	0.00	1,542,640.00	729,733.84	812,906.16	812,906.16

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
KADANT INC COM CUSIP : 48282T104							
	8,663.000	344.99	0.00	2,988,648.37	1,254,335.47	1,734,312.90	1,734,312.90
KEYSIGHT TECHNOLOGIES INC COM CUSIP : 49338L103							
KEYS							
	5,750.000	160.63	0.00	923,622.50	823,911.54	99,710.96	99,710.96
KILROY RLTY CORP COM CUSIP : 49427F108							
	17,155.000	40.45	9,263.70	693,919.75	1,098,839.99	-404,920.24	-404,920.24
KIMCO REALTY CORPORATION CUSIP : 49446R109							
	104,800.000	23.43	0.00	2,455,464.00	2,031,482.57	423,981.43	423,981.43
KITE RLTY GROUP TR COM NEW COM NEW CUSIP : 49803T300							
	48,690.000	25.24	0.00	1,228,935.60	1,253,712.69	-24,777.09	-24,777.09
LAMAR ADVERTISING CO NEW CL A CLA CUSIP : 512816109							
	11,350.000	121.74	0.00	1,381,749.00	1,126,066.03	255,682.97	255,682.97
LATTICE SEMICONDUCTOR CORP COM CUSIP : 518415104							
	32,941.000	56.65	0.00	1,866,107.65	1,264,731.45	601,376.20	601,376.20
LIBERTY MEDIA CORP DEL COM LIBERTYFORMULA ONE SER C CUSIP : 531229755							
	17,744.000	92.66	0.00	1,644,159.04	1,295,654.16	348,504.88	348,504.88
LINDE PLC CUSIP : G54950103							
	5,850.000	418.67	0.00	2,449,219.50	2,057,737.50	391,482.00	391,482.00

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<i>Equities</i>							
Common stock							
United States - USD							
LINEAGE INC COM CUSIP : 53566V106							
	15,220.000	58.57	8,028.55	891,435.40	1,175,661.16	-284,225.76	0.00
LIVE NATION ENTERTAINMENT INC CUSIP : 538034109							
	13,211.000	129.50	0.00	1,710,824.50	1,138,378.72	572,445.78	0.00
LPL FINL HLDGS INC COM CUSIP : 50212V100							
	2,151.000	326.51	0.00	702,323.01	703,884.14	-1,561.13	0.00
MACERICH CO REIT CUSIP : 554382101							
	35,900.000	19.92	0.00	715,128.00	577,504.50	137,623.50	0.00
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INCCOM STK CUSIP : 55405Y100							
	8,947.000	129.91	0.00	1,162,304.77	841,281.58	321,023.19	0.00
MANHATTAN ASSOCS INC COM CUSIP : 562750109							
	12,200.000	270.24	0.00	3,296,928.00	562,889.05	2,734,038.95	0.00
MARKETAXESS HLDGS INC COM STK CUSIP : 57060D108							
	5,976.000	226.04	0.00	1,350,815.04	1,295,334.40	55,480.64	0.00
MARVELL TECHNOLOGY INC COM SEDOL : BNKJSM5							
	13,430.000	110.45	0.00	1,483,343.50	919,657.95	563,685.55	0.00
MASTERCARD INCORPORATED COM USD0.0001 CLASS A CUSIP : 57636Q104							
MA	6,300.000	526.57	0.00	3,317,391.00	468,234.90	2,849,156.10	0.00

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
MC DONALDS CORP COM CUSIP : 580135101							
	6,000.000	289.89	0.00	1,739,340.00	610,945.20	1,128,394.80	1,128,394.80
MEDPACE HLDGS INC COM CUSIP : 58506Q109							
	5,043.000	332.23	0.00	1,675,435.89	458,673.67	1,216,762.22	1,216,762.22
MERCADOLIBRE INC COM STK SEDOL : B23X1H3 MELI							
	100.000	1,700.44	0.00	170,044.00	89,042.91	81,001.09	81,001.09
METTLER-TOLEDO INTL INC COM CUSIP : 592688105							
	1,470.000	1,223.68	0.00	1,798,809.60	761,330.63	1,037,478.97	1,037,478.97
MICROSOFT CORP COM CUSIP : 594918104 MSFT							
	9,560.000	421.50	0.00	4,029,540.00	320,839.72	3,708,700.28	3,708,700.28
MODINE MFG CO COM STK CUSIP : 607828100							
	15,435.000	115.93	0.00	1,789,379.55	1,799,733.16	-10,353.61	-10,353.61
MOELIS & CO CL A CL A CUSIP : 60786M105							
	23,282.000	73.88	0.00	1,720,074.16	961,467.29	758,606.87	758,606.87
MONOLITHIC PWR SYS INC COM CUSIP : 609839105							
	1,811.000	591.70	2,263.75	1,071,568.70	899,968.23	171,600.47	171,600.47
MOODYS CORP COM CUSIP : 615369105							
	4,800.000	473.37	0.00	2,272,176.00	1,600,800.02	671,375.98	671,375.98

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
MORNINGSTAR INC COM STK CUSIP : 617700109							
	8,894.000	336.76	0.00	2,995,143.44	1,610,325.63	1,384,817.81	1,384,817.81
NATIONAL HEALTH INVS INC COM CUSIP : 63633D104							
	7,528.000	69.30	5,862.60	521,690.40	530,317.52	-8,627.12	-8,627.12
NATIONAL STORAGE AFFILIATES TR COM SHSBEN INT COM SHS BEN CUSIP : 637870106							
	58,181.000	37.91	0.00	2,205,641.71	2,170,391.35	35,250.36	35,250.36
NCINO INC NEW COM CUSIP : 63947X101							
	33,164.000	33.58	0.00	1,113,647.12	1,230,952.14	-117,305.02	-117,305.02
NETFLIX INC COM STK CUSIP : 64110L106							
	1,620.000	891.32	0.00	1,443,938.40	992,897.13	451,041.27	451,041.27
NETSTREIT CORP COM USD0.01 CUSIP : 64119V303							
	36,250.000	14.15	0.00	512,937.50	559,364.24	-46,426.74	-46,426.74
NIKE INC CL B CUSIP : 654106103							
NKE	21,800.000	75.67	8,720.00	1,649,606.00	1,081,990.17	567,615.83	567,615.83
NNN REIT INC CUSIP : 637417106							
	34,935.000	40.85	0.00	1,427,094.75	1,387,325.33	39,769.42	39,769.42
NOVANTA INC NOVANTA INC CUSIP : 67000B104							
	12,635.000	152.77	0.00	1,930,248.95	1,374,107.85	556,141.10	556,141.10

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Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
NUTANIX INC CL A CL A CUSIP : 67059N108							
	8,582.000	61.18	0.00	525,046.76	562,128.68	-37,081.92	0.00
NVR INC COM STK USD0.01 CUSIP : 62944T105							
NVR							
	54.000	8,178.90	0.00	441,660.60	363,868.01	77,792.59	0.00
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP : 67103H107							
ORLY							
	3,150.000	1,185.80	0.00	3,735,270.00	730,806.23	3,004,463.77	0.00
OLD DOMINION FREIGHT LINE INC COM CUSIP : 679580100							
ODFL							
	11,760.000	176.40	0.00	2,074,464.00	1,702,358.55	372,105.45	0.00
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP : 681116109							
	21,728.000	109.73	0.00	2,384,213.44	1,516,367.48	867,845.96	0.00
OMEGA HEALTHCARE INVS INC REIT CUSIP : 681936100							
OHI							
	37,500.000	37.85	0.00	1,419,375.00	1,112,845.72	306,529.28	0.00
ONTO INNOVATION INC CUSIP : 683344105							
	6,162.000	166.67	0.00	1,027,020.54	1,108,974.12	-81,953.58	0.00
OPEN LENDING CORPORATION COM USD0.01 CUSIP : 68373J104							
	90,122.000	5.97	0.00	538,028.34	2,309,038.18	-1,771,009.84	0.00
PARSONS CORP DEL COM CUSIP : 70202L102							
	8,957.000	92.25	0.00	826,283.25	922,567.83	-96,284.58	0.00

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
PAYCHEX INC COM CUSIP : 704326107							
PAYX							
	14,100.000	140.22	0.00	1,977,102.00	831,395.79	1,145,706.21	1,145,706.21
PAYLOCITY HLDG CORP COM CUSIP : 70438V106							
	14,746.000	199.47	0.00	2,941,384.62	2,177,514.94	763,869.68	763,869.68
PEBBLEBROOK HOTEL TR COM STK CUSIP : 70509V100							
	24,780.000	13.55	247.80	335,769.00	320,047.85	15,721.15	15,721.15
PHI GROUP INC COM SEDOL : BK1N3Y2							
	44,323.000	25.05	0.00	1,110,291.15	625,887.50	484,403.65	484,403.65
PINNACLE FINL PARTNERS INC COM CUSIP : 72346Q104							
	11,702.000	114.39	0.00	1,338,591.78	1,036,633.80	301,957.98	301,957.98
POOL CORP COM STK CUSIP : 73278L105							
	6,442.000	340.94	0.00	2,196,335.48	1,113,824.65	1,082,510.83	1,082,510.83
PROCORE TECHNOLOGIES INC COM CUSIP : 74275K108							
	23,861.000	74.93	0.00	1,787,904.73	1,435,687.76	352,216.97	352,216.97
PROLOGIS INC COM CUSIP : 74340W103							
PLD							
	77,350.000	105.70	0.00	8,175,895.00	6,455,826.85	1,720,068.15	1,720,068.15
PUB STORAGE COM CUSIP : 74460D109							
PSA							
	10,400.000	299.44	0.00	3,114,176.00	3,009,234.69	104,941.31	104,941.31

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Investment Mgr ID					Market	Translation	Total
Shares/PAR value							
<i>Equities</i>							
Common stock							
United States - USD							
PURE STORAGE INC CL A CL A CUSIP : 74624M102							
18,063.000	61.43	0.00	1,109,610.09	1,102,558.63	7,051.46	0.00	7,051.46
Q2 HLDGS INC COM CUSIP : 74736L109							
16,734.000	100.65	0.00	1,684,277.10	923,484.61	760,792.49	0.00	760,792.49
QUANTA SVCS INC COM CUSIP : 74762E102							
4,617.000	316.05	0.00	1,459,202.85	843,732.17	615,470.68	0.00	615,470.68
RBC BEARINGS INC COM CUSIP : 75524B104							
9,279.000	299.14	0.00	2,775,720.06	1,504,169.24	1,271,550.82	0.00	1,271,550.82
REALTY INCOME CORP COM CUSIP : 756109104							
66,030.000	53.41	0.00	3,526,662.30	4,179,033.79	-652,371.49	0.00	-652,371.49
REGENCY CTRS CORP COM CUSIP : 758849103 REG							
0.000	73.93	9,721.95	0.00	0.00	0.00	0.00	0.00
RESMED INC COM CUSIP : 761152107							
11,400.000	228.69	0.00	2,607,066.00	887,344.17	1,719,721.83	0.00	1,719,721.83
REXFORD INDL RLTY INC COM CUSIP : 76169C100							
50,800.000	38.66	21,209.00	1,963,928.00	2,546,162.58	-582,234.58	0.00	-582,234.58
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP : 770700102							
23,574.000	37.26	0.00	878,367.24	777,479.14	100,888.10	0.00	100,888.10

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	
<i>Equities</i>								
Common stock								
United States - USD								
SAIA INC COM STK CUSIP : 78709Y105								
	7,873.000	455.73	0.00	3,587,962.29	2,463,983.74	1,123,978.55	0.00	1,123,978.55
SAMSARA INC CL A CL A CUSIP : 79589L106								
	10,170.000	43.69	0.00	444,327.30	373,241.29	71,086.01	0.00	71,086.01
SHIFT4 PMTS INC CL A CL A CUSIP : 82452J109								
	42,018.000	103.78	0.00	4,360,628.04	2,924,708.94	1,435,919.10	0.00	1,435,919.10
SIMON PROPERTY GROUP INC COM CUSIP : 828806109 SPG								
	23,810.000	172.21	0.00	4,100,320.10	2,687,904.89	1,412,415.21	0.00	1,412,415.21
SITEONE LANDSCAPE SUPPLY INC COM CUSIP : 82982L103								
	12,202.000	131.77	0.00	1,607,857.54	1,926,135.59	-318,278.05	0.00	-318,278.05
SNOWFLAKE INC CL A CL A SEDOL : BN134B7								
	560.000	154.41	0.00	86,469.60	80,981.54	5,488.06	0.00	5,488.06
STRYKER CORP CUSIP : 863667101 SYK								
	8,400.000	360.05	7,056.00	3,024,420.00	1,418,089.86	1,606,330.14	0.00	1,606,330.14
SUN COMMUNITIES INC COM CUSIP : 866674104								
	20,170.000	122.97	18,959.80	2,480,304.90	2,790,180.33	-309,875.43	0.00	-309,875.43
SUNSTONE HOTEL INVS INC NEW COM CUSIP : 867892101								
	24,760.000	11.84	2,228.40	293,158.40	254,752.26	38,406.14	0.00	38,406.14

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	
<i>Equities</i>								
Common stock								
United States - USD								
SYNOPSIS INC COM CUSIP : 871607107								
SNPS								
	2,375.000	485.36	0.00	1,152,730.00	492,841.88	659,888.12	0.00	659,888.12
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP : 874054109								
TTWO								
	3,327.000	184.08	0.00	612,434.16	450,681.16	161,753.00	0.00	161,753.00
TEXAS INSTRUMENTS INC COM CUSIP : 882508104								
TXN								
	13,900.000	187.51	0.00	2,606,389.00	1,873,393.91	732,995.09	0.00	732,995.09
THE TRADE DESK INC COM CL A COM CL A SEDOL : BD8FDD1								
	875.000	117.53	0.00	102,838.75	108,438.58	-5,599.83	0.00	-5,599.83
TJX COS INC COM NEW CUSIP : 872540109								
TJX								
	24,000.000	120.81	0.00	2,899,440.00	707,751.34	2,191,688.66	0.00	2,191,688.66
TORO CO COM CUSIP : 891092108								
	13,700.000	80.10	5,206.00	1,097,370.00	616,075.89	481,294.11	0.00	481,294.11
TRACTOR SUPPLY CO COM CUSIP : 892356106								
TSCO								
	33,500.000	53.06	0.00	1,777,510.00	1,596,891.28	180,618.72	0.00	180,618.72
TRADEWEB MKTS INC CL A CL A CUSIP : 892672106								
	11,376.000	130.92	0.00	1,489,345.92	633,085.43	856,260.49	0.00	856,260.49
TREX CO INC COM CUSIP : 89531P105								
	40,502.000	69.03	0.00	2,795,853.06	1,906,107.10	889,745.96	0.00	889,745.96

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Investment Mgr ID					Market	Translation	
Shares/PAR value							
Equities							
Common stock							
United States - USD							
TWIST BIOSCIENCE CORP COM CUSIP : 90184D100							
18,905.000	46.47	0.00	878,515.35	664,146.42	214,368.93	0.00	214,368.93
TYLER TECHNOLOGIES INC COM STK CUSIP : 902252105							
4,715.000	576.64	0.00	2,718,857.60	1,773,188.16	945,669.44	0.00	945,669.44
UDR INC COM STK CUSIP : 902653104							
112,130.000	43.41	0.00	4,867,563.30	4,382,556.27	485,007.03	0.00	485,007.03
US FOODS HLDG CORP COM CUSIP : 912008109							
12,817.000	67.46	0.00	864,634.82	881,019.93	-16,385.11	0.00	-16,385.11
VALVOLINE INC COM CUSIP : 92047W101							
63,097.000	36.18	0.00	2,282,849.46	1,901,874.72	380,974.74	0.00	380,974.74
VEEVA SYS INC CL A COM CL A COM CUSIP : 922475108							
4,114.000	210.25	0.00	864,968.50	484,553.03	380,415.47	0.00	380,415.47
VENTAS INC REIT CUSIP : 92276F100							
78,130.000	58.89	34,699.50	4,601,075.70	4,064,598.65	536,477.05	0.00	536,477.05
VERACYTE INC COM CUSIP : 92337F107							
17,216.000	39.60	0.00	681,753.60	585,937.53	95,816.07	0.00	95,816.07
VERISK ANALYTICS INC COM USD0.001 CUSIP : 92345Y106							
2,747.000	275.43	0.00	756,606.21	532,075.99	224,530.22	0.00	224,530.22

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
VERTEX PHARMACEUTICALS INC COM CUSIP : 92532F100							
	4,750.000	402.70	0.00	1,912,825.00	1,948,988.48	-36,163.48	0.00
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP : 92537N108							
	3,280.000	113.61	0.00	372,640.80	208,091.09	164,549.71	0.00
VICI PPTYS INC COM CUSIP : 925652109							
	124,280.000	29.21	53,751.10	3,630,218.80	3,868,038.78	-237,819.98	0.00
VISA INC COM CL A STK CUSIP : 92826C839							
V	8,800.000	316.04	0.00	2,781,152.00	2,170,875.63	610,276.37	0.00
VORNADO RLTY TR COM CUSIP : 929042109							
	25,440.000	42.04	0.00	1,069,497.60	797,554.83	271,942.77	0.00
WABTEC CORP COM CUSIP : 929740108							
	3,951.000	189.59	0.00	749,070.09	559,592.23	189,477.86	0.00
WASTE CONNECTIONS INC COM SEDOL : BYVG1F6							
	512.000	171.58	0.00	87,848.96	92,103.52	-4,254.56	0.00
WATERS CORP COM CUSIP : 941848103							
	2,981.000	370.98	0.00	1,105,891.38	644,219.43	461,671.95	0.00
WELLTOWER INC COM REIT CUSIP : 95040Q104							
WELL	59,060.000	126.03	0.00	7,443,331.80	4,022,835.57	3,420,496.23	0.00

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Investment Mgr ID					Market	Translation	Total
Shares/PAR value							
<i>Equities</i>							
Common stock							
United States - USD							
WEST PHARMACEUTICAL SVCS INC COM CUSIP : 955306105							
WST							
18,605.000	327.56	0.00	6,094,253.80	5,465,474.00	628,779.80	0.00	628,779.80
WINGSTOP INC COM CUSIP : 974155103							
1,539.000	284.20	0.00	437,383.80	324,483.87	112,899.93	0.00	112,899.93
WORKDAY INC CL A COM USD0.001 SEDOL : B8K6ZD1							
440.000	258.03	0.00	113,533.20	80,717.65	32,815.55	0.00	32,815.55
XPEL INC COM CUSIP : 98379L100							
24,794.000	39.94	0.00	990,272.36	1,638,058.21	-647,785.85	0.00	-647,785.85
XYLEM INC COM CUSIP : 98419M100							
9,915.000	116.02	0.00	1,150,338.30	1,173,961.42	-23,623.12	0.00	-23,623.12
YETI HLDGS INC COM CUSIP : 98585X104							
27,557.000	38.51	0.00	1,061,220.07	998,970.50	62,249.57	0.00	62,249.57
ZSCALER INC COM CUSIP : 98980G102							
4,991.000	180.41	0.00	900,426.31	724,120.82	176,305.49	0.00	176,305.49
Total USD		560,786.76	384,475,869.29	274,326,691.85	110,149,177.44	0.00	110,149,177.44
Total United States		560,786.76	384,475,869.29	274,326,691.85	110,149,177.44	0.00	110,149,177.44
Total Common Stock							
5,017,135.000		560,786.76	399,147,629.68	281,851,407.26	117,296,222.42	0.00	117,296,222.42

Funds - common stock

Emerging Markets Region - USD

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Equities

Funds - common stock

Emerging Markets Region - USD

MFO VANGUARD INTL EQUITY INDEX FUND INC EMERGING MARKETS STO CUSIP : 922042650

1,532,369.420	93.00	0.00	142,510,356.06	133,984,076.54	8,526,279.52	0.00	8,526,279.52
Total USD		0.00	142,510,356.06	133,984,076.54	8,526,279.52	0.00	8,526,279.52
Total Emerging Markets Region		0.00	142,510,356.06	133,984,076.54	8,526,279.52	0.00	8,526,279.52

Global Region - USD

CF ARROWSTREET GLOBAL EQUITY-ALPHA EXTENSION FUND A SUB FUND CUSIP : 1BB999A13

556,405.930	775.16454	0.00	431,306,146.78	175,264,418.08	256,041,728.70	0.00	256,041,728.70

CF JOHCM EMERGING MARKETS CIT FUND CLASS I CUSIP : 15T999F87

4,400,000.000	12.33	0.00	54,252,000.00	44,000,000.00	10,252,000.00	0.00	10,252,000.00

CF MARATHON- LONDON GLOBAL FUND CUSIP : 3Q1999E07

561,446.650	202.3599	0.00	113,614,287.95	112,894,850.33	719,437.62	0.00	719,437.62
Total USD		0.00	599,172,434.73	332,159,268.41	267,013,166.32	0.00	267,013,166.32
Total Global Region		0.00	599,172,434.73	332,159,268.41	267,013,166.32	0.00	267,013,166.32

United States - USD

CF ABERDEEN EMERGING MARKETS EQUITY FUND CUSIP : 57999BT99

1,481,923.960	76.90	0.00	113,959,952.52	132,668,994.71	-18,709,042.19	0.00	-18,709,042.19

CF GQG PARTNERS GBL EQUITY CIT CL G CUSIP : 993033026

14,019,931.100	17.20	0.00	241,142,814.92	140,199,311.03	100,943,503.89	0.00	100,943,503.89

MFO DFA US L/C VALUEPORTFOLIO CUSIP : 233203827

DFA5035							
3,659,301.750	49.29	0.00	180,366,983.26	150,407,251.92	29,959,731.34	0.00	29,959,731.34

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Equities

Funds - common stock

United States - USD

MFO GMO IZE13 TR BENCHMARK FREE F CUSIP : 362013161

6,721,793.790	18.55	0.00	124,689,274.80	131,322,139.57	-6,632,864.77	0.00	-6,632,864.77
Total USD		0.00	660,159,025.50	554,597,697.23	105,561,328.27	0.00	105,561,328.27
Total United States		0.00	660,159,025.50	554,597,697.23	105,561,328.27	0.00	105,561,328.27
Total Funds - Common Stock							
32,933,172.600		0.00	1,401,841,816.29	1,020,741,042.18	381,100,774.11	0.00	381,100,774.11

Equity derivatives - futures

Canada - CAD

FUT MAR 25 ME S&P CAN 60 CUSIP : 999599GH0

25.000	1,485.10	0.00	5,163,051.04	5,345,123.39	-125,505.49	-56,566.86	-182,072.35
Total CAD		0.00	5,163,051.04	5,345,123.39	-125,505.49	-56,566.86	-182,072.35
Total Canada		0.00	5,163,051.04	5,345,123.39	-125,505.49	-56,566.86	-182,072.35

International Region - USD

FUT MAR 25 ICUS MSCI EAF CUSIP : 999599GH0

347.000	2,267.50	0.00	39,341,125.00	40,593,600.00	-1,252,475.00	0.00	-1,252,475.00
Total USD		0.00	39,341,125.00	40,593,600.00	-1,252,475.00	0.00	-1,252,475.00
Total International Region		0.00	39,341,125.00	40,593,600.00	-1,252,475.00	0.00	-1,252,475.00

United States - USD

FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0

234.000	5,935.75	0.00	69,448,275.00	71,718,357.50	-2,270,082.50	0.00	-2,270,082.50

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Equity derivatives - futures							
Total USD			0.00	69,448,275.00	71,718,357.50	-2,270,082.50	0.00
Total United States			0.00	69,448,275.00	71,718,357.50	-2,270,082.50	0.00
Total Equity Derivatives - Futures			0.00	113,952,451.04	117,657,080.89	-3,648,062.99	-56,566.86
606.000							-3,704,629.85
Funds - equities etf							
United States - USD							
ISHARES CORE S P 500 ETF SEDOL : 2593025							
70,845.000		588.68	0.00	41,705,034.60	29,371,697.81	12,333,336.79	0.00
12,333,336.79							12,333,336.79
MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P SEDOL : 2840215							
23,547.000		586.08	46,282.76	13,800,425.76	7,179,354.55	6,621,071.21	0.00
6,621,071.21							6,621,071.21
MFC VANGUARD SPECIALIZED FUNDS DIVIDAPPRECIATION ETF SHS CUSIP : 921908844							
1,175,628.000		195.83	0.00	230,223,231.24	82,448,143.25	147,775,087.99	0.00
147,775,087.99							147,775,087.99
Total USD			46,282.76	285,728,691.60	118,999,195.61	166,729,495.99	0.00
166,729,495.99							166,729,495.99
Total United States			46,282.76	285,728,691.60	118,999,195.61	166,729,495.99	0.00
166,729,495.99							166,729,495.99
Total Funds - Equities ETF			46,282.76	285,728,691.60	118,999,195.61	166,729,495.99	0.00
1,270,020.000							166,729,495.99
Total Equities							
39,220,933.600			607,069.52	2,200,670,588.61	1,539,248,725.94	661,478,429.53	-56,566.86
661,421,862.67							661,421,862.67

Fixed Income

Government bonds

Accounting Statements

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL : BSLSLK5							
4,765,000.000		90.59375		74,242.71		4,316,792.19	4,739,369.75
Issue Date: 15 Aug 24	Rate: 4.125%	Yield to Maturity: 4.874%		Maturity Date: 15 Aug 44		-422,577.56	0.00
							-422,577.56
UNITED STATES OF AMER TREAS BONDS 2.5%02-15-2045 SEDOL : BVVT273							
250,000.000		69.464844		2,360.73		173,662.11	177,042.97
Issue Date: 15 Feb 15	Rate: 2.50%	Yield to Maturity: 4.904%		Maturity Date: 15 Feb 45		-3,380.86	0.00
							-3,380.86
UNITED STATES OF AMER TREAS BONDS 4.0%11-15-2042 CUSIP : 912810TM0							
680,000.000		90.074219		3,531.49		612,504.69	694,776.96
Issue Date: 15 Nov 22	Rate: 4.00%	Yield to Maturity: 4.835%		Maturity Date: 15 Nov 42		-82,272.27	0.00
							-82,272.27
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6							
2,025,000.000		91.382812		32,507.30		1,850,501.94	1,968,824.99
Issue Date: 15 Feb 24	Rate: 4.25%	Yield to Maturity: 4.802%		Maturity Date: 15 Feb 54		-118,323.05	0.00
							-118,323.05
UNITED STATES OF AMER TREAS BONDS 4.5%11-15-2054 CUSIP : 912810UE6							
16,040,000.000		95.515625		93,714.37		15,320,706.25	15,954,906.68
Issue Date: 15 Nov 24	Rate: 4.50%	Yield to Maturity: 4.783%		Maturity Date: 15 Nov 54		-634,200.43	0.00
							-634,200.43
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP : 912810TL2							
1,380,000.000		87.253906		7,166.85		1,204,103.90	1,447,238.20
Issue Date: 15 Nov 22	Rate: 4.00%	Yield to Maturity: 4.837%		Maturity Date: 15 Nov 52		-243,134.30	0.00
							-243,134.30
UNITED STATES OF AMER TREAS NOTES 3.5% 01-31-2030 CUSIP : 91282CGJ4							
1,280,000.000		95.925781		18,747.82		1,227,850.00	1,223,794.15
Issue Date: 31 Jan 23	Rate: 3.50%	Yield to Maturity: 4.402%		Maturity Date: 31 Jan 30		4,055.85	0.00
							4,055.85

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
<i>Fixed Income</i>										
Government bonds										
United States - USD										
UNITED STATES OF AMER TREAS NOTES 4.0%07-31-2029 CUSIP : 91282CLC3										
4,360,000.000		98.402344			72,982.61	4,290,342.20	4,452,814.06	-162,471.86	0.00	-162,471.86
Issue Date: 31 Jul 24		Rate: 4.00%		Yield to Maturity: 4.387%		Maturity Date: 31 Jul 29				
UNITED STATES OF AMER TREAS NOTES 4.0%07-31-2031 CUSIP : 91282CLD1										
1,930,000.000		98.00			33,316.10	1,891,400.00	1,971,960.93	-80,560.93	0.00	-80,560.93
Issue Date: 31 Jul 24		Rate: 4.125%		Yield to Maturity: 4.478%		Maturity Date: 31 Jul 31				
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SEDOL : BSZ7PN9										
1,198,000.000		98.835938			8,463.77	1,184,054.54	1,190,788.21	-6,733.67	0.00	-6,733.67
Issue Date: 31 Oct 24		Rate: 4.125%		Yield to Maturity: 4.394%		Maturity Date: 31 Oct 29				
UNITED STATES OF AMER TREAS NOTES 4.25%11-15-2034 SEDOL : BTKW387										
22,605,000.000		97.421875			124,963.50	22,022,214.84	22,444,849.22	-422,634.38	0.00	-422,634.38
Issue Date: 15 Nov 24		Rate: 4.25%		Yield to Maturity: 4.577%		Maturity Date: 15 Nov 34				
UNITED STATES OF AMER TREAS NOTES 4.25%12-31-2026 SEDOL : BS60BJ5										
32,940,000.000		100.00			3,867.27	32,940,000.00	32,895,583.60	44,416.40	0.00	44,416.40
Issue Date: 31 Dec 24		Rate: 4.25%		Yield to Maturity: 4.249%		Maturity Date: 31 Dec 26				
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3										
1,030,000.000		98.484375			5,850.65	1,014,389.06	1,043,613.70	-29,224.64	0.00	-29,224.64
Issue Date: 15 May 24		Rate: 4.375%		Yield to Maturity: 4.575%		Maturity Date: 15 May 34				
UNITED STATES TREAS BDS 1.25% DUE05-15-2050 SEDOL : BMHCRG7										
100,000.000		47.50			162.29	47,500.00	48,187.50	-687.50	0.00	-687.50
Issue Date: 15 May 20		Rate: 1.25%		Yield to Maturity: 4.88%		Maturity Date: 15 May 50				

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Government bonds****United States - USD**

UNITED STATES TREAS BDS 1.875% DUE02-15-2041 REG SEDOL : BMT9GQ9

9,416,000.000

67.070312

66,686.01

6,315,340.58

6,366,213.90

-50,873.32

0.00

-50,873.32

Issue Date: 15 Feb 21 Rate: 1.875% Yield to Maturity: 4.839% Maturity Date: 15 Feb 41

UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL : BPBMD5

525,000.000

67.222656

1,363.26

352,918.94

355,605.47

-2,686.53

0.00

-2,686.53

Issue Date: 15 Nov 21 Rate: 2.00% Yield to Maturity: 4.871% Maturity Date: 15 Nov 41

UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL : BTPH0B9

19,065,000.000

97.0625

114,482.17

18,504,965.63

19,357,617.81

-852,652.18

0.00

-852,652.18

Issue Date: 15 Nov 24 Rate: 4.625% Yield to Maturity: 4.856% Maturity Date: 15 Nov 44

UNITED STATES TREAS BDS DTD 08/15/20201.375% 08-15-2050 SEDOL : BMDNWD6

2,450,000.000

48.855469

12,724.36

1,196,958.99

1,209,044.92

-12,085.93

0.00

-12,085.93

Issue Date: 15 Aug 20 Rate: 1.375% Yield to Maturity: 4.901% Maturity Date: 15 Aug 50

UNITED STATES TREAS BDS DTD 11/15/20201.625% 11-15-2050 SEDOL : BN7JWV5

2,150,000.000

52.238281

4,536.08

1,123,123.04

1,134,658.20

-11,535.16

0.00

-11,535.16

Issue Date: 15 Nov 20 Rate: 1.625% Yield to Maturity: 4.902% Maturity Date: 15 Nov 50

UNITED STATES TREAS BDS WIT 1 7/808/15/41 1.75% DUE 0 SEDOL : BLDBLR0

100,000.000

64.832031

661.01

64,832.03

66,679.69

-1,847.66

0.00

-1,847.66

Issue Date: 15 Aug 21 Rate: 1.75% Yield to Maturity: 4.857% Maturity Date: 15 Aug 41

UNITED STATES TREAS NTS 3.5% 09-30-2029 SEDOL : BSNR6M7

1,296,000.000

96.207031

11,589.23

1,246,843.12

1,271,166.26

-24,323.14

0.00

-24,323.14

Issue Date: 30 Sep 24 Rate: 3.50% Yield to Maturity: 4.393% Maturity Date: 30 Sep 29

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Government bonds****United States - USD**

UNITED STATES TREAS NTS 4.0%12-15-2027 SEDOL : BQT5PT1

26,150,000.000

99.21875

48,851.65

25,945,703.13

26,078,680.38

-132,977.25

0.00

-132,977.25

Issue Date: 15 Dec 24 Rate: 4.00% Yield to Maturity: 4.283% Maturity Date: 15 Dec 27

UNITED STATES TREAS NTS 4.25% 11-30-2026 SEDOL : BTG00T5

8,365,000.000

99.972656

31,253.85

8,362,712.67

8,370,344.08

-7,631.41

0.00

-7,631.41

Issue Date: 30 Nov 24 Rate: 4.25% Yield to Maturity: 4.263% Maturity Date: 30 Nov 26

UNITED STATES TREAS NTS DTD 02/15/20233.5% 02-15-2033 CUSIP : 91282CGM7

1,945,000.000

93.035156

25,713.11

1,809,533.78

1,921,881.06

-112,347.28

0.00

-112,347.28

Issue Date: 15 Feb 23 Rate: 3.50% Yield to Maturity: 4.533% Maturity Date: 15 Feb 33

UNITED STATES TREAS NTS DTD 09/30/20234.625% 09-30-2030 SEDOL : BMX7M83

3,407,000.000

100.917969

40,259.22

3,438,275.21

3,415,268.59

23,006.62

0.00

23,006.62

Issue Date: 30 Sep 23 Rate: 4.625% Yield to Maturity: 4.441% Maturity Date: 30 Sep 30

UNITED STS TREAS NTS DTD.875% 11-15-2030 SEDOL : BN7JW73

18,300,000.000

81.808594

20,789.71

14,970,972.70

14,722,433.59

248,539.11

0.00

248,539.11

Issue Date: 15 Nov 20 Rate: 0.875% Yield to Maturity: 4.426% Maturity Date: 15 Nov 30

US TREASURY N/B 3.625% 08-31-2029 SEDOL : BRBKHZ1

105,000.000

96.8125

1,293.28

101,653.13

104,786.72

-3,133.59

0.00

-3,133.59

Issue Date: 31 Aug 24 Rate: 3.625% Yield to Maturity: 4.387% Maturity Date: 31 Aug 29

US TREASURY N/B 4.125% 11-30-2029 SEDOL : BTG00V7

14,409,000.000

98.851562

52,252.42

14,243,521.57

14,375,856.62

-132,335.05

0.00

-132,335.05

Issue Date: 30 Nov 24 Rate: 4.125% Yield to Maturity: 4.386% Maturity Date: 30 Nov 29

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Fixed Income

Government bonds

United States - USD

UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL : BS60BM8

59,578,000.000	99.9375	7,200.39	59,540,763.76	59,415,422.48	125,341.28	0.00	125,341.28
Issue Date: 31 Dec 24 Rate: 4.375% Yield to Maturity: 4.389% Maturity Date: 31 Dec 29							
Total USD		921,533.21	245,314,140.00	248,419,410.69	-3,105,270.69	0.00	-3,105,270.69
Total United States		921,533.21	245,314,140.00	248,419,410.69	-3,105,270.69	0.00	-3,105,270.69
Total Government Bonds							
257,844,000.000		921,533.21	245,314,140.00	248,419,410.69	-3,105,270.69	0.00	-3,105,270.69

Funds - government bond

United States - USD

MFO VANGUARD FXD INC SECS FD INCINFLATION-PROTECTED CUSIP : 922031745
1190

2,785,733.890	9.17	0.00	25,545,179.77	26,508,858.45	-963,678.68	0.00	-963,678.68
Issue Date: 27 Jun 08							
Total USD		0.00	25,545,179.77	26,508,858.45	-963,678.68	0.00	-963,678.68
Total United States		0.00	25,545,179.77	26,508,858.45	-963,678.68	0.00	-963,678.68
Total Funds - Government Bond							
2,785,733.890		0.00	25,545,179.77	26,508,858.45	-963,678.68	0.00	-963,678.68

Government agencies

Mexico - USD

PETROLEOS MEXICANOS FIXED 6.35%02-12-2048 CUSIP : 71654QCL4

55,000.000	65.701351	1,348.49	36,135.74	33,966.25	2,169.49	0.00	2,169.49
Issue Date: 12 Aug 18 Rate: 6.35% Yield to Maturity: 10.251% Maturity Date: 12 Feb 48							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Government agencies							
Total USD			1,348.49	36,135.74	33,966.25	2,169.49	0.00
Total Mexico			1,348.49	36,135.74	33,966.25	2,169.49	0.00
Total Government Agencies							
55,000.000			1,348.49	36,135.74	33,966.25	2,169.49	0.00
Funds - government agencies							
United States - USD							
CF BRANDYWINE GLOBAL OPP FXD INC -GLOBAL INV MGMT TR F CUSIP : 125485PP1							
4,846,742.040		42.8435	0.00	207,651,392.59	156,225,508.22	51,425,884.37	0.00
Total USD			0.00	207,651,392.59	156,225,508.22	51,425,884.37	0.00
Total United States			0.00	207,651,392.59	156,225,508.22	51,425,884.37	0.00
Total Funds - Government Agencies							
4,846,742.040			0.00	207,651,392.59	156,225,508.22	51,425,884.37	0.00
Municipal/provincial bonds							
United States - USD							
CALIFORNIA HEALTH FACS FING AUTH REV 3%08-15-2051 BEO SEDOL : BNRRN83							
185,000.000		79.93126	2,096.67	147,872.83	138,962.75	8,910.08	0.00
Issue Date: 01 Dec 21 Rate: 3.00% Call Date: 15 Aug 31 Call Price: 100.00 Yield to Maturity: 4.299% Maturity Date: 15 Aug 51							
NEW YORK N Y CITY TRANSITIONAL FIN AUTHREV 5.13% 02-01-2035 CUSIP : 64971X6R4							
413,000.000		98.95387	8,827.88	408,679.48	413,161.07	-4,481.59	0.00
Issue Date: 23 Mar 23 Rate: 5.13% Call Date: 01 Feb 33 Call Price: 100.00 Yield to Maturity: 5.264% Maturity Date: 01 Feb 35							
NEW YORK N Y CITY TRANSITIONAL FIN AUTHREV 5.15% 02-01-2036 CUSIP : 64971X6S2							
413,000.000		98.39861	8,862.29	406,386.26	412,045.97	-5,659.71	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Municipal/provincial bonds

United States - USD

Issue Date: 23 Mar 23 Rate: 5.15% Call Date: 01 Feb 33 Call Price: 100.00 Yield to Maturity: 5.342% Maturity Date: 01 Feb 36

NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-203 SEDOL : B4XB7Y0

325,000.000	99.09092	5,061.28	322,045.49	385,102.25	-63,056.76	0.00	-63,056.76

Issue Date: 14 Oct 10 Rate: 5.289% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.529% Maturity Date: 15 Mar 33

OKLAHOMA DEV FIN AUTH REV 3.877%05-01-2037 BEO TAXAB SEDOL : BP6KN32

200,378.320	95.52906	1,294.78	191,419.53	200,378.32	-8,958.79	0.00	-8,958.79

Issue Date: 25 Aug 22 Rate: 3.877% Yield to Maturity: 5.106% Maturity Date: 01 May 37

OKLAHOMA DEV FIN AUTH REV 4.135%12-01-2033 BEO TAXAB CUSIP : 6789084F8

239,289.650	96.78131	824.55	231,587.66	239,289.65	-7,701.99	0.00	-7,701.99

Issue Date: 07 Sep 22 Rate: 4.135% Yield to Maturity: 5.039% Maturity Date: 01 Dec 33

OKLAHOMA DEV FIN AUTH REV 4.285%02-01-2034 BEO TAXAB CUSIP : 6789083Z5

90,069.060	97.28469	1,608.11	87,623.41	90,069.06	-2,445.65	0.00	-2,445.65

Issue Date: 20 Jul 22 Rate: 4.285% Yield to Maturity: 5.052% Maturity Date: 01 Feb 34

TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 SEDOL : BN7KRL3

92,690.570	100.20985	1,182.27	92,885.08	92,690.57	194.51	0.00	194.51

Issue Date: 01 Sep 23 Rate: 5.102% Yield to Maturity: 5.046% Maturity Date: 01 Apr 35

UNIVERSITY CALIF REVS 3.931% 05-15-2045BEO TAXABLE SEDOL : BWDP6Z2

575,000.000	89.36324	2,888.19	513,838.63	575,000.00	-61,161.37	0.00	-61,161.37

Issue Date: 25 Mar 15 Rate: 3.931% Yield to Maturity: 5.376% Maturity Date: 15 May 45

Total USD		32,646.02	2,402,338.37	2,546,699.64	-144,361.27	0.00	-144,361.27

Total United States		32,646.02	2,402,338.37	2,546,699.64	-144,361.27	0.00	-144,361.27

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Fixed Income

Total Municipal/Provincial Bonds							
2,533,427.600		32,646.02	2,402,338.37	2,546,699.64	-144,361.27	0.00	-144,361.27

Corporate bonds

Brazil - USD

PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL : BKX5BP3

600,000.000	97.90332	12,566.67	587,419.92	617,958.00	-30,538.08	0.00	-30,538.08
Issue Date: 17 Mar 14 Rate: 7.25% Yield to Maturity: 7.455% Maturity Date: 17 Mar 44							
Total USD		12,566.67	587,419.92	617,958.00	-30,538.08	0.00	-30,538.08
Total Brazil		12,566.67	587,419.92	617,958.00	-30,538.08	0.00	-30,538.08

Canada - USD

PVTPL CONSTELLATION SOFTWARE INC 5.158%02-16-2029 CUSIP : 21037XAC4

480,000.000	100.458149	9,284.40	482,199.12	480,000.00	2,199.12	0.00	2,199.12
Issue Date: 16 Feb 24 Rate: 5.158% Call Date: 16 Jan 29 Call Price: 100.00 Yield to Maturity: 5.032% Maturity Date: 16 Feb 29							

PVTPL OPEN TEXT CORP 6.9% DUE12-01-2027/12-01-202 CUSIP : 683715AF3

445,000.000	103.327	2,558.75	459,805.15	463,356.25	-3,551.10	0.00	-3,551.10
Issue Date: 01 Dec 22 Rate: 6.90% Call Date: 01 Nov 27 Call Price: 100.00 Yield to Maturity: 5.644% Maturity Date: 01 Dec 27							

TRANSCANADA 4.625% DUE 03-01-2034 SEDOL : BLSP672

35,000.000	93.056457	539.58	32,569.76	31,132.85	1,436.91	0.00	1,436.91
Issue Date: 28 Feb 14 Rate: 4.625% Call Date: 01 Dec 33 Call Price: 100.00 Yield to Maturity: 5.603% Maturity Date: 01 Mar 34							
Total USD		12,382.73	974,574.03	974,489.10	84.93	0.00	84.93
Total Canada		12,382.73	974,574.03	974,489.10	84.93	0.00	84.93

Germany - USD

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Corporate bonds								
Germany - USD								
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP : 07274NAL7								
200,000.000		96.158677		388.89	192,317.35	206,085.05	-13,767.70	-13,767.70
Issue Date: 25 Jun 18 Rate: 4.375% Call Date: 15 Sep 28 Call Price: 100.00 Yield to Maturity: 5.467% Maturity Date: 15 Dec 28								
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL : BD103H7								
240,000.000		78.018376		195.00	187,244.10	249,774.36	-62,530.26	-62,530.26
Issue Date: 25 Jun 18 Rate: 4.875% Call Date: 25 Dec 47 Call Price: 100.00 Yield to Maturity: 6.754% Maturity Date: 25 Jun 48								
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL : BYZMHJ6								
105,000.000		83.315568		80.94	87,481.35	114,598.05	-27,116.70	-27,116.70
Issue Date: 25 Jun 18 Rate: 4.625% Call Date: 25 Dec 37 Call Price: 100.00 Yield to Maturity: 6.501% Maturity Date: 25 Jun 38								
PVTPL BAYER US FIN II LLC4.25% 12-15-2025 CUSIP : 07274NAJ2								
220,000.000		99.327203		415.56	218,519.85	249,556.45	-31,036.60	-31,036.60
Issue Date: 25 Jun 18 Rate: 4.25% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 4.977% Maturity Date: 15 Dec 25								
PVTPL BAYER US FIN II LLC 4.4% DUE07-15-2044 BEO SEDOL : BYVPTT3								
200,000.000		75.012098		4,057.78	150,024.20	160,444.00	-10,419.80	-10,419.80
Issue Date: 15 Jul 18 Rate: 4.40% Call Date: 15 Jan 44 Call Price: 100.00 Yield to Maturity: 6.714% Maturity Date: 15 Jul 44								
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP : 07274EAL7								
330,000.000		101.719295		2,383.33	335,673.67	329,138.70	6,534.97	6,534.97
Issue Date: 21 Nov 23 Rate: 6.50% Call Date: 21 Aug 33 Call Price: 100.00 Yield to Maturity: 6.243% Maturity Date: 21 Nov 33								
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL : BLFDKP5								
500,000.000		100.979896		3,819.44	504,899.48	508,965.00	-4,065.52	-4,065.52
Issue Date: 21 Nov 23 Rate: 6.875% Call Date: 21 May 53 Call Price: 100.00 Yield to Maturity: 6.796% Maturity Date: 21 Nov 53								

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
Germany - USD							
PVTPL FRESENIUS MED CARE US FIN III INCGTD NT 1.875% DUE 12 SEDOL : BN6NQK5							
310,000.000		94.045349		484.38		291,540.58	
					308,574.00	-17,033.42	0.00
Issue Date: 18 May 21 Rate: 1.875% Call Date: 01 Nov 26 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 01 Dec 26							
Total USD				11,825.32		1,967,700.58	
					2,127,135.61	-159,435.03	0.00
Total Germany				11,825.32		1,967,700.58	
					2,127,135.61	-159,435.03	0.00
Hong Kong - USD							
DEFAULTED ASIA ALUMIMUM HLDGS LTD SR NT144A 8.0% 12-23-2011 CUSIP : 04519DAA5							
110,000.000		0.025		0.00		27.50	
					112,805.00	-112,777.50	0.00
Issue Date: 23 Dec 04 Maturity Date: 31 Dec 40							
Total USD				0.00		27.50	
					112,805.00	-112,777.50	0.00
Total Hong Kong				0.00		112,805.00	
					112,805.00	-112,777.50	0.00
Ireland - USD							
AERCAP IRELAND CAP / GLOBA3.3% DUE 01-30-2032 SEDOL : BNWV1V3							
55,000.000		87.151411		761.29		47,933.28	
					51,166.09	-3,232.81	0.00
Issue Date: 29 Oct 21 Rate: 3.30% Call Date: 30 Oct 31 Call Price: 100.00 Yield to Maturity: 5.516% Maturity Date: 30 Jan 32							
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL : BF0QCP1							
700,000.000		99.943785		11,297.22		699,606.50	
					731,276.00	-31,669.50	0.00
Rate: 3.50% Yield to Maturity: 4.945% Maturity Date: 15 Jan 25							
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP : 05401AAH4							
340,000.000		99.671737		3,692.78		338,883.91	
					339,742.40	-858.49	0.00
Rate: 2.875% Yield to Maturity: 5.582% Maturity Date: 15 Feb 25							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****Ireland - USD**

PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP : 05401AAR2

1,003,000.000	92.718872	3,028.61	929,970.29	896,208.87	33,761.42	0.00	33,761.42
Issue Date: 18 Aug 21 Rate: 2.528% Call Date: 18 Oct 27 Call Price: 100.00 Yield to Maturity: 5.285% Maturity Date: 18 Nov 27							

Total USD	18,779.90	2,016,393.98	2,018,393.36	-1,999.38	0.00	-1,999.38

Total Ireland	18,779.90	2,016,393.98	2,018,393.36	-1,999.38	0.00	-1,999.38

Switzerland - EUR

UBS GROUP AG 2.125%13/10/2026 SEDOL : BNHSZ46

100,000.000	99.386125	482.29	102,914.34	97,607.66	9,072.15	-3,765.47	5,306.68
Issue Date: 24 Mar 22 Rate: 2.125% Call Date: 13 Oct 25 Call Price: 100.00 Yield to Maturity: 2.478% Maturity Date: 13 Oct 26							

Total EUR	482.29	102,914.34	97,607.66	9,072.15	-3,765.47	5,306.68

Total Switzerland	482.29	102,914.34	97,607.66	9,072.15	-3,765.47	5,306.68

United Kingdom - USD

B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL : BJSFMZ8

40,000.000	81.066742	607.97	32,426.70	30,227.20	2,199.50	0.00	2,199.50
Issue Date: 06 Sep 19 Rate: 4.758% Call Date: 06 Mar 49 Call Price: 100.00 Yield to Maturity: 6.276% Maturity Date: 06 Sep 49							

B A T CAP CORP FIXED 3.557% DUE08-15-2027 SEDOL : BLR99M1

32,000.000	96.749205	430.00	30,959.75	35,656.64	-4,696.89	0.00	-4,696.89
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 4.891% Maturity Date: 15 Aug 27							

B A T CAP CORP NT 5.65% 03-16-2052 SEDOL : BNNMNV5

185,000.000	91.686331	3,048.65	169,619.71	178,530.55	-8,910.84	0.00	-8,910.84
Issue Date: 16 Mar 22 Rate: 5.65% Call Date: 16 Sep 51 Call Price: 100.00 Yield to Maturity: 6.291% Maturity Date: 16 Mar 52							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****United Kingdom - USD**

HSBC HLDGS PLC FLTG RT 2.013% DUE09-22-2028 SEDOL : BMG6Z11

530,000.000

92.215114

2,933.95

488,740.10

507,796.37

-19,056.27

0.00

-19,056.27

Issue Date: 22 Sep 20 Rate: 2.013% Call Date: 22 Sep 27 Call Price: 100.00 Yield to Maturity: 4.296% Maturity Date: 22 Sep 28

PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP : 45262BAC7

20,000.000

94.490258

333.68

18,898.05

17,543.20

1,354.85

0.00

1,354.85

Issue Date: 26 Jul 19 Rate: 3.875% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 5.246% Maturity Date: 26 Jul 29

PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT144A 6.125 DUE 07-27 CUSIP : 45262BAF0

260,000.000

102.693235

6,812.36

267,002.41

257,285.60

9,716.81

0.00

9,716.81

Issue Date: 27 Jul 22 Rate: 6.125% Call Date: 27 Jun 27 Call Price: 100.00 Yield to Maturity: 4.994% Maturity Date: 27 Jul 27

PVTPL NATIONWIDE BLDG SOC SR NON-PFDMEDIUM TE 2.972% 02- CUSIP : 63861VAF4

100,000.000

95.675292

1,114.50

95,675.29

100,000.00

-4,324.71

0.00

-4,324.71

Issue Date: 16 Feb 22 Rate: 2.972% Call Date: 16 Feb 27 Call Price: 100.00 Yield to Maturity: 4.469% Maturity Date: 16 Feb 28

SANTANDER UK GROUP HLDGS PLC 1.53%08-21-2026 SEDOL : BN15XD8

260,000.000

97.710396

1,438.38

254,047.03

261,630.20

-7,583.17

0.00

-7,583.17

Issue Date: 21 Aug 20 Rate: 1.532% Call Date: 21 Aug 25 Call Price: 100.00 Yield to Maturity: 2.973% Maturity Date: 21 Aug 26

Total USD

16,719.49

1,357,369.04

1,388,669.76

-31,300.72

0.00

-31,300.72

Total United Kingdom

16,719.49

1,357,369.04

1,388,669.76

-31,300.72

0.00

-31,300.72

United States - USD

ACUITY BRANDS LTG FIXED 2.15%12-15-2030 CUSIP : 00510RAD5

535,000.000

85.152994

511.22

455,568.52

511,052.60

-55,484.08

0.00

-55,484.08

Issue Date: 10 Nov 20 Rate: 2.15% Call Date: 15 Sep 30 Call Price: 100.00 Yield to Maturity: 5.069% Maturity Date: 15 Dec 30

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****United States - USD**

AEP TRANSM CO LLC 5.15% DUE 04-01-2034 SEDOL : BSB7641

705,000.000

98.396127

9,076.88

693,692.70

704,534.70

-10,842.00

0.00

-10,842.00

Issue Date: 13 Mar 24 Rate: 5.15% Call Date: 01 Jan 34 Call Price: 100.00 Yield to Maturity: 5.371% Maturity Date: 01 Apr 34

AIR LEASE CORP 3.25% DUE 03-01-2025 SEDOL : BF5RD67

310,000.000

99.714076

3,358.33

309,113.64

321,129.00

-12,015.36

0.00

-12,015.36

Rate: 3.25% Yield to Maturity: 4.967% Maturity Date: 01 Mar 25

AIR LEASE CORP FIXED 3% DUE 02-01-2030 SEDOL : BKV2695

150,000.000

90.297182

1,875.00

135,445.77

124,525.50

10,920.27

0.00

10,920.27

Issue Date: 14 Jan 20 Rate: 3.00% Call Date: 01 Nov 29 Call Price: 100.00 Yield to Maturity: 5.195% Maturity Date: 01 Feb 30

AIR LEASE CORP MED 5.85% DUE 12-15-2027 SEDOL : BPLKVX3

330,000.000

102.49534

858.00

338,234.62

326,577.90

11,656.72

0.00

11,656.72

Issue Date: 05 Dec 22 Rate: 5.85% Call Date: 15 Nov 27 Call Price: 100.00 Yield to Maturity: 4.931% Maturity Date: 15 Dec 27

AMEREN ILL CO 5.55% DUE 07-01-2054 CUSIP : 02361DBB5

245,000.000

98.704418

6,949.83

241,825.82

256,943.75

-15,117.93

0.00

-15,117.93

Issue Date: 27 Jun 24 Rate: 5.55% Call Date: 01 Jan 54 Call Price: 100.00 Yield to Maturity: 5.64% Maturity Date: 01 Jul 54

AMERICAN ASSETS TR L P 6.15%10-01-2034 SEDOL : BRBQF55

25,000.000

99.544128

444.17

24,886.03

24,917.75

-31.72

0.00

-31.72

Issue Date: 17 Sep 24 Rate: 6.15% Call Date: 01 Jul 34 Call Price: 100.00 Yield to Maturity: 6.211% Maturity Date: 01 Oct 34

AMERICAN HOMES 4 RENT 3.625%04-15-2032 SEDOL : BNDB2B5

307,000.000

89.461087

2,349.40

274,645.54

297,251.60

-22,606.06

0.00

-22,606.06

Issue Date: 07 Apr 22 Rate: 3.625% Call Date: 15 Jan 32 Call Price: 100.00 Yield to Maturity: 5.391% Maturity Date: 15 Apr 32

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

AMERICAN HOMES 4 RENT 4.3%04-15-2052 SEDOL : BNDB2N7

160,000.000	77.98562	1,452.44	124,776.99	124,067.20	709.79	0.00	709.79
Issue Date: 07 Apr 22 Rate: 4.30% Call Date: 15 Oct 51 Call Price: 100.00 Yield to Maturity: 5.938% Maturity Date: 15 Apr 52							

AMERICAN TOWER CORP 5.55%07-15-2033 SEDOL : BRJVM6

410,000.000	100.823341	10,492.58	413,375.70	408,565.00	4,810.70	0.00	4,810.70
Issue Date: 25 May 23 Rate: 5.55% Call Date: 15 Apr 33 Call Price: 100.00 Yield to Maturity: 5.427% Maturity Date: 15 Jul 33							

AMERICAN TOWER CORP NEW 2.3%09-15-2031 SEDOL : BPBK702

447,000.000	83.162167	3,027.18	371,734.89	329,988.81	41,746.08	0.00	41,746.08
Issue Date: 27 Sep 21 Rate: 2.30% Call Date: 15 Jun 31 Call Price: 100.00 Yield to Maturity: 5.317% Maturity Date: 15 Sep 31							

AMERN AIRLS 2015-2 3.6% DUE 03-22-2029 SEDOL : BYNVHK6

328,522.240	96.57834	3,252.37	317,281.33	339,692.00	-22,410.67	0.00	-22,410.67
Issue Date: 24 Sep 15 Rate: 3.60% Yield to Maturity: 5.061% Maturity Date: 22 Mar 29							

AMGEN INC NEW ISSUE 30YR 4.2%02-22-2052 SEDOL : BN7KZX1

50,000.000	77.336508	752.50	38,668.25	38,105.00	563.25	0.00	563.25
Issue Date: 22 Feb 22 Rate: 4.20% Call Date: 22 Aug 51 Call Price: 100.00 Yield to Maturity: 5.881% Maturity Date: 22 Feb 52							

AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL : BNR46Q3

150,000.000	73.514349	1,998.75	110,271.52	153,450.00	-43,178.48	0.00	-43,178.48
Issue Date: 28 Feb 22 Rate: 3.90% Call Date: 28 Aug 51 Call Price: 100.00 Yield to Maturity: 5.86% Maturity Date: 28 Feb 52							

APPALACHIAN PWR CO 3.3% DUE 06-01-2027 SEDOL : BYZMJS9

395,000.000	96.657229	1,086.25	381,796.05	376,344.15	5,451.90	0.00	5,451.90
Issue Date: 11 May 17 Rate: 3.30% Call Date: 01 Mar 27 Call Price: 100.00 Yield to Maturity: 4.78% Maturity Date: 01 Jun 27							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL : BXPB5R0							
600,000.000		80.85956		2,225.00		485,157.36	627,396.00
Issue Date: 18 May 15	Rate: 4.45%	Call Date: 01 Dec 44	Call Price: 100.00	Yield to Maturity: 6.101%	Maturity Date: 01 Jun 45	-142,238.64	0.00
ARES CAP CORP 5.95% 07-15-2029 CUSIP : 04010LBG7							
470,000.000		101.11665		12,894.97		475,248.26	466,226.15
Issue Date: 13 May 24	Rate: 5.95%	Call Date: 15 Jun 29	Call Price: 100.00	Yield to Maturity: 5.666%	Maturity Date: 15 Jul 29	9,022.11	0.00
ARIZONA PUB SVC CO FIXED 6.35% DUE12-15-2032 SEDOL : BQB8K26							
250,000.000		105.622798		705.56		264,057.00	264,482.50
Issue Date: 08 Nov 22	Rate: 6.35%	Call Date: 15 Sep 32	Call Price: 100.00	Yield to Maturity: 5.468%	Maturity Date: 15 Dec 32	-425.50	0.00
ASSURANT INC 2.65% 01-15-2032 CUSIP : 04621XAN8							
610,000.000		83.748354		7,453.86		510,864.96	581,147.55
Issue Date: 14 Jun 21	Rate: 2.65%	Call Date: 15 Oct 31	Call Price: 100.00	Yield to Maturity: 5.461%	Maturity Date: 15 Jan 32	-70,282.59	0.00
BANK AMER CORP 2.592% DUE04-29-2031 CUSIP : 06051GJB6							
115,000.000		88.103878		513.36		101,319.46	101,900.35
Issue Date: 29 Apr 20	Rate: 2.592%	Call Date: 29 Apr 30	Call Price: 100.00	Yield to Maturity: 4.793%	Maturity Date: 29 Apr 31	-580.89	0.00
BANK AMER CORP 3.419% 12-20-2028 SEDOL : BLPLDG1							
255,000.000		95.840077		266.40		244,392.20	243,466.35
Issue Date: 20 Dec 17	Rate: 3.419%	Call Date: 20 Dec 27	Call Price: 100.00	Yield to Maturity: 4.576%	Maturity Date: 20 Dec 28	925.85	0.00
BANK AMER CORP 5.875% DUE 02-07-2042 CUSIP : 06051GEN5							
395,000.000		104.438508		9,282.50		412,532.11	461,872.00
Issue Date: 07 Feb 12	Rate: 5.875%	Yield to Maturity: 5.471%	Maturity Date: 07 Feb 42			-49,339.89	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
Fixed Income										
Corporate bonds										
United States - USD										
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP : 060505FL3										
80,000.000		100.33987			1,383.89	80,271.90	80,000.00	271.90	0.00	271.90
Issue Date: 15 Mar 18		Rate: 5.875%		Call Date: 15 Mar 28		Call Price: 100.00		Yield to Maturity: 5.854%		Maturity Date: 31 Dec 49
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL : BMGDBK3										
415,000.000		83.424278			4,240.38	346,210.75	331,636.02	14,574.73	0.00	14,574.73
Issue Date: 21 Jul 21		Rate: 2.299%		Call Date: 21 Jul 31		Call Price: 100.00		Yield to Maturity: 4.955%		Maturity Date: 21 Jul 32
BANK OF AMERICA CORPORATION 1.658% 03-11-2027 SEDOL : BMHJ4S9										
1,045,000.000		96.356026			5,294.09	1,006,920.47	1,033,352.57	-26,432.10	0.00	-26,432.10
Issue Date: 11 Mar 21		Rate: 1.658%		Call Date: 11 Mar 26		Call Price: 100.00		Yield to Maturity: 3.394%		Maturity Date: 11 Mar 27
BANK OF AMERICA CORPORATION 2.087% 06-14-2029 SEDOL : BMGDBL4										
785,000.000		90.738236			773.64	712,295.15	780,509.59	-68,214.44	0.00	-68,214.44
Issue Date: 14 Jun 21		Rate: 2.087%		Call Date: 14 Jun 28		Call Price: 100.00		Yield to Maturity: 4.399%		Maturity Date: 14 Jun 29
BANK OF AMERICA CORPORATION 2.551%02-04-2028 CUSIP : 06051GKJ7										
225,000.000		95.351939			2,343.73	214,541.86	205,206.75	9,335.11	0.00	9,335.11
Issue Date: 04 Feb 22		Rate: 2.551%		Call Date: 04 Feb 27		Call Price: 100.00		Yield to Maturity: 4.168%		Maturity Date: 04 Feb 28
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL : BMHSQ68										
263,000.000		96.503117			1,903.97	253,803.20	260,180.35	-6,377.15	0.00	-6,377.15
Issue Date: 15 Jul 21		Rate: 1.57%		Call Date: 15 Dec 25		Call Price: 100.00		Yield to Maturity: 5.067%		Maturity Date: 15 Jan 26
BERRY GLOBAL INC 1.65% DUE 01-15-2027 SEDOL : BNT8T20										
13,000.000		93.611791			98.91	12,169.53	11,267.62	901.91	0.00	901.91
Issue Date: 14 Jun 21		Rate: 1.65%		Call Date: 15 Dec 26		Call Price: 100.00		Yield to Maturity: 4.983%		Maturity Date: 15 Jan 27

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
BERRY GLOBAL INC 5.5% 04-15-2028 SEDOL : BPBKQ83									
180,000.000		100.980784		2,090.00	181,765.41	178,372.80	3,392.61	0.00	3,392.61
Issue Date: 15 Oct 23 Rate: 5.50% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 5.169% Maturity Date: 15 Apr 28									
BLUE OWL CR INCOME CORP NT 7.95%06-13-2028 SEDOL : BS87XQ5									
271,000.000		106.175178		1,077.23	287,734.73	269,246.63	18,488.10	0.00	18,488.10
Issue Date: 13 Dec 23 Rate: 7.95% Call Date: 13 May 28 Call Price: 100.00 Yield to Maturity: 5.942% Maturity Date: 13 Jun 28									
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL : BM8R6R5									
360,000.000		92.825328		3,483.00	334,171.18	334,561.40	-390.22	0.00	-390.22
Issue Date: 04 May 20 Rate: 5.805% Call Date: 01 Nov 49 Call Price: 100.00 Yield to Maturity: 6.379% Maturity Date: 01 May 50									
BRAZOS SECURITIZATION LLC 5.014%03-01-2034 SEDOL : BSCB8T1									
90,949.280		99.678039		1,520.07	90,656.46	90,949.28	-292.82	0.00	-292.82
Issue Date: 14 Dec 22 Rate: 5.014% Yield to Maturity: 5.057% Maturity Date: 01 Mar 34									
BURL NORTHN SANTA 4.15% DUE 04-01-2045 CUSIP : 12189LAW1									
310,000.000		82.306572		3,216.25	255,150.37	300,519.30	-45,368.93	0.00	-45,368.93
Issue Date: 09 Mar 15 Rate: 4.15% Call Date: 01 Oct 44 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 01 Apr 45									
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL : BKP8G66									
680,000.000		82.710646		5,666.67	562,432.39	533,942.80	28,489.59	0.00	28,489.59
Issue Date: 17 Feb 21 Rate: 2.50% Call Date: 01 Dec 30 Call Price: 100.00 Yield to Maturity: 5.882% Maturity Date: 01 Mar 31									
CENTERPOINT ENERGY RES CORP 5.4%07-01-2034 SEDOL : BRXB0B9									
530,000.000		99.823482		15,184.50	529,064.45	529,136.10	-71.65	0.00	-71.65
Issue Date: 20 Jun 24 Rate: 5.40% Call Date: 01 Apr 34 Call Price: 100.00 Yield to Maturity: 5.424% Maturity Date: 01 Jul 34									

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

CHARLES SCHWAB CORP 4.0% DUE 12-31-2049BEO CUSIP : 808513BK0

500,000.000	96.820526	1,666.66	484,102.63	505,073.00	-20,970.37	0.00	-20,970.37
Issue Date: 18 Mar 21 Rate: 4.00% Call Date: 01 Jun 26 Call Price: 100.00 Yield to Maturity: 4.137% Maturity Date: 31 Dec 49							

CHARTER 5.375% 05-01-2047 SEDOL : BFF9P78

300,000.000	82.167258	2,687.50	246,501.77	305,547.00	-59,045.23	0.00	-59,045.23
Issue Date: 01 Nov 17 Rate: 5.375% Call Date: 01 Nov 46 Call Price: 100.00 Yield to Maturity: 6.959% Maturity Date: 01 May 47							

CHARTER 5.375% DUE 04-01-2038 CUSIP : 161175BM5

25,000.000	88.981132	335.94	22,245.28	26,678.75	-4,433.47	0.00	-4,433.47
Issue Date: 17 Apr 18 Rate: 5.375% Call Date: 01 Oct 37 Call Price: 100.00 Yield to Maturity: 6.636% Maturity Date: 01 Apr 38							

CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP : 161175CA0

433,000.000	64.30269	1,407.25	278,430.65	271,820.08	6,610.57	0.00	6,610.57
Issue Date: 04 Mar 21 Rate: 3.90% Call Date: 01 Dec 51 Call Price: 100.00 Yield to Maturity: 6.784% Maturity Date: 01 Jun 52							

CHARTER COMMUNICATIONS OPER LLC/CHARTE3.7% DUE 04-01-2051/ CUSIP : 161175BV5

250,000.000	62.562467	2,312.50	156,406.17	156,855.00	-448.83	0.00	-448.83
Issue Date: 17 Apr 20 Rate: 3.70% Call Date: 01 Oct 50 Call Price: 100.00 Yield to Maturity: 6.767% Maturity Date: 01 Apr 51							

CHARTER COMMUNICATIONS OPER LLC/CHARTE4.8% DUE 03-01-2050 CUSIP : 161175BT0

155,000.000	75.276394	2,480.00	116,678.41	171,281.20	-54,602.79	0.00	-54,602.79
Issue Date: 24 Oct 19 Rate: 4.80% Call Date: 01 Sep 49 Call Price: 100.00 Yield to Maturity: 6.879% Maturity Date: 01 Mar 50							

CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP : 161175BN3

125,000.000	85.562814	1,796.88	106,953.52	163,606.25	-56,652.73	0.00	-56,652.73
Issue Date: 17 Apr 18 Rate: 5.75% Call Date: 01 Oct 47 Call Price: 100.00 Yield to Maturity: 7.017% Maturity Date: 01 Apr 48							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
CIGNA CORP NEW 3.4% DUE 03-01-2027 BEO SEDOL : BMWZQY2									
165,000.000		97.232424		1,870.00	160,433.50	171,039.00	-10,605.50	0.00	-10,605.50
Issue Date: 01 Mar 20 Rate: 3.40% Call Date: 01 Dec 26 Call Price: 100.00 Yield to Maturity: 4.757% Maturity Date: 01 Mar 27									
CIGNA GROUP SR NT 3.4% 03-15-2051 SEDOL : BKQN6X7									
152,000.000		65.333452		1,521.69	99,306.85	154,629.60	-55,322.75	0.00	-55,322.75
Issue Date: 03 Mar 21 Rate: 3.40% Call Date: 15 Sep 50 Call Price: 100.00 Yield to Maturity: 6.054% Maturity Date: 15 Mar 51									
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP : 172967MY4									
500,000.000		84.715032		2,134.17	423,575.16	417,887.65	5,687.51	0.00	5,687.51
Issue Date: 04 May 21 Rate: 2.561% Call Date: 01 May 31 Call Price: 100.00 Yield to Maturity: 5.083% Maturity Date: 01 May 32									
CITIGROUP INC 4.412%03-31-2031 CUSIP : 172967MP3									
635,000.000		96.121066		7,081.87	610,368.77	603,317.20	7,051.57	0.00	7,051.57
Issue Date: 31 Mar 20 Rate: 4.412% Call Date: 31 Mar 30 Call Price: 100.00 Yield to Maturity: 5.144% Maturity Date: 31 Mar 31									
CITIGROUP INC NEW 2.976%11-05-2030 CUSIP : 17308CC53									
185,000.000		90.221347		856.43	166,909.49	167,469.40	-559.91	0.00	-559.91
Issue Date: 05 Nov 19 Rate: 2.976% Call Date: 05 Nov 29 Call Price: 100.00 Yield to Maturity: 4.92% Maturity Date: 05 Nov 30									
CLECO SECURITIZATION I 4.016% DUE03-01-2031 REG CUSIP : 185512AA8									
181,669.070		96.922143		2,431.94	176,077.56	180,664.61	-4,587.05	0.00	-4,587.05
Issue Date: 22 Jun 22 Rate: 4.016% Yield to Maturity: 5.088% Maturity Date: 01 Mar 31									
COMCAST CORP 4.7% 10-15-2048 CUSIP : 20030NCM1									
410,000.000		85.910701		4,068.11	352,233.87	456,750.60	-104,516.73	0.00	-104,516.73
Issue Date: 05 Oct 18 Rate: 4.70% Call Date: 15 Apr 48 Call Price: 100.00 Yield to Maturity: 5.798% Maturity Date: 15 Oct 48									

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
Fixed Income										
Corporate bonds										
United States - USD										
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL : BN4LSK5										
370,000.000		88.505962			2,573.35	327,472.06	376,567.13	-49,095.07	0.00	-49,095.07
Issue Date: 28 Oct 20		Rate: 2.782%		Call Date: 01 Apr 30		Call Price: 100.00		Yield to Maturity: 5.113%		Maturity Date: 01 Oct 30
CONSUMERS 2023 SECURITIZATION FDG 5.21%09-01-2031 SEDOL : BPDHKP7										
289,000.000		100.998664			5,018.97	291,886.14	288,876.65	3,009.49	0.00	3,009.49
Issue Date: 12 Dec 23		Rate: 5.21%		Call Date: 01 Mar 27		Call Price: 7.32		Yield to Maturity: 4.879%		Maturity Date: 01 Sep 31
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL : BF4JKH4										
155,000.000		82.471399			2,087.33	127,830.67	132,041.60	-4,210.93	0.00	-4,210.93
Issue Date: 09 Mar 18		Rate: 5.05%		Call Date: 25 Sep 47		Call Price: 100.00		Yield to Maturity: 6.524%		Maturity Date: 25 Mar 48
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL : BYPFC45										
414,000.000		84.190145			9,488.94	348,547.20	435,585.02	-87,037.82	0.00	-87,037.82
Issue Date: 20 Jul 15		Rate: 5.125%		Yield to Maturity: 6.533%		Maturity Date: 20 Jul 45				
DIAMONDBACK ENERGY INC 5.4%04-18-2034 CUSIP : 25278XAZ2										
195,000.000		98.417817			2,135.25	191,914.74	194,374.05	-2,459.31	0.00	-2,459.31
Issue Date: 18 Apr 24		Rate: 5.40%		Call Date: 18 Jan 34		Call Price: 100.00		Yield to Maturity: 5.619%		Maturity Date: 18 Apr 34
DTE ELEC SECURITIZATION FDG II LLC 5.97%03-01-2033 SEDOL : BSD6D45										
341,579.810		103.29108			6,797.44	352,821.47	341,459.98	11,361.49	0.00	11,361.49
Issue Date: 01 Nov 23		Rate: 5.97%		Yield to Maturity: 4.951%		Maturity Date: 01 Mar 33				
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL : BYV3C76										
980,000.000		76.556574			3,062.50	750,254.42	958,686.10	-208,431.68	0.00	-208,431.68
Issue Date: 12 Mar 15		Rate: 3.75%		Call Date: 01 Dec 44		Call Price: 100.00		Yield to Maturity: 5.708%		Maturity Date: 01 Jun 45

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL : BT259Z3									
180,000.000		97.679145		1,586.00	175,822.46	179,362.80	-3,540.34	0.00	-3,540.34
Issue Date: 31 Oct 24 Rate: 5.20% Call Date: 15 Nov 34 Call Price: 100.00 Yield to Maturity: 5.501% Maturity Date: 15 Feb 35									
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL : BXVMC65									
415,000.000		87.667377		6,293.01	363,819.61	389,715.78	-25,896.17	0.00	-25,896.17
Issue Date: 12 Mar 15 Rate: 5.15% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 6.23% Maturity Date: 15 Mar 45									
EVERGY KANS CENT INC 5.7%03-15-2053 SEDOL : BMXMYK4									
675,000.000		98.247433		11,328.75	663,170.17	671,058.00	-7,887.83	0.00	-7,887.83
Issue Date: 14 Mar 23 Rate: 5.70% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 5.826% Maturity Date: 15 Mar 53									
EVERGY MO WEST INC 1ST MTG BD 144A 5.65%06-01-2034 SEDOL : BRJNYZ1									
30,000.000		101.179259		141.25	30,353.78	29,972.70	381.08	0.00	381.08
Issue Date: 29 May 24 Rate: 5.65% Call Date: 01 Mar 34 Call Price: 100.00 Yield to Maturity: 5.487% Maturity Date: 01 Jun 34									
EVERSOURCE ENERGY 4.6% DUE 07-01-2027 SEDOL : BMWPNV8									
80,000.000		99.303272		1,840.00	79,442.62	79,904.00	-461.38	0.00	-461.38
Issue Date: 27 Jun 22 Rate: 4.60% Call Date: 01 Jun 27 Call Price: 100.00 Yield to Maturity: 4.899% Maturity Date: 01 Jul 27									
EVERSOURCE ENERGY 5.95% 02-01-2029 SEDOL : BNC2XP0									
395,000.000		103.012256		9,792.71	406,898.41	394,553.65	12,344.76	0.00	12,344.76
Issue Date: 10 Nov 23 Rate: 5.95% Call Date: 01 Jan 29 Call Price: 100.00 Yield to Maturity: 5.121% Maturity Date: 01 Feb 29									
EXTRA SPACE STORAGE L P 3.9%04-01-2029 SEDOL : BMXLV11									
59,000.000		95.635965		575.25	56,425.22	54,201.53	2,223.69	0.00	2,223.69
Issue Date: 31 Mar 22 Rate: 3.90% Call Date: 01 Feb 29 Call Price: 100.00 Yield to Maturity: 5.052% Maturity Date: 01 Apr 29									

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
EXTRA SPACE STORAGE L P SR NT 2.4%10-15-2031 SEDOL : BNYKBX6							
265,000.000		83.093268		1,342.67		220,197.16	210,505.77
Issue Date: 15 Apr 23	Rate: 2.40%	Call Date: 15 Jul 31	Call Price: 100.00	Yield to Maturity: 5.407%	Maturity Date: 15 Oct 31	9,691.39	0.00
FARMERS EXCHANGE FLTG RT 5.454% DUE10-15-2054 SEDOL : BRFY97							
680,000.000		90.12286		8,653.68		612,835.45	747,007.20
Issue Date: 07 Oct 14	Rate: 5.454%	Call Date: 15 Oct 34	Call Price: 100.00	Yield to Maturity: 6.183%	Maturity Date: 15 Oct 54	-134,171.75	0.00
FLORIDA PWR & LT CO FIXED 3.99%03-01-2049 SEDOL : BGC1MZ1							
380,000.000		78.302179		5,054.00		297,548.28	470,052.40
Issue Date: 26 Feb 19	Rate: 3.99%	Call Date: 01 Sep 48	Call Price: 100.00	Yield to Maturity: 5.645%	Maturity Date: 01 Mar 49	-172,504.12	0.00
GEN ELEC CAP CORP MEDIUM TERM NTS BOTRANCHE # TR 00750 0 SEDOL : B8K4X86							
138,000.000		94.000507		948.59		129,720.70	120,060.00
Issue Date: 15 Aug 06	Rate: 5.06794%	Yield to Maturity: 5.948%	Maturity Date: 15 Aug 36			9,660.70	0.00
GLP CAP L P / GLP 4% DUE 01-15-2031 SEDOL : BL57VT8							
104,000.000		91.540928		1,918.22		95,202.57	88,752.08
Issue Date: 25 Jun 20	Rate: 4.00%	Call Date: 17 Oct 30	Call Price: 100.00	Yield to Maturity: 5.673%	Maturity Date: 15 Jan 31	6,450.49	0.00
GLP CAP L P / GLP 5.375% DUE 04-15-2026 SEDOL : BYP9PM6							
125,000.000		99.99808		1,418.40		124,997.60	129,099.36
Issue Date: 28 Apr 16	Rate: 5.375%	Call Date: 15 Jan 26	Call Price: 100.00	Yield to Maturity: 5.369%	Maturity Date: 15 Apr 26	-4,101.76	0.00
GOLDMAN SACHS GROUP INC 1.431%03-09-2027 SEDOL : BNVTRK5							
700,000.000		95.997629		3,116.40		671,983.40	699,400.35
Issue Date: 08 Mar 21	Rate: 1.431%	Call Date: 09 Mar 26	Call Price: 100.00	Yield to Maturity: 3.342%	Maturity Date: 09 Mar 27	-27,416.95	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****United States - USD**

GOLDMAN SACHS GROUP INC 1.542%09-10-2027 SEDOL : BM9Y705

560,000.000

94.56695

2,662.52

529,574.92

528,724.00

850.92

0.00

850.92

Issue Date: 10 Jun 21 Rate: 1.542% Call Date: 10 Sep 26 Call Price: 100.00 Yield to Maturity: 3.68% Maturity Date: 10 Sep 27

HCA INC 5.25% DUE 04-15-2025 SEDOL : BRK9CV0

265,000.000

100.100842

2,937.08

265,267.23

273,612.50

-8,345.27

0.00

-8,345.27

Rate: 5.25% Yield to Maturity: 4.87% Maturity Date: 15 Apr 25

HEALTHCARE RLTY 3.1% DUE 02-15-2030 SEDOL : BK5W8R3

25,000.000

89.78365

292.78

22,445.91

22,174.75

271.16

0.00

271.16

Issue Date: 16 Sep 19 Rate: 3.10% Call Date: 15 Nov 29 Call Price: 100.00 Yield to Maturity: 5.409% Maturity Date: 15 Feb 30

HEALTHCARE TR AMER FIXED 3.625% DUE01-15-2028 SEDOL : BNNHGD3

45,000.000

94.959007

752.19

42,731.55

40,359.15

2,372.40

0.00

2,372.40

Issue Date: 15 Jul 22 Rate: 3.625% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.446% Maturity Date: 15 Jan 28

HEALTHCARE TR AMER HLDGS LP 3.875%05-01-2025 SEDOL : BNNHFZ8

234,000.000

99.50422

1,511.25

232,839.87

225,085.18

7,754.69

0.00

7,754.69

Rate: 3.875% Yield to Maturity: 5.378% Maturity Date: 01 May 25

HOME DEPOT INC 5.875% DUE 12-16-2036 CUSIP : 437076AS1

190,000.000

105.261291

465.10

199,996.45

232,964.94

-32,968.49

0.00

-32,968.49

Issue Date: 19 Dec 06 Rate: 5.875% Yield to Maturity: 5.275% Maturity Date: 16 Dec 36

HUDSON PAC PPTYS L 4.65% DUE 04-01-2029 SEDOL : BJ5RNY3

105,000.000

75.361896

1,220.63

79,129.99

77,191.41

1,938.58

0.00

1,938.58

Issue Date: 27 Feb 19 Rate: 4.65% Call Date: 01 Jan 29 Call Price: 100.00 Yield to Maturity: 12.254% Maturity Date: 01 Apr 29

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
Fixed Income										
Corporate bonds										
United States - USD										
HUDSON PAC PPTYS L FIXED 3.95% 11-01-2027 SEDOL : BDD87X3										
25,000.000		86.791416		164.58		21,697.85	18,695.31	3,002.54	0.00	3,002.54
Issue Date: 02 Oct 17		Rate: 3.95%		Call Date: 01 Aug 27		Call Price: 100.00		Yield to Maturity: 9.361%		Maturity Date: 01 Nov 27
HUDSON PACIFIC PROPERTIES LP 3.25% DUE01-15-2030 SEDOL : BKRWWS0										
488,000.000		68.046325		7,313.22		332,066.07	361,369.00	-29,302.93	0.00	-29,302.93
Issue Date: 03 Oct 19		Rate: 3.25%		Call Date: 15 Oct 29		Call Price: 100.00		Yield to Maturity: 11.852%		Maturity Date: 15 Jan 30
HUMANA INC 3.7%03-23-2029 SEDOL : BLKFWG1										
750,000.000		94.427056		7,554.17		708,202.92	749,040.00	-40,837.08	0.00	-40,837.08
Issue Date: 23 Mar 22		Rate: 3.70%		Call Date: 23 Jan 29		Call Price: 100.00		Yield to Maturity: 5.183%		Maturity Date: 23 Mar 29
INTERCONTINENTAL EXCHANGE INC 1.85% DUE09-15-2032 REG SEDOL : BMTQL43										
340,000.000		79.15495		1,852.06		269,126.83	305,507.00	-36,380.17	0.00	-36,380.17
Issue Date: 20 Aug 20		Rate: 1.85%		Call Date: 15 Jun 32		Call Price: 100.00		Yield to Maturity: 5.162%		Maturity Date: 15 Sep 32
INTL FLAVORS & 4.375% DUE 06-01-2047 SEDOL : BDS6RQ5										
115,000.000		78.286742		419.27		90,029.75	80,475.60	9,554.15	0.00	9,554.15
Issue Date: 18 May 17		Rate: 4.375%		Call Date: 01 Dec 46		Call Price: 100.00		Yield to Maturity: 6.176%		Maturity Date: 01 Jun 47
INVITATION HOMES OPER PARTNERSHIP LP5.5% 08-15-2033 SEDOL : BRV0GM1										
134,000.000		99.315738		2,784.22		133,083.09	127,188.28	5,894.81	0.00	5,894.81
Issue Date: 02 Aug 23		Rate: 5.50%		Call Date: 15 May 33		Call Price: 100.00		Yield to Maturity: 5.60%		Maturity Date: 15 Aug 33
INVITATION HOMES OPER PARTNERSHIP SR NT2% 08-15-2031 SEDOL : BMWH1M1										
253,000.000		81.156107		1,911.56		205,324.95	190,308.31	15,016.64	0.00	15,016.64
Issue Date: 06 Aug 21		Rate: 2.00%		Call Date: 15 May 31		Call Price: 100.00		Yield to Maturity: 5.424%		Maturity Date: 15 Aug 31

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Translation

Total

Fixed Income

Corporate bonds

United States - USD

IQVIA INC 6.25% 02-01-2029 SEDOL : BQC4X35

650,000.000	103.3937	16,927.08	672,059.05	649,077.00	22,982.05	0.00	22,982.05
Issue Date: 01 Feb 24 Rate: 6.25% Call Date: 01 Jan 29 Call Price: 100.00 Yield to Maturity: 5.313% Maturity Date: 01 Feb 29							

JBS USA HOLD/FOOD/LUX CO 6.75% 03-15-2034 CUSIP : 47214BAC2

207,000.000	105.8504	4,114.13	219,110.33	206,726.76	12,383.57	0.00	12,383.57
Issue Date: 15 Sep 24 Rate: 6.75% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.915% Maturity Date: 15 Mar 34							

JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL : BMGC2X0

170,000.000	101.72215	920.83	172,927.66	167,834.20	5,093.46	0.00	5,093.46
Issue Date: 01 Jun 23 Rate: 6.50% Call Date: 01 Jun 52 Call Price: 100.00 Yield to Maturity: 6.366% Maturity Date: 01 Dec 52							

JBS USA/FOOD/FINANCE 3.0%05-15-2032 SEDOL : BLGYSF3

210,000.000	83.22897	805.00	174,780.84	207,288.90	-32,508.06	0.00	-32,508.06
Issue Date: 15 May 23 Rate: 3.00% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 5.83% Maturity Date: 15 May 32							

JPMORGAN CHASE 3.9%07-15-2025 SEDOL : BYP3G69

360,000.000	99.645103	6,474.00	358,722.37	385,563.60	-26,841.23	0.00	-26,841.23
Issue Date: 21 Jul 15 Rate: 3.90% Yield to Maturity: 4.571% Maturity Date: 15 Jul 25							

JPMORGAN CHASE & CO 2.069%06-01-2029 SEDOL : BLB0Y92

195,000.000	90.893102	336.21	177,241.55	166,609.95	10,631.60	0.00	10,631.60
Issue Date: 01 Jun 21 Rate: 2.069% Call Date: 01 Jun 28 Call Price: 100.00 Yield to Maturity: 4.357% Maturity Date: 01 Jun 29							

JPMORGAN CHASE & CO 2.58%04-22-2032 CUSIP : 46647PCC8

245,000.000	85.79915	1,211.53	210,207.92	209,828.31	379.61	0.00	379.61
Issue Date: 22 Apr 21 Rate: 2.58% Call Date: 22 Apr 31 Call Price: 100.00 Yield to Maturity: 4.916% Maturity Date: 22 Apr 32							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP : 46647PCE4

650,000.000	68.624186	4,146.13	446,057.21	470,658.50	-24,601.29	0.00	-24,601.29
Issue Date: 22 Apr 21 Rate: 3.328% Call Date: 22 Apr 51 Call Price: 100.00 Yield to Maturity: 5.579% Maturity Date: 22 Apr 52							

JPMORGAN CHASE & CO 5.012%01-23-2030 CUSIP : 46647PEB8

135,000.000	99.899677	2,969.61	134,864.56	134,955.45	-90.89	0.00	-90.89
Issue Date: 23 Jan 24 Rate: 5.012% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 5.034% Maturity Date: 23 Jan 30							

JPMORGAN CHASE & CO NT FIXED TO FLTGRATE 1.578% 04-22-20 SEDOL : BMGDC66

510,000.000	95.986979	1,542.50	489,533.59	491,167.40	-1,633.81	0.00	-1,633.81
Issue Date: 22 Apr 21 Rate: 1.578% Call Date: 22 Apr 26 Call Price: 100.00 Yield to Maturity: 3.40% Maturity Date: 22 Apr 27							

JPMORGAN CHASE & CO. 2.739% 10-15-2030 SEDOL : BK5W969

205,000.000	90.077579	1,185.38	184,659.04	181,433.20	3,225.84	0.00	3,225.84
Issue Date: 12 Sep 19 Rate: 2.739% Call Date: 15 Oct 29 Call Price: 100.00 Yield to Maturity: 4.717% Maturity Date: 15 Oct 30							

JPMORGAN CHASE & FLTG RT 1.045% DUE11-19-2026 SEDOL : BM9BPB3

115,000.000	96.776941	140.20	111,293.48	110,611.60	681.88	0.00	681.88
Issue Date: 19 Nov 20 Rate: 1.045% Call Date: 19 Nov 25 Call Price: 100.00 Yield to Maturity: 2.814% Maturity Date: 19 Nov 26							

KS GAS SVC 5.486% DUE 08-01-2034 SEDOL : BPG3YD8

546,468.270	101.764034	12,491.35	556,108.16	550,460.09	5,648.07	0.00	5,648.07
Issue Date: 18 Nov 22 Rate: 5.486% Yield to Maturity: 4.936% Maturity Date: 01 Aug 34							

LXP INDL TR SR NT 6.75% 11-15-2028 SEDOL : BRWK396

100,000.000	104.702515	862.50	104,702.52	99,423.00	5,279.52	0.00	5,279.52
Issue Date: 13 Nov 23 Rate: 6.75% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 5.386% Maturity Date: 15 Nov 28							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

MCDONALD'S CORP FIXED 4.45% DUE09-01-2048 CUSIP : 58013MFH2

430,000.000	83.478946	6,378.33	358,959.47	453,819.60	-94,860.13	0.00	-94,860.13
Issue Date: 15 Aug 18 Rate: 4.45% Call Date: 01 Mar 48 Call Price: 100.00 Yield to Maturity: 5.733% Maturity Date: 01 Sep 48							

META PLATFORMS INC 5.6% DUE05-15-2053 CUSIP : 30303M8Q8

25,000.000	100.172749	178.89	25,043.19	24,930.75	112.44	0.00	112.44
Issue Date: 03 May 23 Rate: 5.60% Call Date: 15 Nov 52 Call Price: 100.00 Yield to Maturity: 5.587% Maturity Date: 15 May 53							

MORGAN STANLEY 2.239%07-21-2032 SEDOL : BNZKG63

235,000.000	82.884123	2,338.51	194,777.69	188,387.90	6,389.79	0.00	6,389.79
Issue Date: 20 Jul 21 Rate: 2.239% Call Date: 21 Jul 31 Call Price: 100.00 Yield to Maturity: 4.985% Maturity Date: 21 Jul 32							

MORGAN STANLEY FIXED 1.593% DUE05-04-2027 CUSIP : 61772BAB9

185,000.000	95.859189	466.62	177,339.50	185,000.00	-7,660.50	0.00	-7,660.50
Issue Date: 22 Apr 21 Rate: 1.593% Call Date: 04 May 26 Call Price: 100.00 Yield to Maturity: 3.448% Maturity Date: 04 May 27							

MURPHY OIL CORP 6.0%10-01-2032 CUSIP : 626717AP7

250,000.000	96.080483	3,666.66	240,201.21	249,687.50	-9,486.29	0.00	-9,486.29
Issue Date: 03 Oct 24 Rate: 6.00% Call Date: 01 Oct 27 Call Price: 103.00 Yield to Maturity: 6.653% Maturity Date: 01 Oct 32							

NETFLIX INC 5.875% DUE 11-15-2028 CUSIP : 64110LAT3

345,000.000	103.639008	2,589.89	357,554.58	352,900.50	4,654.08	0.00	4,654.08
Issue Date: 26 Apr 18 Rate: 5.875% Yield to Maturity: 4.831% Maturity Date: 15 Nov 28							

NEXTERA ENERGY CAP 4.8% DUE 12-01-2077 CUSIP : 65339KAV2

475,000.000	95.85039	1,900.00	455,289.35	505,770.70	-50,481.35	0.00	-50,481.35
Issue Date: 02 Nov 17 Rate: 4.80% Call Date: 01 Dec 27 Call Price: 100.00 Yield to Maturity: 5.024% Maturity Date: 01 Dec 77							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
OAKTREE STRATEGIC CR FD 8.4%11-14-2028 SEDOL : BNDXFZ6									
345,000.000		107.13988		3,783.50	369,632.59	343,261.20	26,371.39	0.00	26,371.39
Issue Date: 28 Oct 24 Rate: 8.40% Call Date: 14 Oct 28 Call Price: 100.00 Yield to Maturity: 6.289% Maturity Date: 14 Nov 28									
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL : BMYLXC5									
1,144,000.000		74.131241		12,050.13	848,061.40	937,373.54	-89,312.14	0.00	-89,312.14
Issue Date: 24 Mar 21 Rate: 3.95% Call Date: 25 Sep 50 Call Price: 100.00 Yield to Maturity: 5.90% Maturity Date: 25 Mar 51									
OSHKOSH CORP FIXED 3.1% DUE 03-01-2030 CUSIP : 688225AH4									
545,000.000		91.470369		5,631.66	498,513.51	529,545.80	-31,032.29	0.00	-31,032.29
Issue Date: 26 Feb 20 Rate: 3.10% Call Date: 01 Dec 29 Call Price: 100.00 Yield to Maturity: 4.992% Maturity Date: 01 Mar 30									
PG&E RECOVERY FDG 5.045% DUE 07-15-2034 SEDOL : BP6WVD4									
433,615.080		100.203452		10,087.21	434,497.28	427,020.11	7,477.17	0.00	7,477.17
Issue Date: 30 Nov 22 Rate: 5.045% Yield to Maturity: 4.929% Maturity Date: 15 Jul 34									
PG&E RECOVERY FDG LLC 4.838%06-01-2035 SEDOL : BQNKXR6									
188,000.000		99.232083		3,789.77	186,556.32	188,666.11	-2,109.79	0.00	-2,109.79
Issue Date: 01 Aug 24 Rate: 4.838% Yield to Maturity: 4.932% Maturity Date: 01 Jun 35									
PG&E WILDFIRE RECOVERY FDG LLC 4.022%DUE 06-01-2031 SEDOL : BPK8GY4									
397,331.790		97.650912		1,331.72	387,998.12	397,321.59	-9,323.47	0.00	-9,323.47
Issue Date: 20 Jul 22 Rate: 4.022% Yield to Maturity: 4.727% Maturity Date: 01 Jun 31									
PIEDMONT NAT GAS 3.5% DUE 06-01-2029 SEDOL : PIEDMON									
610,000.000		94.256241		1,779.17	574,963.07	571,460.20	3,502.87	0.00	3,502.87
Issue Date: 24 May 19 Rate: 3.50% Call Date: 01 Mar 29 Call Price: 100.00 Yield to Maturity: 4.963% Maturity Date: 01 Jun 29									

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
PILGRIMS PRIDE CORP 3.5%03-01-2032 SEDOL : BNDVMQ0							
450,000.000		86.154817		5,250.00		36,975.68	36,975.68
Issue Date: 01 Sep 22 Rate: 3.50% Call Date: 01 Sep 26 Call Price: 101.75 Yield to Maturity: 5.895% Maturity Date: 01 Mar 32							
PILGRIMS PRIDE CORP NEW FIXED 6.25% DUE 07-01-2033 SEDOL : BPK28V7							
70,000.000		101.861654		2,187.50		1,784.76	1,784.76
Issue Date: 19 Apr 23 Rate: 6.25% Call Date: 01 Apr 33 Call Price: 100.00 Yield to Maturity: 5.967% Maturity Date: 01 Jul 33							
PLAINS ALL AMERN FIXED 3.55% DUE12-15-2029 CUSIP : 72650RBM3							
505,000.000		92.990416		796.77		-38,448.85	-38,448.85
Issue Date: 16 Sep 19 Rate: 3.55% Call Date: 15 Sep 29 Call Price: 100.00 Yield to Maturity: 5.171% Maturity Date: 15 Dec 29							
PNC FINL SVCS GROUP INC 5.676%01-22-2035 CUSIP : 693475BW4							
20,000.000		101.182397		501.38		236.48	236.48
Issue Date: 22 Jan 24 Rate: 5.676% Call Date: 22 Jan 34 Call Price: 100.00 Yield to Maturity: 5.52% Maturity Date: 22 Jan 35							
PNC FINL SVCS GROUP INC 6.875%10-20-2034 CUSIP : 693475BU8							
165,000.000		109.353353		2,237.24		15,497.21	15,497.21
Issue Date: 20 Oct 23 Rate: 6.875% Call Date: 20 Oct 33 Call Price: 100.00 Yield to Maturity: 5.619% Maturity Date: 20 Oct 34							
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL : BNVTVM5							
350,000.000		92.959711		4,593.75		-22,184.01	-22,184.01
Issue Date: 03 Apr 23 Rate: 5.25% Call Date: 01 Oct 52 Call Price: 100.00 Yield to Maturity: 5.756% Maturity Date: 01 Apr 53							
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-202 SEDOL : BFY1RH9							
22,500.000		99.94319		32.57		-120.50	-120.50
Issue Date: 21 Mar 18 Rate: 4.738% Yield to Maturity: 4.997% Maturity Date: 20 Sep 29							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****United States - USD**

PVTPL ALLIANT ENERGY FIN LLC 1.4% DUE03-15-2026/11-20-202 SEDOL : BMGHXX2

940,000.000

95.46262

3,874.89

897,348.63

938,232.80

-40,884.17

0.00

-40,884.17

Issue Date: 20 Nov 20 Rate: 1.40% Call Date: 15 Feb 26 Call Price: 100.00 Yield to Maturity: 5.334% Maturity Date: 15 Mar 26

PVTPL AMERICAN ASSETS TR L P 3.375% DUE02-01-2031/01-26-202 SEDOL : BM9QFV8

190,000.000

87.004516

2,671.88

165,308.58

139,473.30

25,835.28

0.00

25,835.28

Issue Date: 26 Jan 21 Rate: 3.375% Call Date: 01 Nov 30 Call Price: 100.00 Yield to Maturity: 5.952% Maturity Date: 01 Feb 31

PVTPL AMERICAN TOWER TRUST I 5.49%03-15-2028 SEDOL : BM9T4B0

945,000.000

100.96079

2,305.80

954,079.47

944,773.46

9,306.01

0.00

9,306.01

Issue Date: 13 Mar 23 Rate: 5.49% Yield to Maturity: 3.859% Maturity Date: 15 Mar 53

PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL : BP2RQ61

130,000.000

84.791257

1,588.53

110,228.63

129,641.20

-19,412.57

0.00

-19,412.57

Issue Date: 01 Dec 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.263% Maturity Date: 15 Jan 32

PVTPL ATHENE GLOBAL FDG 3.205%03-08-2027 SEDOL : BNM1VS6

200,000.000

95.328594

2,012.03

190,657.19

200,000.00

-9,342.81

0.00

-9,342.81

Issue Date: 08 Mar 22 Rate: 3.205% Yield to Maturity: 5.499% Maturity Date: 08 Mar 27

PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP : 067316AH2

105,000.000

89.666433

711.08

94,149.75

99,684.90

-5,535.15

0.00

-5,535.15

Issue Date: 30 Apr 18 Rate: 5.30% Call Date: 15 Nov 47 Call Price: 100.00 Yield to Maturity: 6.137% Maturity Date: 15 May 48

PVTPL BERRY GLOBAL ESCROW CORP FIXED 4.875% 07-15-2026 BEO SEDOL : BJKFFH9

208,000.000

99.599696

4,675.67

207,167.37

217,325.53

-10,158.16

0.00

-10,158.16

Issue Date: 05 Jun 19 Rate: 4.875% Yield to Maturity: 5.147% Maturity Date: 15 Jul 26

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

*Fixed Income***Corporate bonds****United States - USD**

PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL : BRF2076

10,000.000

100.339103

260.53

10,033.91

9,971.40

62.51

0.00

62.51

Issue Date: 17 Jan 24 Rate: 5.65% Call Date: 15 Oct 33 Call Price: 100.00 Yield to Maturity: 5.601% Maturity Date: 15 Jan 34

PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL : BD3JBT0

25,000.000

95.243305

354.17

23,810.83

22,786.00

1,024.83

0.00

1,024.83

Issue Date: 06 Jul 17 Rate: 3.75% Call Date: 15 Nov 27 Call Price: 100.00 Yield to Maturity: 5.425% Maturity Date: 15 Feb 28

PVTPL FIRSTENERGY TRANSMISSION LLC 5.0%01-15-2035 SEDOL : BTFJ3Z0

740,000.000

96.696061

11,922.22

715,550.85

738,742.00

-23,191.15

0.00

-23,191.15

Issue Date: 05 Sep 24 Rate: 5.00% Call Date: 15 Oct 34 Call Price: 100.00 Yield to Maturity: 5.431% Maturity Date: 15 Jan 35

PVTPL FRONTIER COMMUNICATIONS CORP 5.875% 10-15-2027 SEDOL : BMHL2W5

65,000.000

99.682993

806.18

64,793.95

65,000.00

-206.05

0.00

-206.05

Issue Date: 08 Oct 20 Rate: 5.875% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.996% Maturity Date: 15 Oct 27

PVTPL HEARTLAND DENTAL LLC/ SR SECD NT 144A 10.5% 04-30-2028 SEDOL : BPY0VZ2

510,000.000

106.0207

6,842.50

540,705.57

505,486.25

35,219.32

0.00

35,219.32

Issue Date: 16 May 23 Rate: 10.50% Call Date: 15 May 26 Call Price: 102.63 Yield to Maturity: 8.405% Maturity Date: 30 Apr 28

PVTPL HPS CORPORATE LENDING FD NT 6.75%01-30-2029 SEDOL : BN7D7K1

298,000.000

102.725905

8,437.13

306,123.20

294,731.70

11,391.50

0.00

11,391.50

Issue Date: 30 Jan 24 Rate: 6.75% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 5.985% Maturity Date: 30 Jan 29

PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL : BNNQF9

985,000.000

84.9442

3,775.83

836,700.37

765,512.45

71,187.92

0.00

71,187.92

Issue Date: 16 Sep 20 Rate: 2.30% Call Date: 01 Aug 30 Call Price: 100.00 Yield to Maturity: 5.336% Maturity Date: 01 Nov 30

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
PVTPL KEYSpan GAS EAST CORP 5.994%03-06-2033/03-06-202 SEDOL : BPH14S6							
840,000.000		101.433171		16,083.90		852,038.64	840,668.20
Issue Date: 06 Mar 23	Rate: 5.994%	Call Date: 06 Dec 32	Call Price: 100.00	Yield to Maturity: 5.77%	Maturity Date: 06 Mar 33	11,370.44	0.00
PVTPL MASTEC INC 4.5% DUE 08-15-2028 BEO CUSIP : 576323AP4							
280,000.000		96.963693		4,760.00		271,498.34	277,750.00
Issue Date: 04 Aug 20	Rate: 4.50%	Call Date: 15 Aug 25	Call Price: 100.00	Yield to Maturity: 5.433%	Maturity Date: 15 Aug 28	-6,251.66	0.00
PVTPL METROPOLITAN EDISON CO 4.3% DUE 01-15-2029 BE SEDOL : BGWLJS3							
230,000.000		97.373494		4,560.39		223,959.04	228,884.50
Issue Date: 10 Jan 19	Rate: 4.30%	Call Date: 15 Oct 28	Call Price: 100.00	Yield to Maturity: 5.026%	Maturity Date: 15 Jan 29	-4,925.46	0.00
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 4.3% DUE 08-2 SEDOL : BNM6SC4							
855,000.000		97.194222		12,867.75		831,010.60	854,179.20
Issue Date: 25 Aug 22	Rate: 4.30%	Yield to Maturity: 4.982%	Maturity Date: 25 Aug 29			-23,168.60	0.00
PVTPL NEW YORK LIFE GLOBAL FDG 4.55%01-28-2033 SEDOL : BPP33D2							
750,000.000		95.598034		14,503.13		716,985.26	737,407.50
Issue Date: 31 Jan 23	Rate: 4.55%	Yield to Maturity: 5.224%	Maturity Date: 28 Jan 33			-20,422.24	0.00
PVTPL SBA TOWER TR 1.631% 05-15-2051 SEDOL : BNYHX53							
168,000.000		93.73105		121.78		157,468.16	147,336.00
Issue Date: 14 May 21	Rate: 1.631%	Yield to Maturity: 3.185%	Maturity Date: 15 May 51			10,132.16	0.00
PVTPL SES GLOBAL AMERS HLDGS GP SR NT5.3 DUE 03-25-2044 SEDOL : BKWC1L1							
250,000.000		72.808808		3,533.33		182,022.02	284,517.50
Issue Date: 25 Mar 14	Rate: 5.30%	Yield to Maturity: 8.115%	Maturity Date: 25 Mar 44			-102,495.48	0.00

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****United States - USD**

PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL : BYVRZR9

611,000.000

100.405759

961.85

613,479.19

703,824.88

-90,345.69

0.00

-90,345.69

Issue Date: 21 Mar 18 Rate: 5.152% Yield to Maturity: 4.901% Maturity Date: 20 Sep 29

PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL : BQVC9R6

95,000.000

89.377476

1,370.64

84,908.60

120,527.45

-35,618.85

0.00

-35,618.85

Issue Date: 18 Sep 14 Rate: 4.90% Yield to Maturity: 5.811% Maturity Date: 15 Sep 44

PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE 08-01 SEDOL : BMDTNN1

140,868.550

96.712151

2,503.35

136,237.00

139,448.66

-3,211.66

0.00

-3,211.66

Issue Date: 15 Jun 22 Rate: 4.265% Yield to Maturity: 4.983% Maturity Date: 01 Aug 34

PVTPL VICI PTYS L P/VICI NT CO INC 4.5%DUE 01-15-2028 BEO SEDOL : BMGMNK4

58,000.000

97.798941

1,203.50

56,723.39

54,836.38

1,887.01

0.00

1,887.01

Issue Date: 15 Jan 22 Rate: 4.50% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.293% Maturity Date: 15 Jan 28

QUANTA SVCS INC 2.35% 01-15-2032 CUSIP : 74762EAH5

575,000.000

82.710743

6,230.76

475,586.77

548,598.05

-73,011.28

0.00

-73,011.28

Issue Date: 23 Sep 21 Rate: 2.35% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.327% Maturity Date: 15 Jan 32

REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031 SEDOL : BNKY313

45,000.000

81.299744

322.50

36,584.88

34,629.30

1,955.58

0.00

1,955.58

Issue Date: 09 Aug 21 Rate: 2.15% Call Date: 01 Jun 31 Call Price: 100.00 Yield to Maturity: 5.543% Maturity Date: 01 Sep 31

REYNOLDS AMERN INC FIXED 5.7% DUE08-15-2035 SEDOL : BZ0W055

355,000.000

100.314195

7,644.33

356,115.39

426,209.45

-70,094.06

0.00

-70,094.06

Issue Date: 12 Jun 15 Rate: 5.70% Call Date: 15 Feb 35 Call Price: 100.00 Yield to Maturity: 5.659% Maturity Date: 15 Aug 35

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
ROPER TECHNOLOGIES FIXED 2% DUE06-30-2030 CUSIP : 776743AJ5									
545,000.000		85.223832		30.27	464,469.88	518,323.95	-53,854.07	0.00	-53,854.07
Issue Date: 22 Jun 20 Rate: 2.00% Call Date: 30 Mar 30 Call Price: 100.00 Yield to Maturity: 5.117% Maturity Date: 30 Jun 30									
S&P GLOBAL INC 2.9%03-01-2032 SEDOL : BQXJJX1									
150,000.000		87.304735		1,450.00	130,957.10	135,199.50	-4,242.40	0.00	-4,242.40
Issue Date: 01 Mar 23 Rate: 2.90% Call Date: 01 Dec 31 Call Price: 100.00 Yield to Maturity: 5.031% Maturity Date: 01 Mar 32									
SBA TOWER TR 2.328% DUE 07-15-2052 SEDOL : BTPQ3S4									
208,000.000		91.20696		215.21	189,710.48	174,137.53	15,572.95	0.00	15,572.95
Issue Date: 14 Jul 20 Rate: 2.328% Yield to Maturity: 4.019% Maturity Date: 15 Jul 52									
SBA TOWER TR 6.599% DUE 11-15-2052 SEDOL : BNNDKQ2									
129,000.000		102.55232		378.34	132,292.49	129,000.00	3,292.49	0.00	3,292.49
Issue Date: 23 Nov 22 Rate: 6.599% Yield to Maturity: 7.483% Maturity Date: 15 Nov 52									
SIXTH STR SPECIALTY LENDING INC 6.95%08-14-2028 CUSIP : 83012AAB5									
465,000.000		104.065141		12,298.60	483,902.91	475,556.70	8,346.21	0.00	8,346.21
Issue Date: 14 Aug 23 Rate: 6.95% Call Date: 14 Jul 28 Call Price: 100.00 Yield to Maturity: 5.688% Maturity Date: 14 Aug 28									
SOUTHERN CO GAS CAP 4.95% 09-15-2034 SEDOL : BTFK4P0									
1,000,000.000		96.783372		15,812.50	967,833.72	996,550.00	-28,716.28	0.00	-28,716.28
Issue Date: 06 Sep 24 Rate: 4.95% Call Date: 15 Mar 34 Call Price: 100.00 Yield to Maturity: 5.378% Maturity Date: 15 Sep 34									
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL : BDVJYL5									
225,000.000		82.195744		852.50	184,940.42	233,361.00	-48,420.58	0.00	-48,420.58
Issue Date: 09 May 17 Rate: 4.40% Call Date: 30 Nov 46 Call Price: 100.00 Yield to Maturity: 5.833% Maturity Date: 30 May 47									

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
SUNNOVA SOL ISSUER 3.35% DUE 02-01-2055 CUSIP : 86745NAA6							
849,395.770		83.75572		4,821.50		711,417.54	
Issue Date: 12 Feb 20	Rate: 3.35%	Yield to Maturity: 8.468%	Maturity Date: 01 Feb 55		849,087.08	-137,669.54	0.00
SYSCO CORP 3.3% DUE 02-15-2050 CUSIP : 871829BJ5							
505,000.000		67.354925		6,295.66		340,142.37	
Issue Date: 13 Feb 20	Rate: 3.30%	Call Date: 15 Aug 49	Call Price: 100.00	Yield to Maturity: 5.778%	Maturity Date: 15 Feb 50	480,746.50	-140,604.13
TAKE-TWO INTERACTIVE SOFTWARE INC 4.0%04-14-2032 SEDOL : BNRPRZ2							
295,000.000		92.313684		2,523.89		272,325.37	
Issue Date: 14 Apr 22	Rate: 4.00%	Call Date: 14 Jan 32	Call Price: 100.00	Yield to Maturity: 5.283%	Maturity Date: 14 Apr 32	294,687.30	-22,361.93
TC PIPELINES LP 4.375% DUE 03-13-2025 SEDOL : BWCH3Y7							
140,000.000		99.818213		1,837.50		139,745.50	
Rate: 4.375%	Yield to Maturity: 5.267%	Maturity Date: 13 Mar 25			139,406.40	339.10	0.00
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL : BMQ57B2							
385,000.000		66.752744		1,623.42		256,998.06	
Issue Date: 07 May 20	Rate: 3.30%	Call Date: 15 Nov 49	Call Price: 100.00	Yield to Maturity: 5.824%	Maturity Date: 15 May 50	400,497.09	-143,499.03
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL : B8N2417							
100,000.000		74.87755		1,325.00		74,877.55	
Issue Date: 10 Aug 12	Rate: 4.50%	Call Date: 15 Mar 42	Call Price: 100.00	Yield to Maturity: 6.995%	Maturity Date: 15 Sep 42	75,001.00	-123.45
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL : B441BS1							
835,000.000		85.020365		15,308.33		709,920.05	
Issue Date: 12 Sep 11	Rate: 5.50%	Call Date: 01 Mar 41	Call Price: 100.00	Yield to Maturity: 7.039%	Maturity Date: 01 Sep 41	722,562.50	-12,642.45

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL : B66BW80

300,000.000	89.497431	2,252.08	268,492.29	264,997.25	3,495.04	0.00	3,495.04
Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 6.978% Maturity Date: 15 Nov 40							

T-MOBILE USA INC 3.375% 04-15-2029 CUSIP : 87264ABV6

250,000.000	93.335931	1,781.25	233,339.83	222,012.50	11,327.33	0.00	11,327.33
Issue Date: 23 Mar 21 Rate: 3.375% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 5.124% Maturity Date: 15 Apr 29							

T-MOBILE USA INC 4.7%01-15-2035 SEDOL : BLFCKY1

200,000.000	94.624924	2,480.56	189,249.85	199,706.00	-10,456.15	0.00	-10,456.15
Issue Date: 26 Sep 24 Rate: 4.70% Call Date: 15 Oct 34 Call Price: 100.00 Yield to Maturity: 5.40% Maturity Date: 15 Jan 35							

T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO CUSIP : 87264ACV5

480,000.000	99.010509	11,509.33	475,250.44	481,310.40	-6,059.96	0.00	-6,059.96
Issue Date: 15 Sep 22 Rate: 5.20% Call Date: 15 Oct 32 Call Price: 100.00 Yield to Maturity: 5.352% Maturity Date: 15 Jan 33							

T-MOBILE USA INC FIXED 3.75% DUE04-15-2027 CUSIP : 87264ABD6

240,000.000	97.68644	1,900.00	234,447.46	263,316.16	-28,868.70	0.00	-28,868.70
Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.827% Maturity Date: 15 Apr 27							

TUCSON ELEC PWR CO 5.5% 04-15-2053 SEDOL : BNKC7F0

280,000.000	95.43943	3,251.11	267,230.40	279,218.80	-11,988.40	0.00	-11,988.40
Issue Date: 16 Feb 23 Rate: 5.50% Call Date: 15 Oct 52 Call Price: 100.00 Yield to Maturity: 5.83% Maturity Date: 15 Apr 53							

U S BANCORP 5.85%10-21-2033 SEDOL : BM9WJ58

60,000.000	102.242806	682.50	61,345.68	60,000.00	1,345.68	0.00	1,345.68
Issue Date: 21 Oct 22 Rate: 5.85% Call Date: 21 Oct 32 Call Price: 100.00 Yield to Maturity: 5.523% Maturity Date: 21 Oct 33							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
Fixed Income										
Corporate bonds										
United States - USD										
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY4.839% 02-01-2034 CUSIP : 91159HJL5										
120,000.000		95.746253		2,419.50		114,895.50	117,308.05	-2,412.55	0.00	-2,412.55
Issue Date: 01 Feb 23		Rate: 4.839%		Call Date: 01 Feb 33		Call Price: 100.00		Yield to Maturity: 5.438%		Maturity Date: 01 Feb 34
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SEDOL : BP4YGX7										
325,000.000		95.706892		4,853.33		311,047.40	324,766.00	-13,718.60	0.00	-13,718.60
Issue Date: 09 Sep 24		Rate: 4.80%		Call Date: 15 Jun 34		Call Price: 100.00		Yield to Maturity: 5.372%		Maturity Date: 15 Sep 34
UNITEDHEALTH GROUP INC 4.45% DUE12-15-2048 REG SEDOL : BHSSQ40										
110,000.000		82.452865		217.56		90,698.15	138,700.10	-48,001.95	0.00	-48,001.95
Issue Date: 17 Dec 18		Rate: 4.45%		Call Date: 15 Jun 48		Call Price: 100.00		Yield to Maturity: 5.816%		Maturity Date: 15 Dec 48
UNITEDHEALTH GROUP INC 5.15%07-15-2034 SEDOL : BPDY843										
975,000.000		98.644653		21,758.75		961,785.37	990,312.90	-28,527.53	0.00	-28,527.53
Issue Date: 25 Jul 24		Rate: 5.15%		Call Date: 15 Apr 34		Call Price: 100.00		Yield to Maturity: 5.332%		Maturity Date: 15 Jul 34
US BANCORP 5.678% 01-23-2035 CUSIP : 91159HJR2										
40,000.000		100.912726		996.80		40,365.09	40,000.00	365.09	0.00	365.09
Issue Date: 23 Jan 24		Rate: 5.678%		Call Date: 23 Jan 34		Call Price: 100.00		Yield to Maturity: 5.557%		Maturity Date: 23 Jan 35
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL : BLKH1C6										
300,000.000		56.341078		326.67		169,023.23	191,913.00	-22,889.77	0.00	-22,889.77
Issue Date: 15 Dec 20		Rate: 2.45%		Call Date: 15 Jun 50		Call Price: 100.00		Yield to Maturity: 5.688%		Maturity Date: 15 Dec 50
VERISK ANALYTICS INC 5.25%06-05-2034 CUSIP : 92345YAJ5										
500,000.000		98.859988		1,895.83		494,299.94	498,398.85	-4,098.91	0.00	-4,098.91
Issue Date: 05 Jun 24		Rate: 5.25%		Call Date: 05 Mar 34		Call Price: 100.00		Yield to Maturity: 5.405%		Maturity Date: 05 Jun 34

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
VIRGINIA PWR FUEL SECURITIZATION LLC4.877% 05-01-2033 SEDOL : BSPS6N9									
710,000.000		99.919219		5,771.12	709,426.45	713,551.93	-4,125.48	0.00	-4,125.48
Issue Date: 14 Feb 24 Rate: 4.877% Call Date: 01 May 27 Call Price: 5.80 Yield to Maturity: 4.842% Maturity Date: 01 May 33									
WARNERMEDIA HLDGS INC 5.141%03-15-2052 CUSIP : 55903VBE2									
1,435,000.000		74.653785		21,722.15	1,071,281.81	1,237,718.70	-166,436.89	0.00	-166,436.89
Issue Date: 15 Mar 23 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 7.296% Maturity Date: 15 Mar 52									
WARNERMEDIA HLDGS INC SR NT 4.279%03-15-2032 CUSIP : 55903VBC6									
490,000.000		88.149376		6,173.65	431,931.94	454,381.60	-22,449.66	0.00	-22,449.66
Issue Date: 15 Mar 23 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.352% Maturity Date: 15 Mar 32									
WARNERMEDIA HOLDINGS INC. 5.05%03-15-2042 CUSIP : 55903VBD4									
470,000.000		80.548057		6,988.64	378,575.87	461,203.43	-82,627.56	0.00	-82,627.56
Issue Date: 15 Mar 23 Rate: 5.05% Call Date: 15 Sep 41 Call Price: 100.00 Yield to Maturity: 7.013% Maturity Date: 15 Mar 42									
WELLS FARGO & CO 2.393%06-02-2028 SEDOL : BMGDBG9									
1,185,000.000		94.182716		2,284.32	1,116,065.18	1,196,495.99	-80,430.81	0.00	-80,430.81
Issue Date: 02 Jun 20 Rate: 2.393% Call Date: 02 Jun 27 Call Price: 100.00 Yield to Maturity: 4.238% Maturity Date: 02 Jun 28									
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP : 95000U2V4									
55,000.000		96.976006		522.53	53,336.80	53,303.67	33.13	0.00	33.13
Issue Date: 24 Mar 22 Rate: 3.526% Call Date: 24 Mar 27 Call Price: 100.00 Yield to Maturity: 4.541% Maturity Date: 24 Mar 28									
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-20 CUSIP : 95000U2U6									
1,030,000.000		87.684534		11,405.81	903,150.70	905,836.06	-2,685.36	0.00	-2,685.36
Issue Date: 02 Mar 22 Rate: 3.35% Call Date: 02 Mar 32 Call Price: 100.00 Yield to Maturity: 5.22% Maturity Date: 02 Mar 33									

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◆ Asset Detail - Base Currency

Description / Asset ID	Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Shares/PAR value								

Fixed Income

Corporate bonds

United States - USD

WELLS FARGO & COMPANY 4.897%07-25-2033 CUSIP : 95000U3B7

405,000.000	96.561388	8,594.24	391,073.62	391,744.35	-670.73	0.00	-670.73
Issue Date: 25 Jul 22 Rate: 4.897% Call Date: 25 Jul 32 Call Price: 100.00 Yield to Maturity: 5.403% Maturity Date: 25 Jul 33							

WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP : 95000U3D3

120,000.000	98.911216	1,203.54	118,693.46	113,384.10	5,309.36	0.00	5,309.36
Issue Date: 24 Apr 23 Rate: 5.389% Call Date: 24 Apr 33 Call Price: 100.00 Yield to Maturity: 5.539% Maturity Date: 24 Apr 34							

WESTERN MIDSTREAM OPER LP 6.35%01-15-2029 CUSIP : 958667AF4

440,000.000	103.4097	12,883.44	455,002.68	439,653.40	15,349.28	0.00	15,349.28
Issue Date: 29 Sep 23 Rate: 6.35% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 5.398% Maturity Date: 15 Jan 29							

XCEL ENERGY INC 4.8% DUE 09-15-2041 SEDOL : B5ZZ7P8

150,000.000	86.544586	2,120.00	129,816.88	180,543.00	-50,726.12	0.00	-50,726.12
Issue Date: 12 Sep 11 Rate: 4.80% Call Date: 15 Mar 41 Call Price: 100.00 Yield to Maturity: 6.094% Maturity Date: 15 Sep 41							

Total USD		732,137.96	59,882,369.47	63,183,298.69	-3,300,929.22	0.00	-3,300,929.22

Total United States		732,137.96	59,882,369.47	63,183,298.69	-3,300,929.22	0.00	-3,300,929.22

Total Corporate Bonds

73,000,899.860		804,894.36	66,888,768.86	70,520,357.18	-3,627,822.85	-3,765.47	-3,631,588.32

Funds - corporate bond

United States - USD

MFO DOUBLELINE SELECTIVE CREDIT SEDOL : BN65R86

11,425,233.690	7.39	0.00	84,432,476.97	99,743,384.72	-15,310,907.75	0.00	-15,310,907.75
Rate: 0.51664%							

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Funds - corporate bond							
United States - USD							
MFO FPA FUNDS TRUST NEW INCOME USD CUSIP : 30254T643							
	2,621,370.100	9.77	0.00	25,610,785.88	25,435,285.34	175,500.54	175,500.54
MFO METROPOLITAN WEST FUNDS HIGH YIELDBD FD CL I SEDOL : 2588399							
	362,618.814	9.27	0.00	3,361,476.41	3,375,571.49	-14,095.08	-14,095.08
Issue Date: 31 Aug 08 Rate: 0.63557%							
MFO NORTHERN LTS FD TR III BOYD WATTERSNLTD DUR EN-I2 CUSIP : 66538G171							
	1,255,247.250	9.83	0.00	12,339,080.47	12,369,612.88	-30,532.41	-30,532.41
Total USD			0.00	125,743,819.73	140,923,854.43	-15,180,034.70	-15,180,034.70
Total United States			0.00	125,743,819.73	140,923,854.43	-15,180,034.70	-15,180,034.70
Total Funds - Corporate Bond							
	15,664,469.854		0.00	125,743,819.73	140,923,854.43	-15,180,034.70	-15,180,034.70
Bank loans							
Ireland - USD							
PROP 2017-1 LIMITED SERIES A TERM LOANDUE 03-15-2042 BEO CUSIP : G7256KAB0							
	92,262.520	90.00	841.95	83,036.27	92,209.90	-9,173.63	-9,173.63
Issue Date: 16 Feb 17 Maturity Date: 15 Mar 42							
Total USD			841.95	83,036.27	92,209.90	-9,173.63	-9,173.63
Total Ireland			841.95	83,036.27	92,209.90	-9,173.63	-9,173.63
United States - USD							
JC PENNEY CO INC J. C. PENNEY COMPANY INC TR BANK LN 06-23-2 CUSIP : 46611NAJ2							
	304,288.310	0.01	52,356.53	30.43	0.00	30.43	30.43

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/	Accrued				Unrealized gain/loss	
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total

Fixed Income

Bank loans

United States - USD

Issue Date: 02 Jun 16 Maturity Date: 30 Apr 28

Total USD		52,356.53	30.43	0.00	30.43	0.00	30.43
Total United States		52,356.53	30.43	0.00	30.43	0.00	30.43
Total Bank Loans							
396,550.830		53,198.48	83,066.70	92,209.90	-9,143.20	0.00	-9,143.20

Government mortgage backed securities

United States - USD

FANNIE MAE CB8986 5.5% 08-01-2054 CUSIP : 3140QU6Y7

3,409,405.770	99.786037	15,626.44	3,402,110.90	3,468,537.65	-66,426.75	0.00	-66,426.75
Issue Date: 01 Jul 24 Rate: 5.50% Yield to Maturity: 5.469% Maturity Date: 01 Aug 54							

FANNIE MAE FN BQ6602 1.5% 10-01-2036 CUSIP : 3140KSKQ9

368,006.920	85.883216	460.01	316,056.18	319,533.51	-3,477.33	0.00	-3,477.33
Issue Date: 01 Sep 21 Rate: 1.50% Yield to Maturity: 5.105% Maturity Date: 01 Oct 36							

FANNIE MAE POOL #CB8501 6.0% 05-01-2054 CUSIP : 3140QUNT9

3,217,434.920	102.42884	16,087.18	3,295,581.27	3,289,827.21	5,754.06	0.00	5,754.06
Issue Date: 01 Apr 24 Rate: 6.00% Yield to Maturity: 5.225% Maturity Date: 01 May 54							

FANNIE MAE REMICS FNR 2024-25 FA FLT6.43% 05-25-2054 CUSIP : 3136BRTJ6

3,309,652.710	99.35944	3,126.95	3,288,452.40	3,305,515.64	-17,063.24	0.00	-17,063.24
Issue Date: 25 Apr 24 Rate: 5.66879% Yield to Maturity: 6.045% Maturity Date: 25 May 54							

FANNIE MAE SR 19-79 CL FA FLT6.43% 05-25-2054 CUSIP : 3136B72K6

322,181.240	98.26325	278.33	316,585.76	321,224.73	-4,638.97	0.00	-4,638.97

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

Issue Date: 25 Dec 19 Rate: 5.18327% Yield to Maturity: 5.611% Maturity Date: 25 Jan 50

FANNIE MAE SR 24-90 CL FA FRN 12-25-2054 SEDOL : BN7SH06

3,379,264.730	100.54929	3,418.01	3,397,826.69	3,379,264.73	18,561.96	0.00	18,561.96

Issue Date: 25 Nov 24 Rate: 6.06879% Yield to Maturity: 6.096% Maturity Date: 25 Dec 54

FED HOME LN MTG 1.5% DUE 08-01-2036 CUSIP : 3133GEF45

355,934.470	86.001299	444.92	306,108.27	309,218.07	-3,109.80	0.00	-3,109.80

Issue Date: 01 Aug 21 Rate: 1.50% Yield to Maturity: 5.067% Maturity Date: 01 Aug 36

FED HOME LN MTG 2.5% DUE 04-01-2052 CUSIP : 3132DWDJ9

957,445.610	81.703317	1,994.68	782,264.82	875,202.52	-92,937.70	0.00	-92,937.70

Issue Date: 01 Mar 22 Rate: 2.50% Yield to Maturity: 5.035% Maturity Date: 01 Apr 52

FED HOME LN MTG 2.5% DUE 08-01-2050 SEDOL : BMGRBP0

3,565,480.620	82.862946	7,428.09	2,954,462.28	3,777,181.02	-822,718.74	0.00	-822,718.74

Issue Date: 01 Jul 20 Rate: 2.50% Yield to Maturity: 4.971% Maturity Date: 01 Aug 50

FED NATL MTG ASSN GTD CMO SER 2012-41 CLLB 3.5 04-25-2042 CUSIP : 3136A4R50

141,743.440	92.12425	413.42	130,580.08	148,589.69	-18,009.61	0.00	-18,009.61

Issue Date: 01 Mar 12 Rate: 3.50% Yield to Maturity: 4.98% Maturity Date: 25 Apr 42

FEDERAL HOME LN MTG CORP #SB-8102 1.5% DUE 0 CUSIP : 3132D6AB6

65,498.790	86.251292	81.87	56,493.55	57,751.51	-1,257.96	0.00	-1,257.96

Issue Date: 01 Apr 21 Rate: 1.50% Yield to Maturity: 5.078% Maturity Date: 01 May 36

FEDERAL HOME LN MTG CORP#SB-8097 1.5% DUE 03 CUSIP : 3132D57J5

63,941.870	86.193826	79.93	55,113.94	56,248.87	-1,134.93	0.00	-1,134.93

Issue Date: 01 Mar 21 Rate: 1.50% Yield to Maturity: 5.137% Maturity Date: 01 Apr 36

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP 2.5% 08-25-2051 CUSIP : 3137H1Q66							
7,565,205.780		57.72001		15,760.85		4,366,637.53	4,774,890.86
Issue Date: 01 Jul 21	Rate: 2.50%	Yield to Maturity: 5.566%	Maturity Date: 25 Aug 51			-408,253.33	0.00
FEDERAL HOME LN MTG CORP POOL #8414632.157% 07-01-2052 BE CUSIP : 31288QTU4							
977,273.560		88.261771		3,528.71		862,558.95	854,389.04
Issue Date: 01 Jul 22	Rate: 2.157%	Yield to Maturity: 5.482%	Maturity Date: 01 Jul 52			8,169.91	0.00
FEDERAL HOME LN MTG CORP POOL #8416003.315% 11-01-2052 BE CUSIP : 31288QX54							
122,067.950		93.016082		684.93		113,542.82	111,844.77
Issue Date: 01 Aug 23	Rate: 3.315%	Yield to Maturity: 5.615%	Maturity Date: 01 Nov 52			1,698.05	0.00
FEDERAL HOME LN MTG CORP POOL #8416402.163% 05-01-2053 BE CUSIP : 31288QZD5							
144,813.530		88.278907		524.58		127,839.80	127,334.09
Issue Date: 01 Sep 23	Rate: 2.163%	Yield to Maturity: 5.483%	Maturity Date: 01 May 53			505.71	0.00
FEDERAL HOME LN MTG CORP POOL #8D0161FLTG RT 03-01-2052 CUSIP : 3142BNFA7							
146,879.480		89.817071		628.03		131,922.85	130,630.93
Issue Date: 01 Mar 22	Rate: 2.556%	Yield to Maturity: 5.515%	Maturity Date: 01 Mar 52			1,291.92	0.00
FEDERAL HOME LN MTG CORP POOL #G07957 4%01-01-2045 BEO CUSIP : 3128MAE62							
217,290.840		93.63934		724.30		203,469.71	235,096.43
Issue Date: 01 Feb 15	Rate: 4.00%	Yield to Maturity: 5.048%	Maturity Date: 01 Jan 45			-31,626.72	0.00
FEDERAL HOME LN MTG CORP POOL #G08612 3%10-01-2044 BEO SEDOL : BSLWDQ7							
687,812.270		87.729954		1,719.53		603,417.39	705,679.28
Issue Date: 01 Oct 14	Rate: 3.00%	Yield to Maturity: 5.047%	Maturity Date: 01 Oct 44			-102,261.89	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO CUSIP : 3128MJWP1							
510,961.110		87.210824		1,277.40		-57,483.71	0.00
Issue Date: 01 Jul 15 Rate: 3.00% Yield to Maturity: 5.089% Maturity Date: 01 Jul 45							
FEDERAL HOME LN MTG CORP POOL #G08658 3%08-01-2045 BEO CUSIP : 3128MJWU0							
723,642.000		87.210625		1,809.11		-92,973.29	0.00
Issue Date: 01 Aug 15 Rate: 3.00% Yield to Maturity: 5.087% Maturity Date: 01 Aug 45							
FEDERAL HOME LN MTG CORP POOL #G08710 3%06-01-2046 BEO SEDOL : BFLC73							
240,391.910		86.814908		600.98		-38,578.99	0.00
Issue Date: 01 Jun 16 Rate: 3.00% Yield to Maturity: 5.096% Maturity Date: 01 Jun 46							
FEDERAL HOME LN MTG CORP POOL #G08715 3%08-01-2046 BEO SEDOL : BFFJQF3							
217,127.690		86.783786		542.82		-37,364.18	0.00
Issue Date: 01 Jul 16 Rate: 3.00% Yield to Maturity: 5.096% Maturity Date: 01 Aug 46							
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO SEDOL : BDB5GH3							
130,613.040		86.752532		326.53		-19,990.44	0.00
Issue Date: 01 Sep 16 Rate: 3.00% Yield to Maturity: 5.091% Maturity Date: 01 Oct 46							
FEDERAL HOME LN MTG CORP POOL #G08732 3%11-01-2046 BEO SEDOL : BYMPYP3							
322,167.000		86.752417		805.42		-46,937.43	0.00
Issue Date: 01 Oct 16 Rate: 3.00% Yield to Maturity: 5.086% Maturity Date: 01 Nov 46							
FEDERAL HOME LN MTG CORP POOL #G087423.5% 01-01-2047 BEO CUSIP : 3128MJZG8							
96,960.620		89.863692		282.80		-12,441.63	0.00
Issue Date: 01 Dec 16 Rate: 3.50% Yield to Maturity: 5.065% Maturity Date: 01 Jan 47							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Government mortgage backed securities								
United States - USD								
FEDERAL HOME LN MTG CORP POOL #G087483.5% 02-01-2047 BEO CUSIP : 3128MJZN3								
98,060.380		89.839676		286.01	88,097.13	100,224.60	-12,127.47	0.00
Issue Date: 01 Jan 17 Rate: 3.50% Yield to Maturity: 5.065% Maturity Date: 01 Feb 47								
FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO SEDOL : BD93R65								
391,923.420		86.73154		979.81	339,921.22	386,427.31	-46,506.09	0.00
Issue Date: 01 Feb 17 Rate: 3.00% Yield to Maturity: 5.073% Maturity Date: 01 Mar 47								
FEDERAL HOME LN MTG CORP POOL #G087923.5% 12-01-2047 BEO SEDOL : BMWRFH4								
56,160.480		89.838467		163.80	50,453.71	57,722.42	-7,268.71	0.00
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.034% Maturity Date: 01 Dec 47								
FEDERAL HOME LN MTG CORP POOL #G088003.5% 02-01-2048 BEO CUSIP : 3128MJ3J7								
50,291.430		89.835058		146.68	45,179.34	49,674.59	-4,495.25	0.00
Issue Date: 01 Jan 18 Rate: 3.50% Yield to Maturity: 5.022% Maturity Date: 01 Feb 48								
FEDERAL HOME LN MTG CORP POOL #G08833 5%07-01-2048 BEO CUSIP : 3128MJ4T4								
42,108.000		98.593645		175.45	41,515.81	44,479.86	-2,964.05	0.00
Issue Date: 01 Jun 18 Rate: 5.00% Yield to Maturity: 5.183% Maturity Date: 01 Jul 48								
FEDERAL HOME LN MTG CORP POOL #G08849 5%11-01-2048 BEO SEDOL : BH0PWZ2								
60,340.450		98.499229		251.42	59,434.88	63,138.26	-3,703.38	0.00
Issue Date: 01 Oct 18 Rate: 5.00% Yield to Maturity: 5.197% Maturity Date: 01 Nov 48								
FEDERAL HOME LN MTG CORP POOL #G60344 4%12-01-2045 BEO SEDOL : BYXST56								
436,879.260		93.367877		1,456.26	407,904.89	469,313.48	-61,408.59	0.00
Issue Date: 01 Nov 15 Rate: 4.00% Yield to Maturity: 5.06% Maturity Date: 01 Dec 45								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FEDERAL HOME LN MTG CORP POOL #G605823.5% 05-01-2046 BEO CUSIP : 31335AUF3									
287,250.400		90.165531		837.81	259,000.85	301,253.87	-42,253.02	0.00	-42,253.02
Issue Date: 01 May 16 Rate: 3.50% Yield to Maturity: 5.059% Maturity Date: 01 May 46									
FEDERAL HOME LN MTG CORP POOL #QE82534.5% DUE 08-01-2052 CUSIP : 3133BJE24									
1,136,513.210		94.201048		4,261.93	1,070,607.35	1,084,837.37	-14,230.02	0.00	-14,230.02
Issue Date: 01 Aug 22 Rate: 4.50% Yield to Maturity: 5.368% Maturity Date: 01 Aug 52									
FEDERAL HOME LN MTG CORP POOL #QK06221.5% DUE 02-01-2041 CUSIP : 3133D3VP7									
93,419.030		79.837793		116.77	74,583.69	74,384.90	198.79	0.00	198.79
Issue Date: 01 Jan 21 Rate: 1.50% Yield to Maturity: 5.274% Maturity Date: 01 Feb 41									
FEDERAL HOME LN MTG CORP POOL #QK06921.5% 03-01-2041 CUSIP : 3133D3XV2									
429,310.420		79.816255		536.64	342,659.50	342,945.23	-285.73	0.00	-285.73
Issue Date: 01 Mar 21 Rate: 1.50% Yield to Maturity: 5.251% Maturity Date: 01 Mar 41									
FEDERAL HOME LN MTG CORP POOL #QN49131.5% 01-01-2036 CUSIP : 3133GBN67									
306,853.550		86.254784		383.57	264,675.87	268,808.50	-4,132.63	0.00	-4,132.63
Issue Date: 01 Jan 21 Rate: 1.50% Yield to Maturity: 5.174% Maturity Date: 01 Jan 36									
FEDERAL HOME LN MTG CORP POOL #RA58552.5% DUE 09-01-2051 CUSIP : 3133KMQG3									
3,079,803.370		82.022454		6,416.26	2,526,130.30	2,628,419.69	-102,289.39	0.00	-102,289.39
Issue Date: 01 Aug 21 Rate: 2.50% Yield to Maturity: 5.04% Maturity Date: 01 Sep 51									
FEDERAL HOME LN MTG CORP POOL #RA7773 4%08-01-2052 BEO CUSIP : 3133KPT65									
1,307,656.050		91.600125		4,358.85	1,197,814.58	1,258,210.29	-60,395.71	0.00	-60,395.71
Issue Date: 01 Aug 22 Rate: 4.00% Yield to Maturity: 5.153% Maturity Date: 01 Aug 52									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
Fixed Income								
Government mortgage backed securities								
United States - USD								
FEDERAL HOME LN MTG CORP POOL #RB50762.0% DUE 07-01-2040 CUSIP : 3133KYT90								
51,723.230		83.619674		86.21		43,250.80	43,906.16	-655.36
Issue Date: 01 Jul 20 Rate: 2.00% Yield to Maturity: 5.073% Maturity Date: 01 Aug 40								
FEDERAL HOME LN MTG CORP POOL #RB-50902.0% DUE 11-01-2040 CUSIP : 3133KYUP2								
96,584.880		83.468466		160.98		80,617.92	79,803.27	814.65
Issue Date: 01 Nov 20 Rate: 2.00% Yield to Maturity: 5.05% Maturity Date: 01 Dec 40								
FEDERAL HOME LN MTG CORP POOL #RB51101.5% DUE 04-01-2041 CUSIP : 3133KYVB2								
281,049.370		79.784146		351.31		224,232.84	224,565.35	-332.51
Issue Date: 01 Apr 21 Rate: 1.50% Yield to Maturity: 5.218% Maturity Date: 01 May 41								
FEDERAL HOME LN MTG CORP POOL #RB-51301.5% 10-01-2041 CUSIP : 3133KYVX4								
139,778.640		79.121459		174.72		110,594.90	109,940.47	654.43
Issue Date: 01 Sep 21 Rate: 1.50% Yield to Maturity: 5.281% Maturity Date: 01 Oct 41								
FEDERAL HOME LN MTG CORP POOL #SB1242 1.0% 10-01-2036 CUSIP : 3132CXLX8								
117,391.770		85.727972		97.83		100,637.58	101,397.14	-759.56
Issue Date: 01 Aug 24 Rate: 1.00% Yield to Maturity: 4.696% Maturity Date: 01 Oct 36								
FEDERAL HOME LN MTG CORP POOL #SD81282.0% 02-01-2051 CUSIP : 3132DWA52								
899,262.700		78.052851		1,498.77		701,900.18	928,207.72	-226,307.54
Issue Date: 01 Jan 21 Rate: 2.00% Yield to Maturity: 5.195% Maturity Date: 01 Feb 51								
FEDERAL HOME LN MTG CORP POOL #SD81942.5% 02-01-2052 BEO CUSIP : 3132DWC76								
1,304,052.410		81.73638		2,716.78		1,065,885.23	1,213,838.48	-147,953.25
Issue Date: 01 Jan 22 Rate: 2.50% Yield to Maturity: 5.052% Maturity Date: 01 Feb 52								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP POOL #ZJ-07204% DUE 11-01-2040 RE CUSIP : 3131WQYR2							
92,333.780		94.316773		307.78		87,086.24	86,660.32
Issue Date: 01 Aug 18	Rate: 4.00%	Yield to Maturity: 5.065%	Maturity Date: 01 Nov 40			425.92	0.00
FEDERAL HOME LN MTG CORP POOL #ZM1779 3%09-01-2046 BEO CUSIP : 3131XU6Q5							
86,062.000		86.632819		215.16		74,557.94	90,983.66
Issue Date: 01 Oct 18	Rate: 3.00%	Yield to Maturity: 5.093%	Maturity Date: 01 Sep 46			-16,425.72	0.00
FEDERAL HOME LN MTG CORP POOL #ZS3012 4%10-01-2040 BEO CUSIP : 3132A3KZ2							
90,946.610		94.316315		303.16		85,777.49	85,315.74
Issue Date: 01 Sep 18	Rate: 4.00%	Yield to Maturity: 5.055%	Maturity Date: 01 Oct 40			461.75	0.00
FEDERAL HOME LN MTG CORP POOL#RB5064 2.0% 06-01-2040 CUSIP : 3133KYTV1							
236,661.050		83.635519		394.44		197,932.70	200,200.46
Issue Date: 01 May 20	Rate: 2.00%	Yield to Maturity: 5.08%	Maturity Date: 01 Jun 40			-2,267.76	0.00
FEDERAL HOME LN MTG CORP Q5-2319 3.5% 11-01-2047 SEDOL : BG5KLZ8							
464,750.630		89.838338		1,355.52		417,524.24	464,904.96
Issue Date: 01 Nov 17	Rate: 3.50%	Yield to Maturity: 5.031%	Maturity Date: 01 Nov 47			-47,380.72	0.00
FEDERAL HOME LN MTG CORP REMC SER 2278CL Z 7 01-15-2031 CUSIP : 3133TQVX2							
52,797.590		101.98989		307.99		53,848.20	55,632.62
Issue Date: 01 Jan 01	Rate: 7.00%	Yield to Maturity: 5.853%	Maturity Date: 15 Jan 31			-1,784.42	0.00
FEDERAL HOME LN MTG CORP SER 004694 CLFA 4.84676% 06-15-20 CUSIP : 3137BYWC0							
302,804.080		97.76164		687.98		296,026.23	290,597.31
Issue Date: 15 Jun 17	Rate: 5.11205%	Yield to Maturity: 5.678%	Maturity Date: 15 Jun 47			5,428.92	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP SER 005004 CLLS 1.71355% 07-25-20 CUSIP : 3137FVB92							
4,462,641.850		11.7903		1,090.92		526,158.86	711,265.17
Issue Date: 25 Jul 20	Rate: 1.46673%	Yield to Maturity: 5.69%	Maturity Date: 25 Jul 50			-185,106.31	0.00
							-185,106.31
FEDERAL HOME LN MTG CORP SER 4444 CL CZ3.0% 02-15-2045 CUSIP : 3137BGJS9							
0.010		85.44589		0.00		0.01	0.01
Issue Date: 01 Feb 15	Rate: 3.00%	Yield to Maturity: 5.061%	Maturity Date: 15 Feb 45			0.00	0.00
							0.00
FEDERAL HOME LN MTG CORP SER 4639 CL HZSTEP UP 04-15-2053 CUSIP : 3137BTEH0							
1,046,946.850		76.6891		2,835.48		802,894.12	964,776.87
Issue Date: 01 Dec 16	Rate: 3.25%	Yield to Maturity: 5.376%	Maturity Date: 15 Apr 53			-161,882.75	0.00
							-161,882.75
FEDERAL HOME LN MTG CORP SR 5473 CL BF FLTG RT 11-25-2054 CUSIP : 3137HHFL0							
187,186.960		99.57706		183.09		186,395.27	187,040.72
Issue Date: 25 Oct 24	Rate: 5.86879%	Yield to Maturity: 6.139%	Maturity Date: 25 Nov 54			-645.45	0.00
							-645.45
FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053 CUSIP : 3132DWF57							
1,327,944.330		96.531003		5,533.10		1,281,877.98	1,305,541.07
Issue Date: 01 Dec 22	Rate: 5.00%	Yield to Maturity: 5.576%	Maturity Date: 01 Jan 53			-23,663.09	0.00
							-23,663.09
FEDERAL HOME LOAN MORTGAGE CORP 1%07-01-2036 CUSIP : 3132D6AJ9							
78,117.710		83.998922		65.10		65,618.03	65,894.62
Issue Date: 01 Jun 21	Rate: 1.00%	Yield to Maturity: 5.145%	Maturity Date: 01 Jul 36			-276.59	0.00
							-276.59
FEDERAL HOME LOAN MORTGAGE CORP 1.5%03-01-2041 CUSIP : 3133KYU56							
116,410.900		79.816161		145.51		92,914.71	94,233.72
Issue Date: 01 Feb 21	Rate: 1.50%	Yield to Maturity: 5.252%	Maturity Date: 01 Mar 41			-1,319.01	0.00
							-1,319.01

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FEDERAL HOME LOAN MORTGAGE CORP 1.5%04-01-2041 CUSIP : 3133KYU80									
113,064.180		79.805479		141.33	90,231.41	91,597.27	-1,365.86	0.00	-1,365.86
Issue Date: 01 Mar 21 Rate: 1.50% Yield to Maturity: 5.241% Maturity Date: 01 Apr 41									
FEDERAL HOME LOAN MORTGAGE CORP 1.5%11-01-2040 CUSIP : 3133KYUH0									
100,842.650		79.864933		126.05	80,537.91	82,186.76	-1,648.85	0.00	-1,648.85
Issue Date: 01 Oct 20 Rate: 1.50% Yield to Maturity: 5.299% Maturity Date: 01 Nov 40									
FEDERAL HOME LOAN MORTGAGE CORP 2%04-01-2052 CUSIP : 3133B9KZ6									
1,014,195.550		77.83478		1,690.33	789,396.88	893,125.98	-103,729.10	0.00	-103,729.10
Issue Date: 01 Apr 22 Rate: 2.00% Yield to Maturity: 5.109% Maturity Date: 01 Apr 52									
FEDERAL HOME LOAN MORTGAGE CORP 2%11-01-2050 CUSIP : 3132DMX42									
2,506,766.500		80.072533		4,177.94	2,007,231.43	2,528,309.03	-521,077.60	0.00	-521,077.60
Issue Date: 01 Sep 21 Rate: 2.00% Yield to Maturity: 4.891% Maturity Date: 01 Nov 50									
FEDERAL HOME LOAN MORTGAGE CORP 2.5%05-01-2052 SEDOL : BRJNZ81									
1,369,880.910		81.553843		2,853.92	1,117,190.53	1,262,832.22	-145,641.69	0.00	-145,641.69
Issue Date: 01 Apr 22 Rate: 2.50% Yield to Maturity: 5.051% Maturity Date: 01 May 52									
FEDERAL HOME LOAN MORTGAGE CORP 3.5%05-01-2052 CUSIP : 3132DWD7									
1,160,713.800		88.580631		3,385.41	1,028,167.61	1,122,899.89	-94,732.28	0.00	-94,732.28
Issue Date: 01 Apr 22 Rate: 3.50% Yield to Maturity: 5.045% Maturity Date: 01 May 52									
FEDERAL HOME LOAN MORTGAGE CORP 4.5%09-01-2052 SEDOL : BMHWHJ0									
545,533.690		94.213958		2,045.75	513,968.88	517,852.12	-3,883.24	0.00	-3,883.24
Issue Date: 01 Aug 22 Rate: 4.50% Yield to Maturity: 5.369% Maturity Date: 01 Sep 52									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LOAN MORTGAGE CORP 5.5%08-01-2054 CUSIP : 3132DWMA8							
8,744,516.100		98.690564		40,079.03		8,630,012.26	8,835,035.44
Issue Date: 01 Jul 24	Rate: 5.50%	Yield to Maturity: 5.754%	Maturity Date: 01 Aug 54			-205,023.18	0.00
FEDERAL HOME LOAN MORTGAGE CORP POOL#8D0226 2.547% 05-01 CUSIP : 3142BNHB3							
97,308.880		89.640117		415.68		87,227.79	86,673.32
Issue Date: 01 May 22	Rate: 2.539%	Yield to Maturity: 5.498%	Maturity Date: 01 May 52			554.47	0.00
FEDERAL HOME LOAN MORTGAGE CORP POOL#SD8206 3.0% DUE 04- CUSIP : 3132DWDK6							
1,281,836.280		85.038076		3,204.59		1,090,048.91	1,289,647.48
Issue Date: 01 Mar 22	Rate: 3.00%	Yield to Maturity: 5.051%	Maturity Date: 01 Apr 52			-199,598.57	0.00
FEDERAL NATIONAL MORTGAGE ASSOC 1.96%09-01-2033 CUSIP : 3140DLA5							
4,500,000.000		78.786587		7,350.00		3,545,396.42	4,597,031.25
Issue Date: 01 Sep 21	Rate: 1.96%	Yield to Maturity: 4.967%	Maturity Date: 01 Sep 33			-1,051,634.83	0.00
FEDERAL NATIONAL MORTGAGE ASSOC 2%03-01-2052 SEDOL : BQNKLC7							
3,450,871.530		78.090162		5,751.45		2,694,791.17	2,835,683.60
Issue Date: 01 Feb 22	Rate: 2.00%	Yield to Maturity: 5.089%	Maturity Date: 01 Mar 52			-140,892.43	0.00
FEDERAL NATIONAL MORTGAGE ASSOC 2%07-01-2041 CUSIP : 3140L0LQ8							
118,821.090		83.432973		198.04		99,135.97	96,774.21
Issue Date: 01 Jul 21	Rate: 2.00%	Yield to Maturity: 4.971%	Maturity Date: 01 Jul 41			2,361.76	0.00
FEDERAL NATIONAL MORTGAGE ASSOC 2%12-01-2051 CUSIP : 3140KSVF1							
975,096.780		77.957571		1,625.16		760,161.76	861,208.55
Issue Date: 01 Dec 21	Rate: 2.00%	Yield to Maturity: 5.137%	Maturity Date: 01 Dec 51			-101,046.79	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

FEDERAL NATIONAL MORTGAGE ASSOC 2%12-01-2051 CUSIP : 3140M82X6

1,379,578.320	78.153031	2,299.30	1,078,182.27	1,220,819.02	-142,636.75	0.00	-142,636.75

Issue Date: 01 Dec 21 Rate: 2.00% Yield to Maturity: 5.101% Maturity Date: 01 Dec 51

FEDERAL NATIONAL MORTGAGE ASSOC 2.5%12-01-2051 CUSIP : 3140QMVD3

1,216,437.700	82.761683	2,534.25	1,006,744.31	1,020,999.88	-14,255.57	0.00	-14,255.57

Issue Date: 01 Nov 21 Rate: 2.50% Yield to Maturity: 4.902% Maturity Date: 01 Dec 51

FEDERAL NATIONAL MORTGAGE ASSOC 3%06-01-2051 CUSIP : 3140QKYB8

3,709,593.120	85.728006	9,273.98	3,180,160.21	3,910,722.65	-730,562.44	0.00	-730,562.44

Issue Date: 01 May 21 Rate: 3.00% Yield to Maturity: 5.006% Maturity Date: 01 Jun 51

FEDERAL NATIONAL MORTGAGE ASSOC 3%11-01-2051 CUSIP : 3140QMMS0

1,945,970.360	85.778938	4,864.93	1,669,232.71	1,737,386.65	-68,153.94	0.00	-68,153.94

Issue Date: 01 Oct 21 Rate: 3.00% Yield to Maturity: 4.995% Maturity Date: 01 Nov 51

FEDERAL NATIONAL MORTGAGE ASSOC 5.5%06-01-2054 CUSIP : 3140QUUM6

1,311,500.980	98.782995	6,011.04	1,295,539.95	1,302,689.33	-7,149.38	0.00	-7,149.38

Issue Date: 01 May 24 Rate: 5.50% Yield to Maturity: 5.684% Maturity Date: 01 Jun 54

FEDERAL NATL MTG ASSN SER 2012-48 CLMB 3.5 05-25-2042 CUSIP : 3136A47F0

185,004.550	91.92781	539.60	170,070.63	193,572.42	-23,501.79	0.00	-23,501.79

Issue Date: 01 Apr 12 Rate: 3.50% Yield to Maturity: 4.957% Maturity Date: 25 May 42

FEDERAL NATL MTG ASSN GTD MTG POOL#AL5764 5% 09-01-202 CUSIP : 3138ENMN6

0.020	99.50631	0.00	0.02	0.02	0.00	0.00	0.00

Issue Date: 01 Sep 14 Rate: 5.00% Yield to Maturity: 5.536% Maturity Date: 01 Sep 25

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FEDERAL NATL MTG ASSN GTD MTG POOL#AL6167 3.5% 01-01-2 CUSIP : 3138ENZ93								
211,631.250		90.582774		617.26	191,701.46	223,585.12	-31,883.66	0.00
Issue Date: 01 Dec 14 Rate: 3.50% Yield to Maturity: 5.142% Maturity Date: 01 Jan 44								
FEDERAL NATL MTG ASSN GTD MTG POOL#AL6212 4.5% 01-01-2 CUSIP : 3138EN3W7								
0.040		99.667802		0.00	0.04	0.04	0.00	0.00
Issue Date: 01 Dec 14 Rate: 4.50% Yield to Maturity: 4.587% Maturity Date: 01 Jan 27								
FHLMC G67706 3.5% DUE12-01-2047 SEDOL : BYV3PD3								
85,318.520		90.119378		248.85	76,888.52	88,224.68	-11,336.16	0.00
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.016% Maturity Date: 01 Dec 47								
FHLMC G67708 3.5% DUE03-01-2048 CUSIP : 3132XCR56								
698,500.580		89.880914		2,037.29	627,818.71	698,746.16	-70,927.45	0.00
Issue Date: 01 Feb 18 Rate: 3.50% Yield to Maturity: 5.04% Maturity Date: 01 Mar 48								
FHLMC G67714 4.0% 07-01-2048 CUSIP : 3132XCSB2								
180,840.260		93.105527		602.80	168,372.28	183,091.79	-14,719.51	0.00
Issue Date: 01 Jul 18 Rate: 4.00% Yield to Maturity: 5.016% Maturity Date: 01 Jul 48								
FHLMC GOLD G60023 3.5 04-01-2045 CUSIP : 31335AAY4								
507,873.890		91.171279		1,481.30	463,035.12	530,926.60	-67,891.48	0.00
Issue Date: 01 Apr 15 Rate: 3.50% Yield to Maturity: 4.955% Maturity Date: 01 Apr 45								
FHLMC GOLD G67700 3.5 08-01-2046 CUSIP : 3132XCRV9								
75,349.090		90.367022		219.77	68,090.73	78,198.24	-10,107.51	0.00
Issue Date: 01 Aug 16 Rate: 3.50% Yield to Maturity: 5.029% Maturity Date: 01 Aug 46								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FHLMC GOLD G67707 3.5% DUE01-01-2048 SEDOL : BYVTQ05							
490,972.520		90.151788		1,432.00		442,620.51	498,471.37
Issue Date: 01 Jan 18	Rate: 3.50%	Yield to Maturity: 5.013%		Maturity Date: 01 Jan 48		-55,850.86	0.00
							-55,850.86
FHLMC GOLD J32374 2.5 11-01-2028 CUSIP : 31307NT79							
357,165.270		97.067882		744.09		346,692.76	362,281.56
Issue Date: 01 Jul 15	Rate: 2.50%	Yield to Maturity: 4.484%		Maturity Date: 01 Nov 28		-15,588.80	0.00
							-15,588.80
FHLMC GOLD POOL #FG G67711 4.0%03-01-2048 CUSIP : 3132XCR80							
120,223.940		93.113093		400.75		111,944.23	122,853.84
Issue Date: 01 Mar 18	Rate: 4.00%	Yield to Maturity: 5.024%		Maturity Date: 01 Mar 48		-10,909.61	0.00
							-10,909.61
FHLMC GOLD POOL #G1-5169 4.5% 09-01-2026 CUSIP : 3128MD6E8							
2,706.440		100.076314		10.15		2,708.51	2,877.29
Issue Date: 01 Aug 14	Rate: 4.50%	Yield to Maturity: 4.032%		Maturity Date: 01 Sep 26		-168.78	0.00
							-168.78
FHLMC MULTICLASS FHLMC MULTICLASSMTGPARTN CTFS GTD 6 CUSIP : 31398LK56							
35,072.640		102.17737		175.36		35,836.30	38,031.90
Issue Date: 01 Dec 09	Rate: 6.00%	Yield to Maturity: -50.346%		Maturity Date: 15 Jan 32		-2,195.60	0.00
							-2,195.60
FHLMC MULTICLASS FLTG RT SER 4821 CL FA07-15-2048 CUSIP : 3137FHEB5							
143,315.670		97.15419		319.25		139,237.18	141,882.52
Issue Date: 15 Aug 18	Rate: 5.01205%	Yield to Maturity: 5.656%		Maturity Date: 15 Jul 48		-2,645.34	0.00
							-2,645.34
FHLMC MULTICLASS SER 2303 CL ZD 704-15-2031 CUSIP : 3133TSTA1							
90,982.710		103.70128		530.73		94,350.23	94,016.12
Issue Date: 01 Apr 01	Rate: 7.00%	Yield to Maturity: 5.225%		Maturity Date: 15 Apr 31		334.11	0.00
							334.11

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

FHLMC MULTICLASS SER 4438 CL B 310-15-2043 CUSIP : 3137BGLV9

84,765.240	96.85017	211.91	82,095.28	86,566.47	-4,471.19	0.00	-4,471.19
Issue Date: 01 Feb 15 Rate: 3.00% Yield to Maturity: 4.56% Maturity Date: 15 Oct 43							

FHLMC MULTICLASS TRANCHE 00143 307-15-2043 CUSIP : 3137BLFY9

298,098.060	75.7354	745.25	225,765.76	278,440.66	-52,674.90	0.00	-52,674.90
Issue Date: 01 Sep 15 Rate: 3.00% Yield to Maturity: 5.365% Maturity Date: 15 Jul 43							

FHLMC POOL #RB5137 1.5% 12-01-2041 CUSIP : 3133KYV63

818,604.350	79.012738	1,023.26	646,801.71	644,139.30	2,662.41	0.00	2,662.41
Issue Date: 01 Nov 21 Rate: 1.50% Yield to Maturity: 5.281% Maturity Date: 01 Dec 41							

FHLMC POOL #SD8189 2.5% 12-01-2051 SEDOL : BN7R554

650,896.930	81.837183	1,356.04	532,675.71	583,493.50	-50,817.79	0.00	-50,817.79
Issue Date: 01 Dec 21 Rate: 2.50% Yield to Maturity: 5.042% Maturity Date: 01 Jan 52							

FHLMC POOL SD8122 2.5% 01-01-2051 CUSIP : 3132DWAX1

521,223.260	82.102881	1,085.88	427,939.31	549,442.59	-121,503.28	0.00	-121,503.28
Issue Date: 01 Dec 20 Rate: 2.50% Yield to Maturity: 5.064% Maturity Date: 01 Jan 51							

FHLMC POOL# 8D0086 FLTG RT 09-01-2051 CUSIP : 3142BNCX0

115,858.820	87.180203	322.50	101,005.95	95,262.20	5,743.75	0.00	5,743.75
Issue Date: 01 Aug 21 Rate: 1.662% Yield to Maturity: 5.338% Maturity Date: 01 Sep 51							

FHLMC POOL# RC2043 1.5% 06-01-2036 CUSIP : 3133L8HU2

194,525.490	85.914566	243.16	167,125.73	168,340.54	-1,214.81	0.00	-1,214.81
Issue Date: 01 May 21 Rate: 1.50% Yield to Maturity: 5.15% Maturity Date: 01 Jun 36							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Government mortgage backed securities								
United States - USD								
FHLMC POOL#SB1019 1.5%11-01-2036 CUSIP : 3132CXDY5								
87,800.410		86.245905		109.75	75,724.26	76,537.26	-813.00	0.00
Issue Date: 01 Nov 23		Rate: 1.50%	Yield to Maturity: 5.18%	Maturity Date: 01 Nov 36				
FHLMC SER 4846 CL PA 4.0% 12-01-2040 REG CUSIP : 3137FKHV1								
12,733.780		99.4634		42.45	12,665.45	12,798.45	-133.00	0.00
Issue Date: 01 Nov 18		Rate: 4.00%	Yield to Maturity: 4.422%	Maturity Date: 15 Jun 47				
FHLMC SR 4735 CL MY 3.0%12-15-2047 CUSIP : 3137FCAE4								
4,250,000.000		82.9364		10,625.00	3,524,797.00	3,470,390.63	54,406.37	0.00
Issue Date: 01 Nov 17		Rate: 3.00%	Yield to Maturity: 5.036%	Maturity Date: 15 Dec 47				
FHLMC UMBS 30Y FIXED 2.5% 04-01-2052 CUSIP : 3133B9LB8								
1,337,103.140		81.428223		2,785.63	1,088,779.33	1,225,643.05	-136,863.72	0.00
Issue Date: 01 Apr 22		Rate: 2.50%	Yield to Maturity: 5.074%	Maturity Date: 01 Apr 52				
FHLMC UMBS 30Y FIXED 4.5% 08-01-2052 CUSIP : 3133BHLS3								
1,142,708.160		94.076019		4,285.16	1,075,014.35	1,154,135.26	-79,120.91	0.00
Issue Date: 01 Aug 22		Rate: 4.50%	Yield to Maturity: 5.348%	Maturity Date: 01 Aug 52				
FNMA 2.5 SER 2011-125 CL GE 12-25-2041 CUSIP : 3136A2SA2								
209,784.840		87.82456		437.05	184,242.61	209,706.21	-25,463.60	0.00
Issue Date: 01 Nov 11		Rate: 2.50%	Yield to Maturity: 4.736%	Maturity Date: 25 Dec 41				
FNMA 2.5% 06-01-2050 CUSIP : 3140KDQ86								
840,016.760		82.89325		1,750.03	696,317.19	875,422.14	-179,104.95	0.00
Issue Date: 01 Jun 20		Rate: 2.50%	Yield to Maturity: 4.947%	Maturity Date: 01 Jun 50				

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
Fixed Income								
Government mortgage backed securities								
United States - USD								
FNMA 2.5% 06-25-2052 SEDOL : BSML556								
7,085,860.030		15.921265		14,762.21		1,128,158.55	1,058,970.43	69,188.12
Issue Date: 01 Aug 23		Rate: 2.50%		Yield to Maturity: 4.286%		Maturity Date: 25 Jun 52		
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARSSETTLES FEBRUARY CUSIP : 01F060626								
1,900,000.000		100.418738		0.00		1,907,956.02	1,912,617.19	-4,661.17
Issue Date: 25 Jan 25		Yield to Maturity: 5.837%						
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL : B8J5WD8								
7,900,000.000		102.054274		0.00		8,062,287.65	8,066,640.63	-4,352.98
Issue Date: 01 Jan 23		Yield to Maturity: 5.91%		Maturity Date: 15 Feb 55				
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP : 01F052615								
4,550,000.000		98.64899		0.00		4,488,529.05	4,554,660.16	-66,131.11
Issue Date: 01 Feb 22		Yield to Maturity: 5.687%		Maturity Date: 15 Jan 54				
FNMA CMO SER 2012-26 CL ME 3.5 DUE03-25-2042 CUSIP : 3136A37B1								
234,945.920		91.85049		685.26		215,798.98	246,220.01	-30,421.03
Issue Date: 01 Feb 12		Rate: 3.50%		Yield to Maturity: 4.96%		Maturity Date: 25 Mar 42		
FNMA FNMA # MA4869 5.5% 01-01-2053 CUSIP : 31418EMT4								
758,152.110		98.724661		3,474.86		748,483.10	757,441.35	-8,958.25
Issue Date: 01 Dec 22		Rate: 5.50%		Yield to Maturity: 5.707%		Maturity Date: 01 Jan 53		
FNMA FR CMO 25/07/37 USD 07-25-2037 CUSIP : 31396WTU0								
3,156.310		98.32259		2.65		3,103.37	3,108.49	-5.12
Issue Date: 25 Jun 07		Rate: 5.03327%		Yield to Maturity: 5.599%		Maturity Date: 25 Jul 37		

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FNMA INT STRIP SMBS TR 426 CL C 5703-25-2052 (UNDDATE) CUSIP : 31422M2V7									
6,331,923.250		17.025936		15,829.81	1,078,069.20	1,039,759.53	38,309.67	0.00	38,309.67
Issue Date: 01 Jun 22 Rate: 3.00% Yield to Maturity: 7.807% Maturity Date: 25 Mar 52									
FNMA POOL #310215 3.5% 04-01-2044 BEO CUSIP : 31374CSC1									
399,364.860		90.462651		1,164.81	361,276.04	354,436.31	6,839.73	0.00	6,839.73
Issue Date: 01 May 23 Rate: 3.50% Yield to Maturity: 5.167% Maturity Date: 01 Apr 44									
FNMA POOL #865963 ADJ RT DUE 03-01-2036BEO CUSIP : 31409BB89									
13,771.100		101.627371		74.59	13,995.21	13,935.71	59.50	0.00	59.50
Issue Date: 01 Feb 06 Rate: 6.50% Yield to Maturity: 6.472% Maturity Date: 01 Mar 36									
FNMA POOL #879696 ADJ RT DUE 12-01-2037REG CUSIP : 31409VKH5									
39,249.400		102.899905		217.34	40,387.60	40,108.00	279.60	0.00	279.60
Issue Date: 01 Dec 07 Rate: 6.645% Yield to Maturity: 6.162% Maturity Date: 01 Dec 37									
FNMA POOL #881605 6.5% DUE 02-01-2036REG CUSIP : 31409XNW5									
13,612.230		100.597171		73.73	13,693.52	13,831.33	-137.81	0.00	-137.81
Issue Date: 01 Mar 06 Rate: 6.50% Yield to Maturity: 6.235% Maturity Date: 01 Feb 36									
FNMA POOL #AD0869 ADJ RT DUE 12-01-2036BEO CUSIP : 31418M6F4									
55,746.420		102.726432		313.57	57,266.31	57,967.56	-701.25	0.00	-701.25
Issue Date: 01 Mar 10 Rate: 6.75% Yield to Maturity: 5.611% Maturity Date: 01 Dec 36									
FNMA POOL #AR9225 3% 03-01-2043 BEO SEDOL : BK8MDG4									
2,328,363.490		88.422199		5,820.91	2,058,790.20	2,364,380.37	-305,590.17	0.00	-305,590.17
Issue Date: 01 Mar 13 Rate: 3.00% Yield to Maturity: 5.018% Maturity Date: 01 Mar 43									

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #AS1927 4.5% 03-01-2044 BEO CUSIP : 3138WBD93							
469,424.400		96.050694		1,760.34		-60,273.78	0.00
Issue Date: 01 Feb 14 Rate: 4.50% Yield to Maturity: 5.111% Maturity Date: 01 Mar 44							
FNMA POOL #AS3342 3% 09-01-2034 BEO CUSIP : 3138WCWC3							
295,229.300		93.209144		738.07		-32,849.60	0.00
Issue Date: 01 Aug 14 Rate: 3.00% Yield to Maturity: 4.767% Maturity Date: 01 Sep 34							
FNMA POOL #AS7661 3% 08-01-2046 BEO CUSIP : 3138WHQP0							
615,882.910		85.275892		1,539.71		-102,976.85	0.00
Issue Date: 01 Jul 16 Rate: 3.00% Yield to Maturity: 5.338% Maturity Date: 01 Aug 46							
FNMA POOL #BM2006 4% 01-01-2048 BEO CUSIP : 3140J6GQ4							
36,813.930		92.702381		122.71		-4,003.79	0.00
Issue Date: 01 Mar 18 Rate: 4.00% Yield to Maturity: 5.072% Maturity Date: 01 Jan 48							
FNMA POOL #BM7277 1.969% 08-01-2051 BEO CUSIP : 3140JCCP7							
305,836.270		88.696708		502.34		2,808.93	0.00
Issue Date: 01 Aug 23 Rate: 1.969% Yield to Maturity: 5.517% Maturity Date: 01 Aug 51							
FNMA POOL #BM7354 1.889% 04-01-2052 BEO CUSIP : 3140JCE42							
273,408.900		87.961731		430.62		2,907.12	0.00
Issue Date: 01 Nov 23 Rate: 1.889% Yield to Maturity: 5.446% Maturity Date: 01 Apr 52							
FNMA POOL #BO4708 3.0% 11-01-2049 CUSIP : 3140K0GS1							
274,922.850		86.195942		687.30		-42,460.97	0.00
Issue Date: 01 Nov 19 Rate: 3.00% Yield to Maturity: 4.98% Maturity Date: 01 Nov 49							

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #BR2268 1.5% 08-01-2036 CUSIP : 3140L0QW0							
87,059.790		85.971549		108.83		74,846.65	
Issue Date: 01 Aug 21	Rate: 1.50%	Yield to Maturity: 5.076%		Maturity Date: 01 Aug 36		75,537.98	
						-691.33	0.00
							-691.33
FNMA POOL #BS5530 3.3% 07-01-2032 BEO CUSIP : 3140LGEC2							
4,724,970.000		90.062422		12,993.67		4,255,422.42	
Issue Date: 01 Jul 22	Rate: 3.30%	Yield to Maturity: 4.884%		Maturity Date: 01 Jul 32		4,738,997.25	
						-483,574.83	0.00
							-483,574.83
FNMA POOL #BV8477 3% 05-01-2052 BEO CUSIP : 3140MNM37							
1,193,725.630		85.541954		2,984.31		1,021,136.23	
Issue Date: 01 Apr 22	Rate: 3.00%	Yield to Maturity: 4.971%		Maturity Date: 01 May 52		1,134,785.43	
						-113,649.20	0.00
							-113,649.20
FNMA POOL #BZ1178 5.81% 06-01-2031 CUSIP : 3140NVJY4							
6,585,000.000		102.118843		31,882.38		6,724,525.81	
Issue Date: 01 Jun 24	Rate: 5.81%	Yield to Maturity: 5.43%		Maturity Date: 01 Jun 31		6,832,966.41	
						-108,440.60	0.00
							-108,440.60
FNMA POOL #CA0862 3.5% 09-01-2047 SEDOL : BZ1NMK6							
711,910.400		89.716518		2,076.41		638,701.22	
Issue Date: 01 Nov 17	Rate: 3.50%	Yield to Maturity: 5.039%		Maturity Date: 01 Sep 47		713,245.23	
						-74,544.01	0.00
							-74,544.01
FNMA POOL #CA4413 3.0%10-01-2049 CUSIP : 3140QB3X4							
1,659,997.070		84.526614		4,149.99		1,403,139.32	
Issue Date: 01 Sep 19	Rate: 3.00%	Yield to Maturity: 5.302%		Maturity Date: 01 Oct 49		1,687,490.79	
						-284,351.47	0.00
							-284,351.47
FNMA POOL #CB2848 2% DUE 02-01-2052 REG CUSIP : 3140QNEW8							
567,670.640		78.802024		946.12		447,335.95	
Issue Date: 01 Jan 22	Rate: 2.00%	Yield to Maturity: 4.965%		Maturity Date: 01 Feb 52		473,783.25	
						-26,447.30	0.00
							-26,447.30

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #CB4347 5.0% 08-01-2052 CUSIP : 3140QPZM2							
1,517,818.380		98.125603		6,324.24	1,489,368.44	1,501,217.24	-11,848.80
Issue Date: 01 Jul 22	Rate: 5.00%	Yield to Maturity: 5.227%	Maturity Date: 01 Aug 52				0.00
FNMA POOL #FM2318 3.5% 09-01-2049 BEO SEDOL : BQQ86P6							
34,358.170		89.711826		100.21	30,823.34	36,438.45	-5,615.11
Issue Date: 01 Jan 20	Rate: 3.50%	Yield to Maturity: 4.961%	Maturity Date: 01 Sep 49				0.00
FNMA POOL #FM2870 3%03-01-2050 CUSIP : 3140X6FL0							
330,023.790		86.463265		825.06	285,349.34	350,650.27	-65,300.93
Issue Date: 01 Apr 20	Rate: 3.00%	Yield to Maturity: 4.943%	Maturity Date: 01 Mar 50				0.00
FNMA POOL #FM4712 2.5% 10-01-2050 BEO CUSIP : 3140X8GW1							
3,108,676.900		82.862843		6,476.41	2,575,938.06	3,309,283.73	-733,345.67
Issue Date: 01 Oct 20	Rate: 2.50%	Yield to Maturity: 4.97%	Maturity Date: 01 Oct 50				0.00
FNMA POOL #FM5036 4% 03-01-2050 BEO SEDOL : BMWJW24							
239,316.240		91.469315		797.72	218,900.93	253,376.08	-34,475.15
Issue Date: 01 Nov 20	Rate: 4.00%	Yield to Maturity: 5.221%	Maturity Date: 01 Mar 50				0.00
FNMA POOL #FM6766 1.5% 04-01-2036 BEO CUSIP : 3140XAQU9							
67,634.500		86.19395		84.54	58,296.85	58,894.84	-597.99
Issue Date: 01 Mar 21	Rate: 1.50%	Yield to Maturity: 5.138%	Maturity Date: 01 Apr 36				0.00
FNMA POOL #FS0494 2.5% 02-01-2035 BEO CUSIP : 3140XFRQ6							
203,168.710		97.118215		423.27	197,313.82	204,343.30	-7,029.48
Issue Date: 01 Jan 22	Rate: 2.50%	Yield to Maturity: 4.455%	Maturity Date: 01 Feb 35				0.00

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #FS0499 2.5% 11-01-2030 BEO CUSIP : 3140XFRV5							
169,344.620		96.344211		352.80		-7,328.67	-7,328.67
Issue Date: 01 Jan 22 Rate: 2.50% Yield to Maturity: 4.349% Maturity Date: 01 Nov 30							
FNMA POOL #FS1598 2% 04-01-2052 BEO CUSIP : 3140XGX46							
994,671.250		77.925768		1,657.79		-101,021.45	-101,021.45
Issue Date: 01 Apr 22 Rate: 2.00% Yield to Maturity: 5.104% Maturity Date: 01 Apr 52							
FNMA POOL #FS1680 1% 12-01-2036 BEO CUSIP : 3140XG2N8							
1,238,523.450		83.995636		1,032.10		3,877.45	3,877.45
Issue Date: 01 Apr 22 Rate: 1.00% Yield to Maturity: 5.057% Maturity Date: 01 Dec 36							
FNMA POOL #FS1967 1% 03-01-2037 BEO CUSIP : 3140XHFH5							
1,706,640.510		83.7489		1,422.20		1,016.56	1,016.56
Issue Date: 01 May 22 Rate: 1.00% Yield to Maturity: 5.129% Maturity Date: 01 Mar 37							
FNMA POOL #FS2588 4.5% 08-01-2052 BEO CUSIP : 3140XH2W6							
2,615,667.420		94.289653		9,808.75		-64,661.02	-64,661.02
Issue Date: 01 Aug 22 Rate: 4.50% Yield to Maturity: 5.422% Maturity Date: 01 Aug 52							
FNMA POOL #FS2835 3.5% 12-01-2051 BEO CUSIP : 3140XJEH2							
8,390,463.510		89.628155		24,472.19		-204,252.82	-204,252.82
Issue Date: 01 Sep 22 Rate: 3.50% Yield to Maturity: 4.948% Maturity Date: 01 Dec 51							
FNMA POOL #FS3519 4.5% 11-01-2052 BEO CUSIP : 3140XJ4D2							
373,669.870		94.097229		1,401.26		-3,256.63	-3,256.63
Issue Date: 01 Dec 22 Rate: 4.50% Yield to Maturity: 5.397% Maturity Date: 01 Nov 52							

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #FS5363 4% 03-01-2048 BEO CUSIP : 3140XL5Z7							
104,244.690		94.317952		347.48		98,321.46	97,403.63
Issue Date: 01 Jul 23	Rate: 4.00%	Yield to Maturity: 5.001%	Maturity Date: 01 Mar 48			917.83	0.00
FNMA POOL #FS6156 1.5% 12-01-2035 CUSIP : 3140XMZW9							
912,191.660		86.372562		1,140.24		787,883.31	754,268.47
Issue Date: 01 Oct 23	Rate: 1.50%	Yield to Maturity: 5.228%	Maturity Date: 01 Dec 35			33,614.84	0.00
FNMA POOL #FS6264 2% 08-01-2042 BEO CUSIP : 3140XM6A9							
279,297.090		83.293136		465.50		232,635.31	224,255.92
Issue Date: 01 Nov 23	Rate: 2.00%	Yield to Maturity: 4.974%	Maturity Date: 01 Aug 42			8,379.39	0.00
FNMA POOL #FS6519 1.5% 08-01-2036 BEO CUSIP : 3140XNG57							
1,217,394.520		86.244824		1,521.74		1,049,939.76	1,064,839.77
Issue Date: 01 Dec 23	Rate: 1.50%	Yield to Maturity: 5.144%	Maturity Date: 01 Aug 36			-14,900.01	0.00
FNMA POOL #FS6661 4% 10-01-2046 BEO CUSIP : 3140XNMK7							
125,533.900		94.318705		418.45		118,401.95	117,982.25
Issue Date: 01 Dec 23	Rate: 4.00%	Yield to Maturity: 5.02%	Maturity Date: 01 Oct 46			419.70	0.00
FNMA POOL #FS7513 4% 06-01-2045 BEO CUSIP : 3140XPK32							
504,663.710		94.319346		1,682.21		475,995.51	472,175.98
Issue Date: 01 Mar 24	Rate: 4.00%	Yield to Maturity: 5.034%	Maturity Date: 01 Jun 45			3,819.53	0.00
FNMA POOL #FS7628 4% 10-01-2046 BEO CUSIP : 3140XPPN3							
92,991.880		94.319402		309.97		87,709.39	87,118.14
Issue Date: 01 Apr 24	Rate: 4.00%	Yield to Maturity: 5.035%	Maturity Date: 01 Oct 46			591.25	0.00

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FNMA POOL #FS7649 4% 07-01-2046 BEO CUSIP : 3140XPQB8								
108,902.520		94.318837		363.01		102,715.59	102,198.20	517.39
Issue Date: 01 Apr 24	Rate: 4.00%	Yield to Maturity: 5.025%	Maturity Date: 01 Jul 46					
FNMA POOL #FS7700 2% 08-01-2042 BEO CUSIP : 3140XPRW1								
744,542.410		82.935467		1,240.90		617,489.72	602,846.68	14,643.04
Issue Date: 01 Apr 24	Rate: 2.00%	Yield to Maturity: 4.98%	Maturity Date: 01 Aug 42					
FNMA POOL #FS7748 1.5% 06-01-2036 BEO CUSIP : 3140XPTE9								
339,670.950		86.154512		424.59		292,641.85	298,963.51	-6,321.66
Issue Date: 01 Apr 24	Rate: 1.50%	Yield to Maturity: 5.128%	Maturity Date: 01 Jun 36					
FNMA POOL #FS9361 1.5% 03-01-2037 BEO CUSIP : 3140XRMK8								
794,871.950		86.213607		993.59		685,287.78	699,673.61	-14,385.83
Issue Date: 01 Oct 24	Rate: 1.50%	Yield to Maturity: 5.11%	Maturity Date: 01 Mar 37					
FNMA POOL #FS9576 1.5% 08-01-2037 BEO CUSIP : 3140XRUA1								
593,061.470		85.843409		741.33		509,104.18	515,662.32	-6,558.14
Issue Date: 01 Oct 24	Rate: 1.50%	Yield to Maturity: 5.083%	Maturity Date: 01 Aug 37					
FNMA POOL #FS9622 2% 09-01-2041 BEO CUSIP : 3140XRVQ5								
767,337.250		83.477792		1,278.90		640,556.19	643,484.22	-2,928.03
Issue Date: 01 Oct 24	Rate: 2.00%	Yield to Maturity: 5.056%	Maturity Date: 01 Sep 41					
FNMA POOL #G67717 4.0%DUE 11-01-2048 REG CUSIP : 3132XCSE6								
372,704.610		93.105262		1,242.35		347,007.60	382,420.29	-35,412.69
Issue Date: 01 Nov 18	Rate: 4.00%	Yield to Maturity: 5.012%	Maturity Date: 01 Nov 48					

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FNMA POOL #MA1512 3.5% 07-01-2033 BEO CUSIP : 31418AVE5									
76,821.230		95.58788		224.06	73,431.79	80,764.34	-7,332.55	0.00	-7,332.55
Issue Date: 01 Jun 13 Rate: 3.50% Yield to Maturity: 4.763% Maturity Date: 01 Jul 33									
FNMA POOL #MA2110 3.5% 12-01-2034 BEO SEDOL : BTTR7S1									
829,753.250		95.113536		2,420.11	789,207.66	874,611.80	-85,404.14	0.00	-85,404.14
Issue Date: 01 Nov 14 Rate: 3.50% Yield to Maturity: 4.733% Maturity Date: 01 Dec 34									
FNMA POOL #MA2166 3.5% 02-01-2045 BEO CUSIP : 31418BMQ6									
155,369.360		89.750653		453.16	139,445.02	160,030.42	-20,585.40	0.00	-20,585.40
Issue Date: 01 Jan 15 Rate: 3.50% Yield to Maturity: 5.139% Maturity Date: 01 Feb 45									
FNMA POOL #MA2806 3% DUE 11-01-2046 REG CUSIP : 31418CDL5									
42,581.120		86.448817		106.45	36,810.87	43,093.44	-6,282.57	0.00	-6,282.57
Issue Date: 01 Oct 16 Rate: 3.00% Yield to Maturity: 5.121% Maturity Date: 01 Nov 46									
FNMA POOL #MA2833 3% 12-01-2046 BEO CUSIP : 31418CEF7									
1,306,680.370		86.636687		3,266.70	1,132,064.58	1,280,342.61	-148,278.03	0.00	-148,278.03
Issue Date: 01 Nov 16 Rate: 3.00% Yield to Maturity: 5.083% Maturity Date: 01 Dec 46									
FNMA POOL #MA2895 3% 02-01-2047 BEO CUSIP : 31418CGD0									
140,656.900		86.790662		351.64	122,077.05	137,004.48	-14,927.43	0.00	-14,927.43
Issue Date: 01 Jan 17 Rate: 3.00% Yield to Maturity: 5.05% Maturity Date: 01 Feb 47									
FNMA POOL #MA3058 4% 07-01-2047 BEO CUSIP : 31418CMG6									
226,460.930		92.701897		754.87	209,933.58	238,235.14	-28,301.56	0.00	-28,301.56
Issue Date: 01 Jun 17 Rate: 4.00% Yield to Maturity: 5.077% Maturity Date: 01 Jul 47									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID		local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FNMA POOL #MA3088 4% 08-01-2047 BEO SEDOL : BF2RFT7								
53,556.180	92.701816	178.52	49,647.55	56,524.80	-6,877.25	0.00	-6,877.25	
Issue Date: 01 Jul 17 Rate: 4.00% Yield to Maturity: 5.075% Maturity Date: 01 Aug 47								
FNMA POOL #MA3210 3.5% 12-01-2047 BEO SEDOL : BGPFTF9								
442,726.190	89.637121	1,291.29	396,847.01	431,905.32	-35,058.31	0.00	-35,058.31	
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.043% Maturity Date: 01 Dec 47								
FNMA POOL #MA3495 4% DUE 10-01-2048 BEO SEDOL : BGNBYH6								
420,948.300	92.659418	1,403.16	390,048.24	426,604.80	-36,556.56	0.00	-36,556.56	
Issue Date: 01 Sep 18 Rate: 4.00% Yield to Maturity: 5.045% Maturity Date: 01 Oct 48								
FNMA POOL #MA3685 3% 06-01-2049 BEO CUSIP : 31418DCX8								
223,367.250	86.231874	558.41	192,613.77	225,705.64	-33,091.87	0.00	-33,091.87	
Issue Date: 01 May 19 Rate: 3.00% Yield to Maturity: 4.983% Maturity Date: 01 Jun 49								
FNMA POOL #MA3744 3% 08-01-2049 BEO CUSIP : 31418DES7								
58,470.210	86.042442	146.17	50,309.20	59,246.79	-8,937.59	0.00	-8,937.59	
Issue Date: 01 Jul 19 Rate: 3.00% Yield to Maturity: 5.013% Maturity Date: 01 Aug 49								
FNMA POOL #MA3811 3% 10-01-2049 BEO CUSIP : 31418DGV8								
140,902.750	84.400722	352.26	118,922.94	141,431.12	-22,508.18	0.00	-22,508.18	
Issue Date: 01 Sep 19 Rate: 3.00% Yield to Maturity: 5.276% Maturity Date: 01 Oct 49								
FNMA POOL #MA3997 3% 04-01-2050 BEO CUSIP : 31418DNP3								
205,232.580	83.409608	513.08	171,183.69	207,797.97	-36,614.28	0.00	-36,614.28	
Issue Date: 01 Mar 20 Rate: 3.00% Yield to Maturity: 5.423% Maturity Date: 01 Apr 50								

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		<u>Investment Mgr ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Shares/PAR value								Market	Translation	
<i>Fixed Income</i>										
Government mortgage backed securities										
United States - USD										
FNMA POOL #MA4045 2% 06-01-2040 BEO CUSIP : 31418DP71										
148,209.480		83.515715			247.02	123,778.21	125,833.32	-2,055.11	0.00	-2,055.11
Issue Date: 01 May 20		Rate: 2.00%		Yield to Maturity: 5.104%		Maturity Date: 01 Jun 40				
FNMA POOL #MA4093 2% 08-01-2040 BEO CUSIP : 31418DRP9										
40,059.720		83.623607			66.77	33,499.38	41,349.15	-7,849.77	0.00	-7,849.77
Issue Date: 01 Jul 20		Rate: 2.00%		Yield to Maturity: 5.071%		Maturity Date: 01 Aug 40				
FNMA POOL #MA4120 2.5% 09-01-2050 BEO CUSIP : 31418DSJ2										
856,264.460		82.181242			1,783.88	703,688.77	902,556.30	-198,867.53	0.00	-198,867.53
Issue Date: 01 Aug 20		Rate: 2.50%		Yield to Maturity: 5.069%		Maturity Date: 01 Sep 50				
FNMA POOL #MA4128 2% 09-01-2040 BEO CUSIP : 31418DSS2										
55,856.850		83.618318			93.10	46,706.56	47,199.04	-492.48	0.00	-492.48
Issue Date: 01 Aug 20		Rate: 2.00%		Yield to Maturity: 5.063%		Maturity Date: 01 Sep 40				
FNMA POOL #MA4152 2% 10-01-2040 BEO CUSIP : 31418DTJ1										
441,736.190		83.612977			736.23	369,348.77	437,448.42	-68,099.65	0.00	-68,099.65
Issue Date: 01 Sep 20		Rate: 2.00%		Yield to Maturity: 5.055%		Maturity Date: 01 Oct 40				
FNMA POOL #MA4175 1.5% 11-01-2040 BEO CUSIP : 31418DT93										
91,483.710		79.864876			114.36	73,063.35	72,929.68	133.67	0.00	133.67
Issue Date: 01 Oct 20		Rate: 1.50%		Yield to Maturity: 5.298%		Maturity Date: 01 Nov 40				
FNMA POOL #MA4176 2% 11-01-2040 BEO CUSIP : 31418DUA8										
686,032.620		83.478758			1,143.38	572,691.51	689,647.32	-116,955.81	0.00	-116,955.81
Issue Date: 01 Oct 20		Rate: 2.00%		Yield to Maturity: 5.073%		Maturity Date: 01 Nov 40				

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA4202 1.5% 12-01-2040 BEO CUSIP : 31418DU42							
176,204.760		79.854074		220.26		140,706.68	139,676.69
Issue Date: 01 Nov 20	Rate: 1.50%	Yield to Maturity: 5.286%	Maturity Date: 01 Dec 40			1,029.99	0.00
FNMA POOL #MA4237 2% DUE 01-01-2051 BEO CUSIP : 31418DV74							
1,867,280.640		78.001458		3,112.13		1,456,506.12	1,538,026.56
Issue Date: 01 Dec 20	Rate: 2.00%	Yield to Maturity: 5.22%	Maturity Date: 01 Jan 51			-81,520.44	0.00
FNMA POOL #MA4256 2.5% 02-01-2051 BEO CUSIP : 31418DWS7							
2,918,078.210		82.307409		6,079.33		2,401,794.57	2,929,020.98
Issue Date: 01 Jan 21	Rate: 2.50%	Yield to Maturity: 5.022%	Maturity Date: 01 Feb 51			-527,226.41	0.00
FNMA POOL #MA4266 1.5% 02-01-2041 BEO CUSIP : 31418DW40							
70,360.870		79.83178		87.95		56,170.33	57,168.21
Issue Date: 01 Jan 21	Rate: 1.50%	Yield to Maturity: 5.263%	Maturity Date: 01 Feb 41			-997.88	0.00
FNMA POOL #MA4278 1.5% 03-01-2036 BEO CUSIP : 31418DXG2							
98,551.640		86.254085		123.19		85,004.82	85,277.97
Issue Date: 01 Feb 21	Rate: 1.50%	Yield to Maturity: 5.141%	Maturity Date: 01 Mar 36			-273.15	0.00
FNMA POOL #MA4282 2.5% 03-01-2051 BEO CUSIP : 31418DXL1							
2,483,156.800		81.892173		5,173.24		2,033,511.06	2,616,626.48
Issue Date: 01 Feb 21	Rate: 2.50%	Yield to Maturity: 5.115%	Maturity Date: 01 Mar 51			-583,115.42	0.00
FNMA POOL #MA4301 1% 04-01-2036 BEO CUSIP : 31418DX72							
199,234.300		84.001594		166.03		167,359.99	167,881.59
Issue Date: 01 Mar 21	Rate: 1.00%	Yield to Maturity: 5.21%	Maturity Date: 01 Apr 36			-521.60	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Government mortgage backed securities								
United States - USD								
FNMA POOL #MA4302 1.5% 04-01-2036 BEO CUSIP : 31418DX80								
212,941.950		86.25342		266.18	183,669.71	186,235.54	-2,565.83	-2,565.83
Issue Date: 01 Mar 21		Rate: 1.50%	Yield to Maturity: 5.122%	Maturity Date: 01 Apr 36				
FNMA POOL #MA4328 1.5% 05-01-2036 BEO CUSIP : 31418DY22								
155,153.420		86.00532		193.94	133,440.20	136,726.94	-3,286.74	-3,286.74
Issue Date: 01 Apr 21		Rate: 1.50%	Yield to Maturity: 5.154%	Maturity Date: 01 May 36				
FNMA POOL #MA4333 2% 05-01-2041 BEO SEDOL : BTTRL67								
145,025.320		83.440031		241.71	121,009.17	147,393.32	-26,384.15	-26,384.15
Issue Date: 01 Apr 21		Rate: 2.00%	Yield to Maturity: 4.995%	Maturity Date: 01 May 41				
FNMA POOL #MA4334 2.5% 05-01-2041 BEO CUSIP : 31418DY89								
197,148.710		85.088192		410.73	167,750.27	165,396.98	2,353.29	2,353.29
Issue Date: 01 Apr 21		Rate: 2.50%	Yield to Maturity: 5.199%	Maturity Date: 01 May 41				
FNMA POOL #MA4356 2.5% 06-01-2051 BEO CUSIP : 31418DZW5								
546,623.990		82.110605		1,138.79	448,836.27	461,726.45	-12,890.18	-12,890.18
Issue Date: 01 May 21		Rate: 2.50%	Yield to Maturity: 5.025%	Maturity Date: 01 Jun 51				
FNMA POOL #MA4359 1.5% 06-01-2036 BEO CUSIP : 31418DZZ8								
73,924.640		86.191765		92.41	63,716.95	64,938.18	-1,221.23	-1,221.23
Issue Date: 01 May 21		Rate: 1.50%	Yield to Maturity: 5.078%	Maturity Date: 01 Jun 36				
FNMA POOL #MA4382 1.5% DUE 07-01-2036BEO CUSIP : 31418D2Q4								
131,405.200		85.757252		164.26	112,689.49	115,515.82	-2,826.33	-2,826.33
Issue Date: 01 Jun 21		Rate: 1.50%	Yield to Maturity: 5.187%	Maturity Date: 01 Jul 36				

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		<u>Investment Mgr ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
<i>Fixed Income</i>										
Government mortgage backed securities										
United States - USD										
FNMA POOL #MA4417 1.5% 09-01-2036 BEO CUSIP : 31418D4B5										
150,710.400		85.755819		188.39	129,242.94	130,976.74	-1,733.80	0.00	-1,733.80	
Issue Date: 01 Aug 21		Rate: 1.50%		Yield to Maturity: 5.149%	Maturity Date: 01 Sep 36					
FNMA POOL #MA4445 1.5% 10-01-2041 BEO CUSIP : 31418D5F5										
777,985.210		79.23503		972.48	616,436.81	609,229.27	7,207.54	0.00	7,207.54	
Issue Date: 01 Sep 21		Rate: 1.50%		Yield to Maturity: 5.269%	Maturity Date: 01 Oct 41					
FNMA POOL #MA4473 1.5% 11-01-2041 BEO SEDOL : BTTR899										
1,153,477.250		80.131699		1,441.85	924,300.92	902,776.18	21,524.74	0.00	21,524.74	
Issue Date: 01 Oct 21		Rate: 1.50%		Yield to Maturity: 5.063%	Maturity Date: 01 Nov 41					
FNMA POOL #MA4492 2% DUE 12-01-2051 BEO CUSIP : 31418D7E6										
1,403,308.680		78.080629		2,338.85	1,095,712.24	1,202,405.32	-106,693.08	0.00	-106,693.08	
Issue Date: 01 Nov 21		Rate: 2.00%		Yield to Maturity: 5.11%	Maturity Date: 01 Dec 51					
FNMA POOL #MA4547 2% DUE 02-01-2052 BEO CUSIP : 31418EBR0										
222,859.740		78.013151		371.43	173,859.91	178,775.31	-4,915.40	0.00	-4,915.40	
Issue Date: 01 Jan 22		Rate: 2.00%		Yield to Maturity: 5.108%	Maturity Date: 01 Feb 52					
FNMA POOL #MA4548 2.5% DUE 02-01-2052BEO CUSIP : 31418EBS8										
1,305,989.940		81.587704		2,720.81	1,065,527.21	1,203,245.25	-137,718.04	0.00	-137,718.04	
Issue Date: 01 Jan 22		Rate: 2.50%		Yield to Maturity: 5.077%	Maturity Date: 01 Feb 52					
FNMA POOL #MA4564 3% 03-01-2052 BEO CUSIP : 31418ECA6										
437,618.750		85.008397		1,094.04	372,012.68	379,976.14	-7,963.46	0.00	-7,963.46	
Issue Date: 01 Feb 22		Rate: 3.00%		Yield to Maturity: 5.076%	Maturity Date: 01 Mar 52					

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA4625 3.5% 06-01-2052 BEO CUSIP : 31418ED72							
1,177,032.410		88.554049		3,433.01		-40,197.67	-40,197.67
Issue Date: 01 May 22 Rate: 3.50% Yield to Maturity: 5.042% Maturity Date: 01 Jun 52							
FNMA POOL #MA4626 4% 06-01-2052 BEO CUSIP : 31418ED80							
366,812.500		91.583024		1,222.70		-6,343.90	-6,343.90
Issue Date: 01 May 22 Rate: 4.00% Yield to Maturity: 5.149% Maturity Date: 01 Jun 52							
FNMA POOL #MA4632 3% 06-01-2042 BEO CUSIP : 31418EEE6							
2,077,280.890		87.80509		5,193.20		-20,277.58	-20,277.58
Issue Date: 01 May 22 Rate: 3.00% Yield to Maturity: 5.069% Maturity Date: 01 Jun 42							
FNMA POOL #MA4655 4% 07-01-2052 BEO CUSIP : 31418EE55							
989,672.100		91.523403		3,298.90		-70,282.52	-70,282.52
Issue Date: 01 Jun 22 Rate: 4.00% Yield to Maturity: 5.174% Maturity Date: 01 Jul 52							
FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63							
286,377.650		94.210514		1,073.91		-4,856.20	-4,856.20
Issue Date: 01 Jun 22 Rate: 4.50% Yield to Maturity: 5.358% Maturity Date: 01 Jul 52							
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP : 31418EGJ3							
925,560.080		91.56771		3,085.20		30,635.08	30,635.08
Issue Date: 01 Jul 22 Rate: 4.00% Yield to Maturity: 5.169% Maturity Date: 01 Aug 52							
FNMA POOL #MA4805 4.5% 11-01-2052 BEO CUSIP : 31418EKT6							
1,261,233.680		94.224746		4,729.62		-57,074.01	-57,074.01
Issue Date: 01 Oct 22 Rate: 4.50% Yield to Maturity: 5.321% Maturity Date: 01 Nov 52							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA4916 4% 02-01-2053 BEO CUSIP : 31418EPA2							
552,434.760		91.468033		1,841.44		-21,410.82	0.00
Issue Date: 01 Jan 23 Rate: 4.00% Yield to Maturity: 5.153% Maturity Date: 01 Feb 53							
FNMA POOL #MA5295 6% 03-01-2054 BEO CUSIP : 31418E3D0							
21,449,611.940		100.539188		107,248.06		-338,474.92	0.00
Issue Date: 01 Feb 24 Rate: 6.00% Yield to Maturity: 5.724% Maturity Date: 01 Mar 54							
FNMA POOL #MA5563 5.5% 12-01-2044 BEO CUSIP : 31418FFD4							
6,968,503.290		99.636822		31,938.97		-34,018.70	0.00
Issue Date: 01 Nov 24 Rate: 5.50% Yield to Maturity: 5.496% Maturity Date: 01 Dec 44							
FNMA POOL CA2327 4.0%09-01-2048 CUSIP : 3140Q9SR5							
281,204.220		93.141915		937.35		-26,776.66	0.00
Issue Date: 01 Aug 18 Rate: 4.00% Yield to Maturity: 4.971% Maturity Date: 01 Sep 48							
FNMA POOL CB8138 5.5%03-01-2054 CUSIP : 3140QUBG0							
2,385,232.870		99.603193		10,932.32		-73,567.89	0.00
Issue Date: 01 Feb 24 Rate: 5.50% Yield to Maturity: 5.502% Maturity Date: 01 Mar 54							
FNMA POOL# BS8438 4.98% 06-01-2053 CUSIP : 3140LKL5							
6,998,971.190		92.561805		29,045.73		-644,172.72	0.00
Issue Date: 01 Jun 23 Rate: 4.98% Yield to Maturity: 5.649% Maturity Date: 01 Jun 53							
FNMA POOL#CA1710 4.5% 05-01-2048 SEDOL : BVBCNS0							
222,511.490		95.211745		834.42		-19,520.14	0.00
Issue Date: 01 Apr 18 Rate: 4.50% Yield to Maturity: 5.171% Maturity Date: 01 May 48							

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◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Government mortgage backed securities****United States - USD**

FNMA REMIC 2012-8 CL-LE 3.5 REMIC 2012-8CL-LE DUE 02-25-2042 CUSIP : 3136A34J7

174,301.970

91.98835

508.38

160,337.51

181,871.22

-21,533.71

0.00

-21,533.71

Issue Date: 01 Jan 12 Rate: 3.50% Yield to Maturity: 4.971% Maturity Date: 25 Feb 42

FNMA REMIC SER 2012-144 CL PD 3.5%04-25-2042 REG CUSIP : 3136ABJH7

145,818.130

96.86029

425.30

141,239.86

147,731.99

-6,492.13

0.00

-6,492.13

Issue Date: 01 Dec 12 Rate: 3.50% Yield to Maturity: 4.89% Maturity Date: 25 Apr 42

FNMA REMIC SER 2012-73 CL JB 3.5 DUE01-25-2042 CUSIP : 3136A65G5

160,031.010

92.09571

466.76

147,381.69

167,833.88

-20,452.19

0.00

-20,452.19

Issue Date: 01 Jun 12 Rate: 3.50% Yield to Maturity: 4.988% Maturity Date: 25 Jan 42

FNMA REMIC SER 2015-11 CLS A 3.0%05-25-2034 CUSIP : 3136AMXK0

161,793.840

97.62457

404.49

157,950.54

167,962.21

-10,011.67

0.00

-10,011.67

Issue Date: 01 Feb 15 Rate: 3.00% Yield to Maturity: 4.307% Maturity Date: 25 May 34

FNMA REMIC TR 2006-30 CL-KF VAR RATE05-25-2036 CUSIP : 31395B6R9

3,220.090

98.76451

2.75

3,180.31

3,178.82

1.49

0.00

1.49

Issue Date: 25 Apr 06 Rate: 5.12327% Yield to Maturity: 5.587% Maturity Date: 25 May 36

FNMA REMIC TR 2012-20 CL-ZT3.5 03-25-2042 CUSIP : 3136A4GN3

519,254.560

92.26269

1,514.49

479,078.23

525,491.26

-46,413.03

0.00

-46,413.03

Issue Date: 01 Feb 12 Rate: 3.50% Yield to Maturity: 4.87% Maturity Date: 25 Mar 42

FNMA REMIC TR 2012-87 CL-CZ 3.0% DUE08-25-2042 CUSIP : 3136A7XH0

2,892,998.550

89.30413

7,232.50

2,583,567.19

2,785,763.58

-202,196.39

0.00

-202,196.39

Issue Date: 01 Jul 12 Rate: 3.00% Yield to Maturity: 4.981% Maturity Date: 25 Aug 42

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FNMA REMIC TR 2013-93 CL-PJ 307-25-2042 REG CUSIP : 3136AGLR1									
4,423.520		95.34089		11.06	4,217.42	4,401.42	-184.00	0.00	-184.00
Issue Date: 01 Aug 13 Rate: 3.00% Yield to Maturity: 4.907% Maturity Date: 25 Jul 42									
FNMA REMIC TR SER 1998-21 CL F FLT RTGTD MTG PASS THRU CT CUSIP : 31359RU67									
13.340		99.65653		0.05	13.29	13.35	-0.06	0.00	-0.06
Issue Date: 01 Mar 98 Rate: 4.72% Yield to Maturity: 4.952% Maturity Date: 25 Mar 28									
FNMA SER 2012-117 CL AD 3.5 DUE10-25-2042 REG CUSIP : 3136A8N71									
344,594.990		91.98693		1,005.07	316,982.35	367,955.95	-50,973.60	0.00	-50,973.60
Issue Date: 01 Sep 12 Rate: 3.50% Yield to Maturity: 4.95% Maturity Date: 25 Oct 42									
FNMA SER 2013-112 CL WA 3.5 DUE02-25-2043 REG CUSIP : 3136AG5N8									
48,364.190		95.68847		141.06	46,278.95	49,663.98	-3,385.03	0.00	-3,385.03
Issue Date: 01 Oct 13 Rate: 3.50% Yield to Maturity: 5.007% Maturity Date: 25 Feb 43									
FNMA SER 2013-30 CL CA 1.5 04-25-2043 CUSIP : 3136ADMQ9									
135,135.680		80.97446		168.92	109,425.39	133,784.32	-24,358.93	0.00	-24,358.93
Issue Date: 01 Mar 13 Rate: 1.50% Yield to Maturity: 4.926% Maturity Date: 25 Apr 43									
FNMA SER 2013-30 CL JA 1.5 04-25-2043 CUSIP : 3136ADMZ9									
82,569.790		81.12876		103.21	66,987.85	81,228.03	-14,240.18	0.00	-14,240.18
Issue Date: 01 Mar 13 Rate: 1.50% Yield to Maturity: 4.97% Maturity Date: 25 Apr 43									
FNMA SER 2013-6 CL JA 2.25 07-25-2043 CUSIP : 3136AFVX9									
495,018.200		85.79078		928.16	424,679.97	493,471.26	-68,791.29	0.00	-68,791.29
Issue Date: 01 Jun 13 Rate: 2.25% Yield to Maturity: 4.829% Maturity Date: 25 Jul 43									

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FNMA SER 2014-55 CL-LZ 3.5 07-25-2044 CUSIP : 3136AKX40									
1,814,530.150		91.01642		5,292.38	1,651,520.38	1,803,146.58	-151,626.20	0.00	-151,626.20
Issue Date: 01 Aug 14 Rate: 3.50% Yield to Maturity: 4.956% Maturity Date: 25 Jul 44									
FNMA SER 2016-2 CL Z 4 02-25-2046 CUSIP : 3136ARAL2									
7,528,355.760		90.45127		25,094.52	6,809,493.40	8,078,424.01	-1,268,930.61	0.00	-1,268,930.61
Issue Date: 01 Jan 16 Rate: 4.00% Yield to Maturity: 5.341% Maturity Date: 25 Feb 46									
FNMA SER 2018-86 CL JA 4.0% 12-31-2040 CUSIP : 3136B3SX9									
12,121.110		98.85373		40.40	11,982.17	12,232.85	-250.68	0.00	-250.68
Issue Date: 01 Nov 18 Rate: 4.00% Yield to Maturity: 4.436% Maturity Date: 25 May 47									
FNMA SERIES 2012-148 CLASS CH 211-25-2042 CUSIP : 3136ABPF4									
88,603.450		93.30322		147.67	82,669.87	87,385.17	-4,715.30	0.00	-4,715.30
Issue Date: 01 Dec 12 Rate: 2.00% Yield to Maturity: 4.869% Maturity Date: 25 Nov 42									
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY CUSIP : 01F020612									
10,050,000.000		77.720341		0.00	7,810,894.27	8,036,824.22	-225,929.95	0.00	-225,929.95
Issue Date: 01 Feb 22 Yield to Maturity: 5.051%									
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL : BMF7678									
6,450,000.000		81.375223		0.00	5,248,701.88	5,405,080.07	-156,378.19	0.00	-156,378.19
Issue Date: 01 Feb 22 Yield to Maturity: 4.965%									
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SEDOL : BL3HYR9									
10,500,000.000		84.811117		0.00	8,905,167.29	9,135,468.76	-230,301.47	0.00	-230,301.47
Issue Date: 01 Feb 22 Yield to Maturity: 4.997%									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL : B6QMCT4							
	11,275,000.000	88.40711	0.00	9,967,901.65	10,197,788.08	-229,886.43	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 4.97%							
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARSSETTLES JANUARY SEDOL : B3KFK16							
	10,650,000.000	91.405121	0.00	9,734,645.39	9,998,373.05	-263,727.66	0.00
Issue Date: 01 Jan 25 Yield to Maturity: 5.12%							
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRU SEDOL : B3KZBN5							
	10,760,000.000	91.389496	0.00	9,833,509.77	9,779,410.94	54,098.83	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.122%							
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL : B6VWL25							
	13,775,000.000	94.015611	0.00	12,950,650.42	13,282,857.42	-332,207.00	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.378%							
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH SEDOL : BN4NPG6							
	17,769,500.000	93.945299	0.00	16,693,609.91	16,692,224.06	1,385.85	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.389%							
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRU SEDOL : BFYZPB1							
	23,630,500.000	93.980455	0.00	22,208,051.42	22,231,131.33	-23,079.91	0.00
Issue Date: 01 Jan 25 Yield to Maturity: 5.384%							
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARSSETTLES JANUARY SEDOL : 2216504							
	6,650,000.000	96.477572	0.00	6,415,758.54	6,544,267.58	-128,509.04	0.00
Issue Date: 01 Jan 25 Yield to Maturity: 5.525%							

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◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA SR 22-83 CL BY 3.5%02-25-2048 CUSIP : 3136BPMR9							
3,766,620.000	84.78484	10,985.98	3,193,522.74	3,149,835.98	43,686.76	0.00	43,686.76
Issue Date: 01 Nov 22 Rate: 3.50% Yield to Maturity: 6.006% Maturity Date: 25 Feb 48							
FNMA TRANCHE SER 2018-57 CL QA 4.5% DUE05-25-2046 REG CUSIP : 3136B2ZR6							
6,981.640	99.37687	20.36	6,938.14	6,996.92	-58.78	0.00	-58.78
Issue Date: 01 Jul 18 Rate: 3.50% Yield to Maturity: 4.289% Maturity Date: 25 May 46							
FREDDIE MAC 01/05/2041 1.5% 05-01-2041 CUSIP : 3133KYVE6							
519,784.740	79.773221	649.73	414,649.03	407,787.38	6,861.65	0.00	6,861.65
Issue Date: 01 May 21 Rate: 1.50% Yield to Maturity: 5.206% Maturity Date: 01 Jun 41							
FREDDIE MAC FR QN7917 1.5% 10-01-2036 CUSIP : 3133GEYN2							
266,976.340	85.852798	333.72	229,206.66	231,643.70	-2,437.04	0.00	-2,437.04
Issue Date: 01 Sep 21 Rate: 1.50% Yield to Maturity: 5.094% Maturity Date: 01 Oct 36							
FREDDIE MAC MTGE 2% 08-01-2042 CUSIP : 3132D9QJ6							
339,209.070	83.136279	565.35	282,005.80	272,003.27	10,002.53	0.00	10,002.53
Issue Date: 01 Nov 23 Rate: 2.00% Yield to Maturity: 4.986% Maturity Date: 01 Aug 42							
FREDDIE MAC POOL FR SC0592 1.5% 1.5%12-01-2041 CUSIP : 3132D9UR3							
395,138.220	77.115102	493.92	304,711.24	319,691.52	-14,980.28	0.00	-14,980.28
Issue Date: 01 Nov 24 Rate: 1.50% Yield to Maturity: 5.87% Maturity Date: 01 Dec 41							
FREDDIE MAC POOL FR SD7100 5.5% 5.5%12-01-2054 CUSIP : 3132DU3H8							
6,919,656.310	98.723868	31,715.09	6,831,352.36	6,911,006.74	-79,654.38	0.00	-79,654.38
Issue Date: 01 Nov 24 Rate: 5.50% Yield to Maturity: 5.676% Maturity Date: 01 Dec 54							

◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FREDDIE MAC SB1000 1.5% 11-01-2035 CUSIP : 3132CXDD1							
1,214,374.590	86.360174	1,517.97	1,048,736.01	1,003,756.50	44,979.51	0.00	44,979.51
Issue Date: 01 Oct 23 Rate: 1.50% Yield to Maturity: 5.228% Maturity Date: 01 Nov 35							
FREDDIE MAC SB1298 1.5% 10-01-2036 CUSIP : 3132CXNP3							
794,122.110	86.243494	992.65	684,878.65	696,842.15	-11,963.50	0.00	-11,963.50
Issue Date: 01 Oct 24 Rate: 1.50% Yield to Maturity: 5.118% Maturity Date: 01 Oct 36							
FREDDIE MAC SC0443 2% 05-01-2042 CUSIP : 3132D9P40							
499,745.770	83.183131	832.91	415,704.18	403,857.04	11,847.14	0.00	11,847.14
Issue Date: 01 Oct 23 Rate: 2.00% Yield to Maturity: 4.987% Maturity Date: 01 May 42							
FREDDIE MAC SC0501 1.5% 11-01-2041 CUSIP : 3132D9RW6							
94,629.120	79.722244	118.29	75,440.46	74,808.76	631.70	0.00	631.70
Issue Date: 01 Apr 24 Rate: 1.50% Yield to Maturity: 5.229% Maturity Date: 01 Nov 41							
FREDDIE MAC SC0504 1.5% 01-01-2042 CUSIP : 3132D9RZ9							
94,601.270	79.442105	118.25	75,153.24	74,638.93	514.31	0.00	514.31
Issue Date: 01 Apr 24 Rate: 1.50% Yield to Maturity: 5.25% Maturity Date: 01 Jan 42							
FREDDIE MAC SC0576 2% 08-01-2042 CUSIP : 3132D9T95							
240,804.490	83.324045	401.34	200,648.04	200,319.24	328.80	0.00	328.80
Issue Date: 01 Sep 24 Rate: 2.00% Yield to Maturity: 4.99% Maturity Date: 01 Aug 42							
FREDDIE MAC SD5414 6% 05-01-2054 CUSIP : 3132DTAP5							
6,307,123.150	102.424342	31,535.62	6,460,029.39	6,420,454.28	39,575.11	0.00	39,575.11
Issue Date: 01 May 24 Rate: 6.00% Yield to Maturity: 5.271% Maturity Date: 01 May 54							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FREDDIE MAC SR 5473 CL FP 6.17255%11-25-2054 CUSIP : 3137HHG70							
3,415,501.490		100.19308		3,340.81		3,422,096.14	3,417,102.51
Issue Date: 25 Oct 24	Rate: 5.86879%	Yield to Maturity: 5.975%	Maturity Date: 25 Nov 54			4,993.63	0.00
GNMA 2.5% 11-20-2051 CUSIP : 38383RA23							
4,553,516.150		14.64644		9,486.49		666,928.01	639,157.89
Issue Date: 01 May 22	Rate: 2.50%	Yield to Maturity: 5.07%	Maturity Date: 20 Nov 51			27,770.12	0.00
GNMA 2021-175 REMIC PASSTHRU 3%10-20-2051 CUSIP : 38383CQ60							
4,856,153.750		16.1968		12,140.38		786,541.51	714,319.55
Issue Date: 01 Oct 21	Rate: 3.00%	Yield to Maturity: 7.56%	Maturity Date: 20 Oct 51			72,221.96	0.00
GNMA 2022-H20 REMIC PASSTHRU 5.12827%08-20-2072 CUSIP : 38382YYK3							
413,913.470		100.09897		683.54		414,323.12	413,913.47
Issue Date: 20 Sep 22	Rate: 5.4046%	Yield to Maturity: 5.514%	Maturity Date: 20 Aug 72			409.65	0.00
GNMA 3% 07-20-2050 CUSIP : 38382HJR2							
7,060,909.360		15.74387		17,652.27		1,111,660.39	1,034,269.41
Issue Date: 01 Jul 20	Rate: 3.00%	Yield to Maturity: 8.35%	Maturity Date: 20 Jul 50			77,390.98	0.00
GNMA 3% 09-20-2051 CUSIP : 38383AUT9							
5,786,892.970		16.99052		14,467.23		983,223.21	781,146.82
Issue Date: 01 Sep 21	Rate: 3.00%	Yield to Maturity: 6.739%	Maturity Date: 20 Sep 51			202,076.39	0.00
GNMA 3.5% 06-20-2051 CUSIP : 38382WFP7							
8,507,340.890		15.20878		24,813.08		1,293,862.76	1,121,097.99
Issue Date: 01 Jul 21	Rate: 3.50%	Yield to Maturity: 8.353%	Maturity Date: 20 Jun 51			172,764.77	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
GNMA 3.5% DUE 03-20-2046 SEDOL : BJ0CNM1							
105,418.710		90.863007		307.47		-15,891.34	-15,891.34
Issue Date: 01 Mar 16 Rate: 3.50% Yield to Maturity: 5.025% Maturity Date: 20 Mar 46							
GNMA 5.22827% 10-20-2072 CUSIP : 38382YB36							
2,281,687.930		100.74843		3,837.71		42,579.97	42,579.97
Issue Date: 20 Oct 22 Rate: 5.5046% Yield to Maturity: 5.566% Maturity Date: 20 Oct 72							
GNMA FLTG RT SER 18-H15 CL FG08-20-2068 REG CUSIP : 38380LJY0							
254,048.200		99.65324		423.93		2,373.56	2,373.56
Issue Date: 20 Sep 18 Rate: 5.46121% Yield to Maturity: 5.141% Maturity Date: 20 Aug 68							
GNMA GNMA # 785412 2.5% 03-20-2051 CUSIP : 3622AA3V4							
2,469,628.840		83.015379		5,145.06		-508,981.14	-508,981.14
Issue Date: 01 Apr 21 Rate: 2.50% Yield to Maturity: 5.114% Maturity Date: 20 Mar 51							
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL : BMVLWK9							
5,550,000.000		83.453348		0.00		-81,597.00	-81,597.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.23%							
GNMA II JUMBOS 3.5 30 YEARS SETTLES FEB SEDOL : BMVLXB7							
23,600,000.000		89.332891		0.00		-33,906.47	-33,906.47
Issue Date: 01 Feb 22 Yield to Maturity: 6.431%							
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL : B73S4S5							
4,050,000.000		92.068256		0.00		-81,557.90	-81,557.90
Issue Date: 01 Feb 22 Yield to Maturity: 7.237%							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
Fixed Income							
Government mortgage backed securities							
United States - USD							
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY SEDOL : B7XRPC3							
3,375,000.000		94.539331		0.00	3,190,702.42	3,255,796.88	-65,094.46
Issue Date: 01 Jan 22 Yield to Maturity: 5.608% Maturity Date: 15 Jan 54							
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SEDOL : B7XRP45							
4,625,000.000		97.057246		0.00	4,488,897.63	4,567,069.33	-78,171.70
Issue Date: 01 Feb 22 Yield to Maturity: 5.439%							
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP : 21H052611							
2,575,000.000		99.14838		0.00	2,553,070.79	2,584,294.92	-31,224.13
Issue Date: 01 Feb 22 Yield to Maturity: 5.072%							
GNMA POOL #MA2511 3.5% 01-20-2045 BEO CUSIP : 36179QYG0							
129,158.480		88.635359		376.71	114,480.08	133,174.52	-18,694.44
Issue Date: 01 Jan 15 Rate: 3.50% Yield to Maturity: 5.485% Maturity Date: 20 Jan 45							
GNMA POOL #MA3097 3.5% 09-20-2045 BEO CUSIP : 36179RNN5							
353,289.870		88.63096		1,030.43	313,124.20	366,151.86	-53,027.66
Issue Date: 01 Sep 15 Rate: 3.50% Yield to Maturity: 5.472% Maturity Date: 20 Sep 45							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL : BFX80G1							
81,978.330		90.429475		239.10	74,132.57	87,121.20	-12,988.63
Issue Date: 01 Sep 16 Rate: 3.50% Yield to Maturity: 5.104% Maturity Date: 20 Sep 46							
GNMA POOL #MA4069 3.5% 11-20-2046 BEO SEDOL : BKC5Y77							
204,990.430		90.42923		597.89	185,371.27	213,125.98	-27,754.71
Issue Date: 01 Nov 16 Rate: 3.50% Yield to Maturity: 5.105% Maturity Date: 20 Nov 46							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
GNMA POOL #MA4195 3% 01-20-2047 BEO SEDOL : BGCSK14							
252,016.860		87.955516		630.04		-33,942.43	0.00
Issue Date: 01 Jan 17 Rate: 3.00% Yield to Maturity: 4.956% Maturity Date: 20 Jan 47							
GNMA POOL #MA4510 3.5% 06-20-2047 BEO CUSIP : 36179TAK1							
51,277.160		90.241244		149.56		-7,099.20	0.00
Issue Date: 01 Jun 17 Rate: 3.50% Yield to Maturity: 5.095% Maturity Date: 20 Jun 47							
GNMA POOL #MA4586 3.5% 07-20-2047 BEO SEDOL : BKC5Y99							
76,674.960		90.428724		223.64		-6,576.22	0.00
Issue Date: 01 Jul 17 Rate: 3.50% Yield to Maturity: 5.058% Maturity Date: 20 Jul 47							
GNMA POOL #MA4588 4.5% 07-20-2047 BEO CUSIP : 36179TCZ6							
185,428.560		96.083724		695.36		-15,200.57	0.00
Issue Date: 01 Jul 17 Rate: 4.50% Yield to Maturity: 5.188% Maturity Date: 20 Jul 47							
GNMA POOL #MA4836 3% 11-20-2047 BEO CUSIP : 36179TLR4							
274,049.540		87.772862		685.12		-26,149.16	0.00
Issue Date: 01 Nov 17 Rate: 3.00% Yield to Maturity: 4.955% Maturity Date: 20 Nov 47							
GNMA POOL #MA4838 4% 11-20-2047 BEO SEDOL : BKKV246							
65,683.130		93.343891		218.94		-7,663.78	0.00
Issue Date: 01 Nov 17 Rate: 4.00% Yield to Maturity: 5.116% Maturity Date: 20 Nov 47							
GNMA POOL #MA4962 3.5% 01-20-2048 BEO SEDOL : BKC5Z41							
126,056.900		90.412605		367.67		-13,168.05	0.00
Issue Date: 01 Jan 18 Rate: 3.50% Yield to Maturity: 5.047% Maturity Date: 20 Jan 48							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
GNMA POOL #MA5019 3.5% 02-20-2048 BEO SEDOL : BKC6340							
54,986.880		90.215273		160.38		49,606.56	55,571.13
Issue Date: 01 Feb 18		Rate: 3.50%	Yield to Maturity: 5.081%	Maturity Date: 20 Feb 48		-5,964.57	0.00
							-5,964.57
GNMA POOL #MA5399 4.5% 08-20-2048 BEO SEDOL : BD9MJZ5							
142,146.410		95.864568		533.05		136,268.04	147,349.71
Issue Date: 01 Aug 18		Rate: 4.50%	Yield to Maturity: 5.196%	Maturity Date: 20 Aug 48		-11,081.67	0.00
							-11,081.67
GNMA REMIC TRUST SER 22-81 CLAZ 3.0%DUE 08-20-2051 CUSIP : 38383RWL7							
6,161,242.620		75.61263		30,767.81		4,658,677.59	4,934,390.17
Issue Date: 01 May 22		Rate: 3.00%	Yield to Maturity: 5.827%	Maturity Date: 20 Aug 51		-275,712.58	0.00
							-275,712.58
GNMA SER 19-44 CL CA 3.5% 12-20-2048 CUSIP : 38381TVA0							
59.430		99.6397		0.17		59.22	60.82
Issue Date: 01 Apr 19		Rate: 3.50%	Yield to Maturity: 5.694%	Maturity Date: 20 Dec 48		-1.60	0.00
							-1.60
GNMA SER 24-30 CLAF FLTG 02-20-2054 CUSIP : 38384JMH4							
349,183.620		100.47216		624.66		350,832.33	348,747.14
Issue Date: 20 Feb 24		Rate: 5.8546%	Yield to Maturity: 5.847%	Maturity Date: 20 Feb 54		2,085.19	0.00
							2,085.19
GNMA SR 19-1 CL KD 3.5%01-20-2049 CUSIP : 38381BZK3							
400,000.000		87.57462		1,166.67		350,298.48	353,171.88
Issue Date: 01 Jan 19		Rate: 3.50%	Yield to Maturity: 5.30%	Maturity Date: 20 Jan 49		-2,873.40	0.00
							-2,873.40
GNMA SR 23-H11 CL FC FLTG RT 05-20-2073 CUSIP : 38382Y5C3							
498,088.860		101.99853		868.21		508,043.32	497,840.99
Issue Date: 20 May 23		Rate: 5.7046%	Yield to Maturity: 5.687%	Maturity Date: 20 May 73		10,202.33	0.00
							10,202.33

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

GNMA SR 24-97 CL FW FLTG RT 06-20-2054 CUSIP : 38384PYX2

519,521.880	100.10308	913.50	520,057.40	518,223.07	1,834.33	0.00	1,834.33
Issue Date: 20 Jun 24 Rate: 5.7546% Yield to Maturity: 5.869% Maturity Date: 20 Jun 54							

GNMAII POOL #785638 2051 2.5% 08-20-2051 CUSIP : 3622ABEK4

3,238,783.960	83.015531	6,747.47	2,688,693.70	3,406,795.88	-718,102.18	0.00	-718,102.18
Issue Date: 01 Sep 21 Rate: 2.50% Yield to Maturity: 5.128% Maturity Date: 20 Aug 51							

GNMAII POOL #MA3597 SER 2046 3.5% DUE04-20-2046 BEO SEDOL : BFX80C7

102,043.890	90.481804	297.63	92,331.15	108,142.60	-15,811.45	0.00	-15,811.45
Issue Date: 01 Apr 16 Rate: 3.50% Yield to Maturity: 5.092% Maturity Date: 20 Apr 46							

GNMAII POOL #MA3662 SER 2046 3% DUE05-20-2046 REG CUSIP : 36179SB71

23,349.270	88.010381	58.37	20,549.78	24,710.10	-4,160.32	0.00	-4,160.32
Issue Date: 01 May 16 Rate: 3.00% Yield to Maturity: 4.973% Maturity Date: 20 May 46							

GNMAII POOL #MA4587 SER 2047 4% DUE07-20-2047 REG SEDOL : BF5Q6D2

38,637.560	93.534524	128.79	36,139.46	39,746.87	-3,607.41	0.00	-3,607.41
Issue Date: 01 Jul 17 Rate: 4.00% Yield to Maturity: 5.074% Maturity Date: 20 Jul 47							

GNMAII POOL #MA4837 SER 2047 3.5% DUE11-20-2047 REG SEDOL : BKC5YF5

173,087.270	90.428224	504.84	156,519.74	174,831.69	-18,311.95	0.00	-18,311.95
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.051% Maturity Date: 20 Nov 47							

GNMAII POOL #MA5078 4.0%03-20-2048 SEDOL : BKKV224

98,196.500	93.340687	327.32	91,657.29	100,474.94	-8,817.65	0.00	-8,817.65
Issue Date: 01 Mar 18 Rate: 4.00% Yield to Maturity: 5.11% Maturity Date: 20 Mar 48							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Government mortgage backed securities								
United States - USD								
GNMAII POOL #MA5466 4.0%09-20-2048 CUSIP : 36179UCB6								
176,750.920		93.209582		589.17	164,748.79	181,457.89	-16,709.10	0.00
Issue Date: 01 Sep 18 Rate: 4.00% Yield to Maturity: 5.117% Maturity Date: 20 Sep 48								
GNMAII POOL #MA5597 5.0%11-20-2048 REG SEDOL : BHN88S3								
79,772.020		98.230155		332.38	78,360.18	83,299.44	-4,939.26	0.00
Issue Date: 01 Nov 18 Rate: 5.00% Yield to Maturity: 5.289% Maturity Date: 20 Nov 48								
GNMAII POOL #MA8201 4.5% DUE08-20-2052 REG CUSIP : 36179XDE3								
1,819,614.760		94.760217		6,823.56	1,724,270.90	1,734,391.40	-10,120.50	0.00
Issue Date: 01 Aug 22 Rate: 4.50% Yield to Maturity: 5.691% Maturity Date: 20 Aug 52								
GOVERNMENT NATIONAL MORTGAGE A SR 21-74CL H 3% 04-20-2051 CUSIP : 38382RHQ4								
3,405,111.020		85.85695		8,512.78	2,923,524.47	3,234,855.46	-311,330.99	0.00
Issue Date: 01 Apr 21 Rate: 3.00% Yield to Maturity: 5.259% Maturity Date: 20 Apr 51								
GOVERNMENT NATIONAL MORTGAGE ASSN SR 21-107 CL PI 3.0% 06-20 CUSIP : 38382UEY3								
7,528,625.720		16.49603		18,821.56	1,241,924.36	1,208,576.72	33,347.64	0.00
Issue Date: 01 Jun 21 Rate: 3.00% Yield to Maturity: 6.929% Maturity Date: 20 Jun 51								
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5%12-20-2050 CUSIP : 38382LS36								
5,954,277.330		15.25852		12,404.74	908,534.60	756,165.00	152,369.60	0.00
Issue Date: 01 Dec 20 Rate: 2.50% Yield to Maturity: 5.684% Maturity Date: 20 Dec 50								
I/O FEDERAL HOME LN MTG CORP SER 4145 CLYI 3 12-15-2027 CUSIP : 3137AWVX0								
195,577.320		2.47683		488.94	4,844.12	10,357.24	-5,513.12	0.00
Issue Date: 01 Dec 12 Rate: 3.00% Yield to Maturity: 33.331% Maturity Date: 15 Dec 27								

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◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
I/O FEDERAL HOME LN MTG CORP SER 4427 CL PS FLTG RT DUE 07-1 CUSIP : 3137BGBA6							
513,443.500	4.90031	202.63	25,160.32	104,510.60	-79,350.28	0.00	-79,350.28
Issue Date: 15 Jan 15 Rate: 0.88795% Yield to Maturity: 5.718% Maturity Date: 15 Jul 44							
I/O FHLMC MULTICLASS FHLMC #S1-009701-01-2032 CUSIP : 31282YDA4							
2,955.680	15.085201	16.01	445.87	1,269.65	-823.78	0.00	-823.78
Issue Date: 01 Jan 02 Rate: 6.50% Yield to Maturity: 12.117% Maturity Date: 01 Jan 32							
I/O FHLMC MULTICLASS SER 4018 CL AI 3.5DUE 03-15-2027 CUSIP : 3137AMVN4							
11,051.450	0.97388	32.23	107.63	981.79	-874.16	0.00	-874.16
Issue Date: 01 Mar 12 Rate: 3.50% Yield to Maturity: 51.63% Maturity Date: 15 Mar 27							
I/O FHLMC MULTICLASS SER 4021 CL IP03-15-2027 CUSIP : 3137AMGA9							
97,348.370	2.10927	243.37	2,053.34	3,677.16	-1,623.82	0.00	-1,623.82
Issue Date: 01 Mar 12 Rate: 3.00% Yield to Maturity: 35.021% Maturity Date: 15 Mar 27							
I/O FNMA FLTG RT 02-25-2042 CUSIP : 3136A3U58							
182,779.880	8.83249	38.59	16,144.01	33,227.43	-17,083.42	0.00	-17,083.42
Issue Date: 25 Jan 12 Rate: 1.26673% Yield to Maturity: 5.174% Maturity Date: 25 Feb 42							
I/O FNMA POOL #AN6241 3.46% 09-01-2037 BEO CUSIP : 3138LJ5B2							
3,229,818.000	86.628734	9,312.64	2,797,950.44	3,849,539.33	-1,051,588.89	0.00	-1,051,588.89
Issue Date: 01 Sep 17 Rate: 3.46% Yield to Maturity: 5.054% Maturity Date: 01 Sep 37							
I/O FNMA REMIC SER 2012-145 CL DI01-25-2028 CUSIP : 3136AAX91							
48,029.340	2.63856	120.07	1,267.28	2,534.27	-1,266.99	0.00	-1,266.99
Issue Date: 01 Dec 12 Rate: 3.00% Yield to Maturity: 21.835% Maturity Date: 25 Jan 28							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Government mortgage backed securities****United States - USD**

I/O FNMA REMIC SER 2012-147 CL AI10-25-2027 CUSIP : 3136ABCA9

55,305.250

1.39625

138.26

772.20

3,937.80

-3,165.60

0.00

-3,165.60

Issue Date: 01 Dec 12 Rate: 3.00% Yield to Maturity: 38.382% Maturity Date: 25 Oct 27

I/O FNMA REMIC SER 2012-149 CL CI01-25-2028 CUSIP : 3136AA2Y0

100,282.050

2.43262

250.71

2,439.48

5,652.94

-3,213.46

0.00

-3,213.46

Issue Date: 01 Dec 12 Rate: 3.00% Yield to Maturity: 24.761% Maturity Date: 25 Jan 28

I/O FNMA REMIC TR 2012-66 CL-IA3 DUE 06-25-2027 REG CUSIP : 3136A6ZP2

106,054.600

2.3498

265.14

2,492.07

4,603.70

-2,111.63

0.00

-2,111.63

Issue Date: 01 May 12 Rate: 3.00% Yield to Maturity: 29.351% Maturity Date: 25 Jun 27

I/O FNMA SER 2021-88 CL KI 03-25-2046 CUSIP : 3136BKSJ2

6,253,987.300

17.00531

18,240.80

1,063,509.93

1,082,760.08

-19,250.15

0.00

-19,250.15

Issue Date: 01 Nov 21 Rate: 3.50% Yield to Maturity: 8.235% Maturity Date: 25 Mar 46

I/O GNMA REMIC PASS THRU CTF SER 2014-145 CL CS FLTG RT DUE CUSIP : 38379GVG9

499,384.220

6.61629

226.48

33,040.71

87,340.74

-54,300.03

0.00

-54,300.03

Issue Date: 16 Oct 14 Rate: 1.08843% Yield to Maturity: 4.372% Maturity Date: 16 May 44

I/O GNMA REMIC PASSTHRU CTF SER 2014-005 CL SA FLTG RT DUE 0 CUSIP : 38376MAG2

586,873.140

7.30093

191.03

42,847.20

97,105.03

-54,257.83

0.00

-54,257.83

Issue Date: 20 Jan 14 Rate: 1.06526% Yield to Maturity: 2.535% Maturity Date: 20 Jan 44

I/O GNMA REMIC PASSTHRU CTF SER 2014-069 CL ST FLTG RT DUE12 CUSIP : 38379BE38

490,370.560

8.79617

324.55

43,133.83

95,617.13

-52,483.30

0.00

-52,483.30

Issue Date: 16 May 14 Rate: 1.58843% Yield to Maturity: 3.456% Maturity Date: 16 Dec 39

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Government mortgage backed securities****United States - USD**

I/O GNMA REMIC TRUST SER 21-8 CL KX 3.0%01-20-2051 REG CUSIP : 38382MZR3

3,959,604.540

15.72523

9,899.01

622,656.92

533,220.00

89,436.92

0.00

89,436.92

Issue Date: 01 Jan 21 Rate: 3.00% Yield to Maturity: 8.428% Maturity Date: 20 Jan 51

I/O GNMA SER 20-151 CL MI 2.5%12-31-2049 CUSIP : 38382J3Q7

6,258,259.600

15.0594

13,038.04

942,456.35

818,627.38

123,828.97

0.00

123,828.97

Issue Date: 01 Oct 20 Rate: 2.50% Yield to Maturity: 5.502% Maturity Date: 20 Oct 50

I/O GNMA SER 20-176 CL SL 11-20-2050 CUSIP : 38382LHS3

5,504,892.160

5.50393

866.69

302,985.41

1,024,170.43

-721,185.02

0.00

-721,185.02

Issue Date: 20 Nov 20 Rate: 0.51526% Yield to Maturity: 3.603% Maturity Date: 20 Nov 50

I/O GNMA SR 23-19 CL IO 2.5%02-20-2051 CUSIP : 38383V3J5

5,331,953.600

14.66842

11,108.24

782,113.35

723,717.29

58,396.06

0.00

58,396.06

Issue Date: 01 Feb 23 Rate: 2.50% Yield to Maturity: 3.854% Maturity Date: 20 Feb 51

P/O FHLMC MULTICLASS FHLMC CMO SER 217CL PO 01-01-2032 SEDOL : B1Y9QL2

2,955.680

85.500557

0.00

2,527.12

2,431.42

95.70

0.00

95.70

Issue Date: 01 Jan 02 Yield to Maturity: 5.394% Maturity Date: 01 Jan 32

PVTPL FHLMC SER 22-DNA7 CL M1B FLTG RT09-25-2042 CUSIP : 35564KL49

350,000.000

109.49705

558.18

383,239.68

350,000.00

33,239.68

0.00

33,239.68

Issue Date: 30 Sep 22 Rate: 9.56879% Yield to Maturity: 5.558% Maturity Date: 25 Mar 52

PVTPL FNMA REMIC TRUST NT CL 1M-2 FLTG 12-25-2041 SEDOL : BP48L34

1,000,000.000

101.02793

1,036.47

1,010,279.30

911,250.00

99,029.30

0.00

99,029.30

Issue Date: 29 Dec 21 Rate: 6.21879% Yield to Maturity: 5.999% Maturity Date: 25 Dec 41

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Government mortgage backed securities							
Total USD			1,046,720.07	429,039,800.01	449,825,142.97	-20,785,342.96	0.00
Total United States			1,046,720.07	429,039,800.01	449,825,142.97	-20,785,342.96	0.00
Total Government Mortgage Backed Securities							
552,844,789.290			1,046,720.07	429,039,800.01	449,825,142.97	-20,785,342.96	0.00
Gov't-issued commercial mortgage-backed							
United States - USD							
FANNIEMAE-ACES FNA 2020-M13 X1 VAR1.13932% 06-25-2031 CUSIP : 3136B9NS2							
28,368,929.360		3.99383	26,736.77	1,133,006.81	1,161,139.71	-28,132.90	0.00
Issue Date: 01 Apr 20 Rate: 1.13101% Yield to Maturity: 10.871% Maturity Date: 25 Jun 31							
FEDERAL HOME LN MTG CORP SER K083 CL A2 VAR R SEDOL : BHXH4X7							
298,000.000		97.82172	1,005.75	291,508.73	292,137.50	-628.77	0.00
Issue Date: 01 Nov 18 Rate: 4.05% Yield to Maturity: 4.607% Maturity Date: 25 Sep 28							
FEDERAL HOME LN MTG CORP MULTICLASS SER K063 CL A2 FLTG SEDOL : BYPZJK0							
156,000.000		97.82741	445.90	152,610.76	157,198.12	-4,587.36	0.00
Issue Date: 01 Mar 17 Rate: 3.43% Yield to Maturity: 4.48% Maturity Date: 25 Jan 27							
FEDERAL HOME LN MTG CORP MULTICLASS SER K085 CL A2 VAR SEDOL : BGLJWX4							
338,000.000		97.68013	1,143.57	330,158.84	332,866.02	-2,707.18	0.00
Issue Date: 01 Dec 18 Rate: 4.06% Yield to Maturity: 4.649% Maturity Date: 25 Oct 28							
FEDERAL HOME LN MTG CORP SER 00K114 CLA2 1.366% 06-25-2030 SEDOL : BKXHBV9							
115,000.000		83.77655	130.91	96,343.03	89,611.13	6,731.90	0.00
Issue Date: 01 Aug 20 Rate: 1.366% Yield to Maturity: 4.724% Maturity Date: 25 Jun 30							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
Fixed Income								
Gov't-issued commercial mortgage-backed								
United States - USD								
FEDERAL HOME LN MTG CORP SER 00K116 CLA2 07-25-2030 CUSIP : 3137FWHT0								
100,000.000		83.72477		114.83		83,724.77	82,156.25	1,568.52
Issue Date: 01 Sep 20 Rate: 1.378% Yield to Maturity: 4.726% Maturity Date: 25 Jul 30								
FEDERAL HOME LN MTG CORP SER 00K752 CLA2 4.28399991989% 07 CUSIP : 3137HAGZ3								
228,000.000		97.45452		813.96		222,196.31	227,510.16	-5,313.85
Issue Date: 01 Aug 23 Rate: 4.284% Yield to Maturity: 4.759% Maturity Date: 25 Jul 30								
FEDERAL HOME LN MTG CORP SER K068 CLS A2 3.244% DUE 08-25-20 CUSIP : 3137FBBX3								
100,000.000		96.65484		270.33		96,654.84	96,488.28	166.56
Issue Date: 01 Oct 17 Rate: 3.244% Yield to Maturity: 4.527% Maturity Date: 25 Aug 27								
FEDERAL HOME LN MTG CORP SER K073 CL A23.35% 01-25-2028 CUSIP : 3137FETN0								
359,000.000		96.43212		1,002.21		346,191.31	338,640.75	7,550.56
Issue Date: 01 Feb 18 Rate: 3.35% Yield to Maturity: 4.559% Maturity Date: 25 Jan 28								
FEDERAL HOME LN MTG CORP SER K080 CL A2FLTG RT 07-25-2028 SEDOL : BFX3C59								
311,000.000		97.59365		1,017.49		303,516.25	307,704.22	-4,187.97
Issue Date: 01 Sep 18 Rate: 3.926% Yield to Maturity: 4.579% Maturity Date: 25 Jul 28								
FEDERAL HOME LN MTG CORP SER K082 CL A2FRN09-25-2028 REG SEDOL : BGRLQC1								
582,000.000		97.4297		1,901.20		567,040.85	574,210.35	-7,169.50
Issue Date: 01 Oct 18 Rate: 3.92% Yield to Maturity: 4.604% Maturity Date: 25 Sep 28								
FEDERAL HOME LN MTG CORP SER K097 CL A22.508% DUE 07-25-202 CUSIP : 3137FNX54								
496,000.000		90.97428		1,036.64		451,232.43	437,293.75	13,938.68
Issue Date: 01 Sep 19 Rate: 2.508% Yield to Maturity: 4.678% Maturity Date: 25 Jul 29								

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Gov't-issued commercial mortgage-backed****United States - USD**

FEDERAL HOME LN MTG CORP SER K754 CL A2 FLTG RT 11- SEDOL : BNM31V5

913,000.000

100.46067

3,758.52

917,205.92

919,237.37

-2,031.45

0.00

-2,031.45

Issue Date: 01 Dec 23 Rate: 4.94% Yield to Maturity: 4.781% Maturity Date: 25 Nov 30

FEDERAL HOME LN MTG CORP SR K091 CL A-23.505% 03-01-2029 SEDOL : BJMXQ78

316,000.000

95.5193

922.98

301,840.99

297,667.39

4,173.60

0.00

4,173.60

Issue Date: 01 Apr 19 Rate: 3.505% Yield to Maturity: 4.637% Maturity Date: 25 Mar 29

FEDERAL HOME LN MTG CORP SR K751 CL A24.412% 03-25-2030 CUSIP : 3137HA4B9

740,000.000

98.37386

2,720.73

727,966.56

733,451.45

-5,484.89

0.00

-5,484.89

Issue Date: 01 May 23 Rate: 4.412% Yield to Maturity: 4.715% Maturity Date: 25 Mar 30

FEDERAL HOME LN MTG CORP TRANCHE2.653% DUE 08-25-202 SEDOL : BD24G68

124,000.000

97.05558

274.14

120,348.92

120,497.97

-149.05

0.00

-149.05

Issue Date: 01 Nov 16 Rate: 2.653% Yield to Maturity: 4.431% Maturity Date: 25 Aug 26

FEDERAL HOME LN MTG CORP TRANCHE SER K079 CL A2 3.926% 06-25 SEDOL : BG095G9

376,000.000

97.59305

1,230.15

366,949.87

366,579.62

370.25

0.00

370.25

Issue Date: 01 Aug 18 Rate: 3.926% Yield to Maturity: 4.594% Maturity Date: 25 Jun 28

FHLM MULTI FAMILY STRUCTURED PASS THRO SER KBX1 CL A2 2.92% CUSIP : 3137F4CZ3

1,668,822.730

99.20679

4,060.80

1,655,585.46

1,605,981.13

49,604.33

0.00

49,604.33

Issue Date: 01 Mar 18 Rate: 2.92% Yield to Maturity: 3.684% Maturity Date: 25 Jan 26

FHLMC MULTICLASS 3.563% DUE 01-25-2029REG SEDOL : BJKGGT1

345,000.000

95.83113

1,024.36

330,617.40

328,962.11

1,655.29

0.00

1,655.29

Issue Date: 01 Mar 19 Rate: 3.563% Yield to Maturity: 4.632% Maturity Date: 25 Jan 29

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
FHLMC MULTICLASS FHLMC 2.069% DUE01-25-2030 REG CUSIP : 3137FRUT6							
143,000.000		88.10759		246.56	125,993.85	124,561.17	1,432.68
Issue Date: 01 Mar 20 Rate: 2.069% Yield to Maturity: 4.694% Maturity Date: 25 Jan 30							
FHLMC MULTICLASS FIXED 3.422%11-25-2018 REG SEDOL : BJ5FZH4							
535,000.000		95.24751		1,525.64	509,574.18	500,753.19	8,820.99
Issue Date: 01 Apr 19 Rate: 3.422% Yield to Maturity: 4.636% Maturity Date: 25 Feb 29							
FHLMC MULTICLASS SER K077 CL A2 FLTG 05-25-2028 SEDOL : BDZ9X14							
100,000.000		97.47429		320.83	97,474.29	98,226.56	-752.27
Issue Date: 01 Jun 18 Rate: 3.85% Yield to Maturity: 4.586% Maturity Date: 25 May 28							
FHLMC MULTICLASS SER K092 CL A2 3.298%04-25-2029 REG SEDOL : BKF1B93							
100,000.000		94.55789		274.83	94,557.89	93,417.97	1,139.92
Issue Date: 01 May 19 Rate: 3.298% Yield to Maturity: 4.654% Maturity Date: 25 Apr 29							
FHLMC MULTICLASS SER K094 CL A2 2.903%06-25-2029 REG CUSIP : 3137FMTY8							
872,000.000		92.8067		2,109.51	809,274.42	796,000.79	13,273.63
Issue Date: 01 Jul 19 Rate: 2.903% Yield to Maturity: 4.662% Maturity Date: 25 Jun 29							
FHLMC MULTICLASS SER K095 CL A2 2.785%06-25-2029 REG CUSIP : 3137FNAE0							
1,067,000.000		92.36003		2,476.33	985,481.52	963,935.86	21,545.66
Issue Date: 01 Aug 19 Rate: 2.785% Yield to Maturity: 4.67% Maturity Date: 25 Jun 29							
FHLMC MULTICLASS SER K096 CL A2 2.519%07-25-2029 REG CUSIP : 3137FNB82							
1,129,000.000		91.43581		2,369.96	1,032,310.29	1,003,754.75	28,555.54
Issue Date: 01 Aug 19 Rate: 2.519% Yield to Maturity: 4.596% Maturity Date: 25 Jul 29							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Gov't-issued commercial mortgage-backed****United States - USD**

FHLMC MULTICLASS SER K099 CL A2 2.595% DUE 09-25-2029 CUSIP : 3137FPJG1

235,000.000

91.10162

508.19

214,088.81

212,326.88

1,761.93

0.00

1,761.93

Issue Date: 01 Oct 19 Rate: 2.595% Yield to Maturity: 4.693% Maturity Date: 25 Sep 29

FHLMC MULTICLASS SER K103 CL A2 2.651%DUE 11-25-2029 CUSIP : 3137FQKN2

561,000.000

90.94616

1,239.34

510,207.96

506,961.57

3,246.39

0.00

3,246.39

Issue Date: 01 Dec 19 Rate: 2.651% Yield to Maturity: 4.712% Maturity Date: 25 Nov 29

FHLMC MULTICLASS SER K108 CL A2 1.517%DUE 03-25-2030 REG SEDOL : BKX8FM7

112,000.000

85.58475

141.59

95,854.92

93,314.85

2,540.07

0.00

2,540.07

Issue Date: 01 May 20 Rate: 1.517% Yield to Maturity: 4.696% Maturity Date: 25 Mar 30

FHLMC MULTICLASS SER K109 CL A2 1.558%DUE 04-25-2030 REG CUSIP : 3137FTFY8

222,000.000

85.34878

288.23

189,474.29

175,644.85

13,829.44

0.00

13,829.44

Issue Date: 01 May 20 Rate: 1.558% Yield to Maturity: 4.712% Maturity Date: 25 Apr 30

FHLMC MULTICLASS SER K111 CL A2 1.3505-25-2030 CUSIP : 3137FUZC1

100,000.000

84.16552

112.50

84,165.52

85,246.09

-1,080.57

0.00

-1,080.57

Issue Date: 01 Jul 20 Rate: 1.35% Yield to Maturity: 4.716% Maturity Date: 25 May 30

FHLMC MULTICLASS SER K120 CL A2 1.678% DUE 10-25-2030 REG CUSIP : 3137F72P9

191,000.000

83.48036

238.75

159,447.49

154,514.97

4,932.52

0.00

4,932.52

Issue Date: 01 Nov 20 Rate: 1.50% Yield to Maturity: 4.75% Maturity Date: 25 Oct 30

FHLMC MULTICLASS SER L088 CL A2 3.69%01-25-2029 REG SEDOL : BJ7VY06

100,000.000

96.32648

307.50

96,326.48

92,464.84

3,861.64

0.00

3,861.64

Issue Date: 01 Mar 19 Rate: 3.69% Yield to Maturity: 4.63% Maturity Date: 25 Jan 29

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID		local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>								
Gov't-issued commercial mortgage-backed								
United States - USD								
FHLMC MULTICLASS SERIES K101 CLASS A22.524 10-01-2029 SEDOL : BL0KYC6								
614,000.000	90.58106	1,291.45	556,167.71	557,061.09	-893.38	0.00	-893.38	
Issue Date: 01 Nov 19 Rate: 2.524% Yield to Maturity: 4.699% Maturity Date: 25 Oct 29								
FHLMC MULTICLASS SR K081 CL A2 VAR RT 08-25-2028 SEDOL : BGV7DG8								
767,000.000	97.39558	2,492.75	747,024.10	759,405.35	-12,381.25	0.00	-12,381.25	
Issue Date: 01 Oct 18 Rate: 3.90% Yield to Maturity: 4.602% Maturity Date: 25 Aug 28								
FHLMC MULTICLASS SR K084 CL A2 VAR10-25-2028 SEDOL : BKZ8V49								
854,000.000	96.75107	2,690.10	826,254.14	814,682.93	11,571.21	0.00	11,571.21	
Issue Date: 01 Nov 18 Rate: 3.78% Yield to Maturity: 4.648% Maturity Date: 25 Oct 28								
FHLMC MULTICLASS SR K104 CL A2 2.253%01-25-2030 CUSIP : 3137FREH0								
197,000.000	89.04095	369.87	175,410.67	174,572.03	838.64	0.00	838.64	
Issue Date: 01 Feb 20 Rate: 2.253% Yield to Maturity: 4.718% Maturity Date: 25 Jan 30								
FHLMC MULTICLASS TRANCHE 00039 3.444%12-25-2027 CUSIP : 3137FEBQ2								
140,000.000	96.73289	401.80	135,426.05	136,382.42	-956.37	0.00	-956.37	
Issue Date: 01 Jan 18 Rate: 3.444% Yield to Maturity: 4.557% Maturity Date: 25 Dec 27								
FHLMC MULTICLASS TRANCHE 00064 2.982%DUE 05-25-2052 SEDOL : BJVQTN5								
100,000.000	93.40287	248.50	93,402.87	90,976.56	2,426.31	0.00	2,426.31	
Issue Date: 01 Jun 19 Rate: 2.982% Yield to Maturity: 4.653% Maturity Date: 25 May 29								
FHLMC MULTICLASS TRANCHE 00154 3.51104-25-2030 CUSIP : 3137BKGK0								
272,000.000	94.3225	795.83	256,557.20	254,330.63	2,226.57	0.00	2,226.57	
Issue Date: 01 Jul 15 Rate: 3.511% Yield to Maturity: 4.724% Maturity Date: 25 Apr 30								

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Gov't-issued commercial mortgage-backed

United States - USD

FHLMC MULTICLASS TRANCHE 00219 2.53710-25-2029 CUSIP : 3137FQKC6

398,000.000

90.65841

841.44

360,820.47

357,061.72

3,758.75

0.00

3,758.75

Issue Date: 01 Dec 19 Rate: 2.537% Yield to Maturity: 4.707% Maturity Date: 25 Oct 29

FHLMC MULTICLASS TRANCHE 00249 3.11706-25-2027 SEDOL : BYXG080

100,000.000

96.70092

259.75

96,700.92

97,968.75

-1,267.83

0.00

-1,267.83

Issue Date: 01 Aug 17 Rate: 3.117% Yield to Maturity: 4.518% Maturity Date: 25 Jun 27

FHLMC MULTICLASS TRANCHE 00345 2.5707-25-2026 SEDOL : BZC0BP4

823,000.000

97.36328

1,762.59

801,299.79

798,692.11

2,607.68

0.00

2,607.68

Issue Date: 01 Sep 16 Rate: 2.57% Yield to Maturity: 4.418% Maturity Date: 25 Jul 26

FHLMC MULTICLASS TRANCHE 00441 1.87203-25-2053 CUSIP : 3137FRUJ8

100,000.000

87.3111

156.00

87,311.10

82,597.66

4,713.44

0.00

4,713.44

Issue Date: 01 Mar 20 Rate: 1.872% Yield to Maturity: 4.693% Maturity Date: 25 Jan 30

FHLMC MULTICLASS TRANCHE 00553 1.639%DUE 02-25-2030 REG CUSIP : 3137FRZA2

100,000.000

86.4548

136.58

86,454.80

84,617.19

1,837.61

0.00

1,837.61

Issue Date: 01 Apr 20 Rate: 1.639% Yield to Maturity: 4.69% Maturity Date: 25 Jan 30

FHLMC MULTICLASS TRANCHE 00571 3.9% 04-25-2028 SEDOL : BDFKYJ2

217,000.000

97.69148

705.25

211,990.51

216,372.73

-4,382.22

0.00

-4,382.22

Issue Date: 01 May 18 Rate: 3.90% Yield to Maturity: 4.581% Maturity Date: 25 Apr 28

FHLMC MULTICLASS TRANCHE 00627 3.24304-25-2027 SEDOL : BYZ6DK1

100,000.000

97.08002

270.25

97,080.02

98,484.38

-1,404.36

0.00

-1,404.36

Issue Date: 01 Jul 17 Rate: 3.243% Yield to Maturity: 4.515% Maturity Date: 25 Apr 27

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
FHLMC MULTICLASS TRANCHE 00749 3.413%DUE 12-25-2026 REG SEDOL : BDZCNC4							
388,000.000		97.86629		1,103.54		379,721.21	
Issue Date: 01 Feb 17	Rate: 3.413%	Yield to Maturity: 4.441%		Maturity Date: 25 Dec 26		389,862.65	
						-10,141.44	0.00
							-10,141.44
FHLMC MULTICLASS TRANCHE 3.347% 11-25-2026 SEDOL : BYXM721							
726,396.240		97.60136		2,026.04		708,972.61	
Issue Date: 01 Jan 17	Rate: 3.347%	Yield to Maturity: 4.609%		Maturity Date: 25 Nov 26		721,969.65	
						-12,997.04	0.00
							-12,997.04
FHLMC SER K117 CL A2 1.406%DUE 08-25-2030 SEDOL : BN71QG4							
757,000.000		83.57406		886.95		632,655.63	
Issue Date: 01 Oct 20	Rate: 1.406%	Yield to Maturity: 4.74%		Maturity Date: 25 Aug 30		612,606.72	
						20,048.91	0.00
							20,048.91
FNMA REMIC TR 2013-M6 CL-1AC VAR RATEDUE 02-25-2043 CUSIP : 3136AC7M7							
878,693.660		93.90128		2,484.05		825,104.59	
Issue Date: 01 Apr 13	Rate: 3.39228%	Yield to Maturity: 4.986%		Maturity Date: 25 Feb 43		820,342.91	
						4,761.68	0.00
							4,761.68
FNMA REMIC TR 2022-M5 CL-X VAR .59641%01-01-2034 CUSIP : 3136BLP20							
20,784,000.000		3.14042		10,380.92		652,704.89	
Issue Date: 01 Feb 22	Rate: 0.59775%	Yield to Maturity: 9.493%		Maturity Date: 01 Jan 34		669,716.79	
						-17,011.90	0.00
							-17,011.90
GNMA 2022-049 REMIC PASSTHRU CTF .76193%03-16-2064 CUSIP : 38381EQ92							
10,439,318.700		5.36912		6,619.66		560,499.55	
Issue Date: 01 Mar 22	Rate: 0.76191%	Yield to Maturity: 8.801%		Maturity Date: 16 Mar 64		718,832.18	
						-158,332.63	0.00
							-158,332.63
GNMA FLTG RT 1.26176% DUE 11-16-2061 CUSIP : 38380PAD6							
503,637.310		7.56536		528.96		38,101.98	
Issue Date: 01 Mar 20	Rate: 1.26176%	Yield to Maturity: 10.429%		Maturity Date: 16 Nov 61		32,558.95	
						5,543.03	0.00
							5,543.03

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
GNMA GNR 2021-65 IO MTGE VAR RTDUE 08-16-2063 CUSIP : 38380R3P3							
9,751,623.950		6.56975		7,199.87		640,657.31	727,976.47
Issue Date: 30 Apr 21	Rate: 0.88636%	Yield to Maturity: 8.031%	Maturity Date: 16 Aug 63			-87,319.16	0.00
I/O GNMA 2014-157 REMIC PASSTHRU CTF CL IO FLTG RT DUE 05- CUSIP : 38378XUN9							
189,230.540		0.60682		29.46		1,148.29	15,713.59
Issue Date: 01 Oct 14	Rate: 0.18659%	Yield to Maturity: 20.946%	Maturity Date: 16 May 55			-14,565.30	0.00
I/O FNMA SER 2019-M32 CL X2 VAR RT 10-25-2029 CUSIP : 3136B7U41							
30,971,917.730		3.7689		28,418.80		1,167,300.61	1,163,647.07
Issue Date: 01 Dec 19	Rate: 1.10117%	Yield to Maturity: 10.758%	Maturity Date: 25 Oct 29			3,653.54	0.00
I/O FNMA REMIC TRUST SER 20-M12 CL IO VAR RT 07-25-2029 REG CUSIP : 3136B87D5							
11,841,951.490		3.86918		12,683.91		458,186.42	556,060.38
Issue Date: 01 Mar 20	Rate: 1.28539%	Yield to Maturity: 15.906%	Maturity Date: 25 Jul 29			-97,873.96	0.00
I/O GNMA 05-16-2063 CUSIP : 38380RUJ7							
9,160,039.470		6.9314		7,440.55		634,918.98	749,320.81
Issue Date: 01 Feb 21	Rate: 0.9729%	Yield to Maturity: 7.942%	Maturity Date: 16 May 63			-114,401.83	0.00
I/O GNMA 2004-010 REMIC TR CL IO01-16-2044 CUSIP : 38373MKW9							
186,002.520		0.00001		0.00		0.02	2,546.96
Issue Date: 01 Feb 04	Maturity Date: 16 Jan 44					-2,546.94	0.00
I/O GNMA 2004-043 REMIC PASSTHRU CTF CLIO 06-16-2044 CUSIP : 38374G5M0							
367,733.260		0.59412		277.24		2,184.78	24,311.51
Issue Date: 01 Jun 04	Rate: 0.90449%	Yield to Maturity: 129.302%	Maturity Date: 16 Jun 44			-22,126.73	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA 2005-009 REMIC PASSTHRU CTF CLIO 01-16-2045 CUSIP : 38373MNX4							
16,941.880		0.001		4.24	0.17	1,514.08	-1,513.91
Issue Date: 01 Feb 05 Rate: 0.29999% Yield to Maturity: 7.192% Maturity Date: 16 Jan 45							
I/O GNMA 2006-030 REMIC PASSTHRU CTF CLIO 05-16-2046 CUSIP : 38373MVL1							
10,292.300		0.001		23.92	0.10	627.36	-627.26
Issue Date: 01 Jul 06 Rate: 2.78846% Yield to Maturity: 7.208% Maturity Date: 16 May 46							
I/O GNMA 2006-055 REMIC PASSTHRU CTF CL08-16-2046 CUSIP : 38374NP43							
287,449.300		1.00758		177.61	2,896.28	31,241.14	-28,344.86
Issue Date: 01 Oct 06 Rate: 0.74143% Yield to Maturity: 64.815% Maturity Date: 16 Aug 46							
I/O GNMA 2007-077 REMIC PASSTHRU CTF CLIO 11-16-2047 CUSIP : 38373MP87							
307,016.920		2.48831		286.38	7,639.53	16,366.21	-8,726.68
Issue Date: 01 Dec 07 Rate: 1.12648% Yield to Maturity: 39.444% Maturity Date: 16 Nov 47							
I/O GNMA 2008 48 REMIC PASS THRU CTF CLIO 04-16-2048 CUSIP : 38373MY87							
265,484.130		0.48652		120.18	1,291.63	20,130.26	-18,838.63
Issue Date: 01 Jun 08 Rate: 0.54317% Yield to Maturity: 101.003% Maturity Date: 16 Apr 48							
I/O GNMA 2008-08 REMIC PASS THRU CTF CLIO 11-16-2047 CUSIP : 38373MQ86							
47,744.240		0.001		18.99	0.48	1,788.46	-1,787.98
Issue Date: 01 Feb 08 Rate: 0.47718% Yield to Maturity: 7.241% Maturity Date: 16 Nov 47							
I/O GNMA 2008-092 REMIC PASS THRU CTF CLIO 10-16-2048 CUSIP : 38373M4T4							
778,378.920		2.84803		977.75	22,168.47	27,716.21	-5,547.74
Issue Date: 01 Nov 08 Rate: 1.51232% Yield to Maturity: 47.648% Maturity Date: 16 Oct 48							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA 2008-45 REMIC PASSTHRU CTF CLIO 02-16-2048 CUSIP : 38373MV80							
178,623.360		0.272		128.23		485.86	16,415.77
							-15,929.91
Issue Date: 01 May 08 Rate: 0.86164% Yield to Maturity: 7.27% Maturity Date: 16 Feb 48							
I/O GNMA 2009-030-MTG PASS THRU CTF CLIO 03-16-2049 CUSIP : 38374XSK2							
182,286.700		0.92309		75.95		1,682.67	50,349.31
							-48,666.64
Issue Date: 01 May 09 Rate: 0.50% Yield to Maturity: 44.523% Maturity Date: 16 Mar 49							
I/O GNMA 2009-049 REMIC IO 06-16-2049 CUSIP : 38373M7Z7							
261,273.850		0.76958		62.16		2,010.71	21,654.79
							-19,644.08
Issue Date: 01 Jul 09 Rate: 0.28561% Yield to Maturity: 30.677% Maturity Date: 16 Jun 49							
I/O GNMA 2009-105 REMIC PASS THRU CTF CLIO 11-16-2049 VAR CUSIP : 38376GBG4							
26,228.670		0.001		4.37		0.26	2,011.55
							-2,011.29
Issue Date: 01 Nov 09 Rate: 0.19998% Yield to Maturity: 10.333% Maturity Date: 16 Nov 49							
I/O GNMA 2009-4 REMIC PASS THRU CTF CLIO 01-16-2049 CUSIP : 38373M5R7							
151,076.160		0.17804		49.10		268.98	44,831.20
							-44,562.22
Issue Date: 01 Feb 09 Rate: 0.39% Yield to Maturity: 187.823% Maturity Date: 16 Jan 49							
I/O GNMA 2010-018 CL IO 01-16-2050 VAR CUSIP : 38376GDD9							
111,863.480		0.001		12.09		1.12	54,396.77
							-54,395.65
Issue Date: 01 Feb 10 Rate: 0.12962% Yield to Maturity: 7.26% Maturity Date: 16 Jan 50							
I/O GNMA 2010-049 REMIC CL IO 02-16-2050VAR CUSIP : 38376GHR4							
315,462.880		0.51733		39.07		1,631.98	55,514.47
							-53,882.49
Issue Date: 01 Apr 10 Rate: 0.14862% Yield to Maturity: 21.489% Maturity Date: 16 Feb 50							

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA 2010-063 REMIC PASS THRU CTF CLIO 05-16-2050 VAR CUSIP : 38376GQU7							
59,340.820		0.21157		9.90		125.55	7,448.88
						-7,323.33	0.00
Issue Date: 01 May 10 Rate: 0.20013% Yield to Maturity: 84.831% Maturity Date: 16 May 50							
I/O GNMA 2011-149 CL IO VAR10-16-2046/07-16-201 CUSIP : 38376G7M6							
1.000		37.0132		0.00		0.37	0.00
						0.37	0.00
Issue Date: 01 Nov 11 Rate: 0.81715% Maturity Date: 16 Oct 46							
I/O GNMA 2012-004 REMIC PASSTHRU CL IOVAR RT 05-16-2052 SEDOL : B97KZX3							
1,082,071.920		0.001		0.00		10.82	141,109.94
						-141,099.12	0.00
Issue Date: 01 Jan 12 Maturity Date: 16 May 52							
I/O GNMA 2012-079 REMIC PASS THRU CTFCL IO FLTG RT 03-16- CUSIP : 38378BWM7							
664,644.810		0.89002		194.45		5,915.47	49,217.91
						-43,302.44	0.00
Issue Date: 01 Jun 12 Rate: 0.35095% Yield to Maturity: 26.871% Maturity Date: 16 Mar 53							
I/O GNMA 2012-114 GTD REMIC PASS THRUCTF CL IO 01-16-2053 SEDOL : BPW6259							
111,416.910		1.56194		58.27		1,740.27	1,849.05
						-108.78	0.00
Issue Date: 01 Sep 12 Rate: 0.62801% Yield to Maturity: 29.956% Maturity Date: 16 Jan 53							
I/O GNMA 2012-125 REMIC PASSTHRU CTF CLIO 02-16-2053 CUSIP : 38378BN62							
1,652,027.410		0.62092		238.33		10,257.77	124,670.05
						-114,412.28	0.00
Issue Date: 01 Oct 12 Rate: 0.17323% Yield to Maturity: 20.061% Maturity Date: 16 Feb 53							
I/O GNMA 2013-021 REMIC PASSTHRU CL IO01-16-2054 SEDOL : BPW6271							
570,697.070		1.19052		202.36		6,794.26	60,589.01
						-53,794.75	0.00
Issue Date: 01 Feb 13 Rate: 0.42528% Yield to Maturity: 25.928% Maturity Date: 16 Jan 54							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Gov't-issued commercial mortgage-backed

United States - USD

I/O GNMA 2013-035 REMIC PASSTHRU CL IOVAR RT DUE 01-16-205 CUSIP : 38378KEJ4

3,762,404.830	0.93105	969.13	35,029.87	190,702.30	-155,672.43	0.00	-155,672.43

Issue Date: 01 Mar 13 Rate: 0.30893% Yield to Maturity: 22.896% Maturity Date: 16 Jan 53

I/O GNMA 2014-153 REMIC PASSTHRU CTF CL 04-16-2056 CUSIP : 38378XTL5

186,822.600	0.41835	54.34	781.57	23,233.41	-22,451.84	0.00	-22,451.84

Issue Date: 01 Oct 14 Rate: 0.349% Yield to Maturity: 73.40% Maturity Date: 16 Apr 56

I/O GNMA 2014-187 VAR RT CL IO DUE 05-16-2056 CUSIP : 38378XR94

442,344.630	2.51829	228.36	11,139.52	38,358.46	-27,218.94	0.00	-27,218.94

Issue Date: 01 Dec 14 Rate: 0.61905% Yield to Maturity: 14.918% Maturity Date: 16 May 56

I/O GNMA 2015-007 CTF CLIO 16-01-2057 SEDOL : BPW6293

19,167.308	2.47613	7.79	474.61	2,910.15	-2,435.54	0.00	-2,435.54

Issue Date: 01 Jan 15 Rate: 0.48752% Yield to Maturity: 13.434% Maturity Date: 16 Jan 57

I/O GNMA 2015-019 REMIC PASSTHRU CTF CL2015-19 IO VAR DUE 0 SEDOL : BPW62C6

209,710.830	1.35159	51.31	2,834.43	18,425.17	-15,590.74	0.00	-15,590.74

Issue Date: 01 Feb 15 Rate: 0.29352% Yield to Maturity: 13.925% Maturity Date: 16 Jan 57

I/O GNMA 2015-041 REMIC PASSTHRU CTF CLIO 09-16-2056 SEDOL : BPW62D7

43,162.780	0.41827	6.07	180.54	5,428.24	-5,247.70	0.00	-5,247.70

Issue Date: 01 Mar 15 Rate: 0.16942% Yield to Maturity: 32.852% Maturity Date: 16 Sep 56

I/O GNMA 2015-108 REMIC PASSTHRU CTF CLIO 10-16-2056 SEDOL : BPW62G0

11,087.150	0.83661	3.13	92.76	1,683.58	-1,590.82	0.00	-1,590.82

Issue Date: 01 Jul 15 Rate: 0.3389% Yield to Maturity: 23.671% Maturity Date: 16 Oct 56

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Fixed Income									
Gov't-issued commercial mortgage-backed									
United States - USD									
I/O GNMA 2015-150 REMIC PASSTHRU CTF CLIO 09-16-2057 SEDOL : BPW62F9									
59,085.140		1.12515		17.99	664.80	6,451.27	-5,786.47	0.00	-5,786.47
Issue Date: 01 Oct 15 Rate: 0.36551% Yield to Maturity: 28.385% Maturity Date: 16 Sep 57									
I/O GNMA 2015-169 REMIC PASSTHRU CTF CLIO 07-16-2057 SEDOL : BPW62B5									
346,805.570		1.05174		72.97	3,647.49	32,485.37	-28,837.88	0.00	-28,837.88
Issue Date: 01 Nov 15 Rate: 0.2521% Yield to Maturity: 13.631% Maturity Date: 16 Jul 57									
I/O GNMA 2016-065 REMIC PASSTHRU CTF CLIO 01-16-2058 CUSIP : 38379UQY5									
242,191.870		2.34941		98.46	5,690.08	24,800.86	-19,110.78	0.00	-19,110.78
Issue Date: 01 May 16 Rate: 0.48742% Yield to Maturity: 13.537% Maturity Date: 16 Jan 58									
I/O GNMA 2016-106 MTG PASS THRU SECS CLIO 09-16-2058 CUSIP : 38379UD37									
719,321.040		4.72491		581.34	33,987.27	48,936.49	-14,949.22	0.00	-14,949.22
Issue Date: 01 Aug 16 Rate: 0.96985% Yield to Maturity: 13.344% Maturity Date: 16 Sep 58									
I/O GNMA 2016-125 REMIC PASSTHRU CTF CLIO 12-16-2057 CUSIP : 38379Y6T0									
323,812.760		3.70151		227.95	11,985.96	33,949.96	-21,964.00	0.00	-21,964.00
Issue Date: 01 Sep 16 Rate: 0.84441% Yield to Maturity: 12.987% Maturity Date: 16 Dec 57									
I/O GNMA 31/12/2040 04-16-2063 CUSIP : 38380RJ84									
9,371,834.590		5.17613		5,630.05	485,098.34	693,932.67	-208,834.33	0.00	-208,834.33
Issue Date: 01 Mar 21 Rate: 0.72099% Yield to Maturity: 8.402% Maturity Date: 16 Apr 63									
I/O GNMA MTG PASS THRU CTF CL IO2014-077 12-16-2047 SEDOL : BPW6282									
77,763.270		0.68357		34.98	531.57	6,422.41	-5,890.84	0.00	-5,890.84
Issue Date: 01 May 14 Rate: 0.53758% Yield to Maturity: 52.905% Maturity Date: 16 Dec 47									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Gov't-issued commercial mortgage-backed									
United States - USD									
I/O GNMA REMIC PASSTHRU CTF SER 2011-006CL IO FLTG RT 10-16- CUSIP : 38376GB82									
405,325.080		0.001		0.00	4.05	22,063.31	-22,059.26	0.00	-22,059.26
Issue Date: 01 Jan 11 Maturity Date: 16 Oct 52									
I/O GNMA REMIC SER 2009-119 CL IO VAR RT12-16-2049 CUSIP : 38376GCM0									
174,894.130		0.001		0.00	1.75	20,582.70	-20,580.95	0.00	-20,580.95
Issue Date: 01 Dec 09 Yield to Maturity: 15.358% Maturity Date: 16 Dec 49									
I/O GNMA REMIC SER 2009-60 CL IO06-16-2049 CUSIP : 38376GAE0									
164,104.450		0.63267		103.89	1,038.24	23,462.25	-22,424.01	0.00	-22,424.01
Issue Date: 01 Aug 09 Rate: 0.75958% Yield to Maturity: 107.926% Maturity Date: 16 Jun 49									
I/O GNMA REMIC SER 2009-71 CL IO07-16-2049 CUSIP : 38376GAL4									
113,792.630		0.20256		26.10	230.50	29,137.65	-28,907.15	0.00	-28,907.15
Issue Date: 01 Aug 09 Rate: 0.27549% Yield to Maturity: 120.979% Maturity Date: 16 Jul 49									
I/O GNMA REMIC SER 2009-86 CL IO VAR RT10-16-2049 CUSIP : 38376GAS9									
301,454.460		1.49814		120.60	4,516.21	32,393.87	-27,877.66	0.00	-27,877.66
Issue Date: 01 Oct 09 Rate: 0.48029% Yield to Maturity: 26.029% Maturity Date: 16 Oct 49									
I/O GNMA REMIC SER 2010-28 CL IO VAR RT03-16-2050 CUSIP : 38376GFQ8									
318,818.980		1.31835		113.64	4,203.15	44,825.95	-40,622.80	0.00	-40,622.80
Issue Date: 01 Mar 10 Rate: 0.42831% Yield to Maturity: 27.173% Maturity Date: 16 Mar 50									
I/O GNMA REMIC SER 2012-095 CL IO FLTGRT 02-16-2053 CUSIP : 38378BA33									
787,358.550		0.50773		130.98	3,997.66	64,815.55	-60,817.89	0.00	-60,817.89
Issue Date: 01 Aug 12 Rate: 0.19984% Yield to Maturity: 24.133% Maturity Date: 16 Feb 53									

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
<i>Fixed Income</i>								
Gov't-issued commercial mortgage-backed								
United States - USD								
I/O GNMA REMIC SER 2012-109 CL IO VARRT 10-16-2053 SEDOL : BPW6260								
234,429.400		0.01829		12.49	42.88	20,287.65	-20,244.77	0.00
Issue Date: 01 Sep 12 Rate: 0.06239% Yield to Maturity: 186.569% Maturity Date: 16 Oct 53								
I/O GNMA REMIC SER 2012-150 CL IO FLTGR 11-16-2052 CUSIP : 38378B2X6								
798,113.850		0.89486		291.26	7,142.00	84,281.56	-77,139.56	0.00
Issue Date: 01 Dec 12 Rate: 0.43798% Yield to Maturity: 34.009% Maturity Date: 16 Nov 52								
I/O GNMA REMIC SER 2013-125 CL IO FLTGR 10-16-2054 CUSIP : 38378KQ69								
388,132.200		1.59464		78.38	6,189.31	17,928.02	-11,738.71	0.00
Issue Date: 01 Aug 13 Rate: 0.24294% Yield to Maturity: 13.687% Maturity Date: 16 Oct 54								
I/O GNMA REMIC SER 2013-13 CL IO07-16-2047 CUSIP : 38378B6S3								
897,904.120		0.78107		332.60	7,013.26	105,853.38	-98,840.12	0.00
Issue Date: 01 Jan 13 Rate: 0.4439% Yield to Maturity: 42.636% Maturity Date: 16 Jul 47								
I/O GNMA REMIC SER 2013-7 CL IO FLTGR05-16-2053 CUSIP : 38378B4P1								
3,957,486.210		0.84556		821.61	33,462.92	341,361.77	-307,898.85	0.00
Issue Date: 01 Jan 13 Rate: 0.2491% Yield to Maturity: 20.064% Maturity Date: 16 May 53								
I/O GNMA SER 21-20 CL IO VAR 08-16-2062 CUSIP : 38380RYD6								
7,676,716.880		7.91261		7,352.25	607,428.67	668,942.73	-61,514.06	0.00
Issue Date: 01 Feb 21 Rate: 1.14884% Yield to Maturity: 8.559% Maturity Date: 16 Aug 62								
I/O GNMA SER 21-70 CL IO FLTGR 04-16-2063 BEO CUSIP : 38381DAX8								
8,162,388.580		5.33893		4,797.17	435,784.21	578,444.40	-142,660.19	0.00
Issue Date: 01 Apr 21 Rate: 0.70531% Yield to Maturity: 7.49% Maturity Date: 16 Apr 63								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Gov't-issued commercial mortgage-backed									
United States - USD									
I/O GNMA SR 20-042 CL IO 03-16-2062 SEDOL : BPW62H1									
1,481,979.850		6.5881		1,158.41	97,634.31	94,643.46	2,990.85	0.00	2,990.85
Issue Date: 01 Mar 20 Rate: 0.93845% Yield to Maturity: 8.65% Maturity Date: 16 Mar 62									
I/O GNMA SR 20-071 CL IO 01-16-2062 CUSIP : 38380PHG2									
648,597.410		7.27286		595.32	47,171.58	41,953.65	5,217.93	0.00	5,217.93
Issue Date: 01 May 20 Rate: 1.10133% Yield to Maturity: 8.808% Maturity Date: 16 Jan 62									
I/O GNMA SR 20-075 CL IO 02-16-2062 CUSIP : 38380PLB8									
1,197,474.930		6.15959		868.15	73,759.55	79,795.52	-6,035.97	0.00	-6,035.97
Issue Date: 01 May 20 Rate: 0.8702% Yield to Maturity: 8.424% Maturity Date: 16 Feb 62									
I/O GNMA SR 20-94 CL IO 03-16-2062 CUSIP : 38380PNV2									
12,269,711.580		6.89031		9,921.49	845,421.16	761,386.91	84,034.25	0.00	84,034.25
Issue Date: 01 Jun 20 Rate: 0.97123% Yield to Maturity: 8.387% Maturity Date: 16 Mar 62									
I/O GNMA SR 21-143 CL IO VAR 10-16-2063 CUSIP : 38381DZY9									
8,862,046.830		6.88085		7,139.41	609,784.15	711,930.32	-102,146.17	0.00	-102,146.17
Issue Date: 01 Aug 21 Rate: 0.96675% Yield to Maturity: 8.083% Maturity Date: 16 Oct 63									
I/O GNMA SR 21-94 CL IO FLTG RT02-16-2063 CUSIP : 38381DHV5									
19,505,890.790		6.21434		13,531.72	1,212,162.37	1,234,357.15	-22,194.78	0.00	-22,194.78
Issue Date: 01 May 21 Rate: 0.8325% Yield to Maturity: 7.614% Maturity Date: 16 Feb 63									
Total USD				212,335.80	29,387,038.67	31,934,740.37	-2,547,701.70	0.00	-2,547,701.70
Total United States				212,335.80	29,387,038.67	31,934,740.37	-2,547,701.70	0.00	-2,547,701.70

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Total Gov't-issued Commercial Mortgage-Backed							
234,371,754.968				212,335.80		29,387,038.67	31,934,740.37
						-2,547,701.70	0.00
							-2,547,701.70
Commercial mortgage-backed							
Cayman Islands - USD							
LFT CRE 2021-FL1 LTD / LFT CRE 6.19319%06-15-2039 CUSIP : 50203JAE8							
390,000.000		98.39334		1,085.34		383,734.03	380,060.93
						3,673.10	0.00
							3,673.10
Issue Date: 14 Jun 21 Rate: 6.26157% Yield to Maturity: 7.095% Maturity Date: 15 Jun 39							
LOANCORE 2021-CRE6 ISSUER LTD / 6.34319%11-15-2038 CUSIP : 53948HAE6							
340,500.000		97.61473		970.28		332,378.16	317,516.25
						14,861.91	0.00
							14,861.91
Issue Date: 04 Nov 21 Rate: 6.41157% Yield to Maturity: 7.599% Maturity Date: 15 Nov 38							
Total USD							
				2,055.62		716,112.19	697,577.18
						18,535.01	0.00
							18,535.01
Total Cayman Islands							
				2,055.62		716,112.19	697,577.18
						18,535.01	0.00
							18,535.01
United States - USD							
AMSR 2022-SFR3 TR 4% 10-17-2039 CUSIP : 66981YAB5							
610,000.000		96.26836		2,033.33		587,237.00	576,582.64
						10,654.36	0.00
							10,654.36
Issue Date: 24 Aug 22 Rate: 4.00% Yield to Maturity: 5.366% Maturity Date: 17 Oct 39							
BANK5 2024-5YR10 COML MTG PASS THRU CTFC B 6.14% 10-15-205 CUSIP : 06604AAP9							
480,000.000		100.76359		2,456.00		483,665.23	494,399.52
						-10,734.29	0.00
							-10,734.29
Issue Date: 01 Oct 24 Rate: 6.14% Yield to Maturity: 5.895% Maturity Date: 15 Oct 57							
BBCMS MTG TR 2020-C7 COML MTG PASSTRUCTF CL 2.444% 04-15- SEDOL : BMTD3J3							
318,000.000		85.6693		647.66		272,428.37	273,616.64
						-1,188.27	0.00
							-1,188.27
Issue Date: 01 Jun 20 Rate: 2.444% Yield to Maturity: 5.603% Maturity Date: 15 Apr 53							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Commercial mortgage-backed****United States - USD**

BBCMS MTG TR 2024-5C29 COML MTG PASSTRUCTF CL 5.208% 09-15- CUSIP : 05555PAC6

404,000.000

100.32295

1,753.36

405,304.72

416,105.25

-10,800.53

0.00

-10,800.53

Issue Date: 01 Sep 24 Rate: 5.208% Yield to Maturity: 5.078% Maturity Date: 15 Sep 57

BBCMS MTG TR 2024-C28 COML MTG PASSTRUCTF CL 5.844% 09-15- SEDOL : BTZJ8N3

1,100,000.000

101.93592

5,357.00

1,121,295.12

1,147,093.75

-25,798.63

0.00

-25,798.63

Issue Date: 01 Aug 24 Rate: 5.844% Yield to Maturity: 5.551% Maturity Date: 15 Sep 57

BBCMS MTG TR 5.451% DUE 04-15-2056 CUSIP : 05553RAC4

400,000.000

101.21635

1,817.00

404,865.40

411,993.96

-7,128.56

0.00

-7,128.56

Issue Date: 01 Apr 23 Rate: 5.451% Yield to Maturity: 5.23% Maturity Date: 15 Apr 56

BBCMS MTG TR FLTG RT 1.35179% DUE09-15-2054 CUSIP : 05493MAG9

4,335,095.340

6.08045

4,908.56

263,593.30

410,935.66

-147,342.36

0.00

-147,342.36

Issue Date: 01 Sep 21 Rate: 1.35738% Yield to Maturity: 7.083% Maturity Date: 15 Sep 54

BDS 2024-FL13 LLC SR SECD NT CLA 144A5.90285% 09-19-2039 CUSIP : 05555MAA7

400,000.000

100.24613

858.36

400,984.52

399,000.00

1,984.52

0.00

1,984.52

Issue Date: 26 Sep 24 Rate: 5.9425% Yield to Maturity: 6.267% Maturity Date: 19 Sep 39

BENCHMARK 2020-B19 FLTG RT 1.7445% DUE09-15-2053 CUSIP : 08162WBF2

3,580,107.510

5.25577

5,240.83

188,162.22

359,536.15

-171,373.93

0.00

-171,373.93

Issue Date: 01 Sep 20 Rate: 1.75651% Yield to Maturity: 9.632% Maturity Date: 15 Sep 53

BENCHMARK 2024-V10 5.2774% DUE09-15-2057 SEDOL : BRC3PN3

410,000.000

100.32359

1,803.11

411,326.72

422,299.26

-10,972.54

0.00

-10,972.54

Issue Date: 01 Sep 24 Rate: 5.2774% Yield to Maturity: 5.146% Maturity Date: 15 Sep 57

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
BENCHMARK 2024-V8 MTG MTG PASS THRU CTFCL A-1 5.51399993896 CUSIP : 08190AAA8							
368,009.960		101.00642		1,691.01		371,713.69	
Issue Date: 01 Jul 24	Rate: 5.514%	Yield to Maturity: 4.917%	Maturity Date: 15 Jul 57		368,003.77	3,709.92	0.00
BENCHMARK 2024-V9 5.6019% DUE 08-15-2057 SEDOL : BT25B91							
399,000.000		101.63886		1,862.63		405,539.05	
Issue Date: 01 Aug 24	Rate: 5.6019%	Yield to Maturity: 5.141%	Maturity Date: 15 Aug 57		410,969.92	-5,430.87	0.00
BMO 2024-5C7 MTG TR COML MTG PASSTRUCTF CL 5.8876% 11-15 CUSIP : 09660WAX9							
320,000.000		101.53042		1,570.03		324,897.34	
Issue Date: 01 Oct 24	Rate: 5.8876%	Yield to Maturity: 5.465%	Maturity Date: 15 Nov 57		329,598.88	-4,701.54	0.00
BMO MORTGAGE TRUST SR 24-5C7 CL A3 5.5657% 11-15-2057 SEDOL : BN6MM04							
211,000.000		101.64492		978.64		214,470.78	
Issue Date: 01 Oct 24	Rate: 5.5657%	Yield to Maturity: 5.123%	Maturity Date: 15 Nov 57		217,080.30	-2,609.52	0.00
BPR COML MTG TR 2024-PK 5.99088%11-05-2039 SEDOL : BTZSH1							
1,058,000.000		99.59677		5,281.96		1,053,733.83	
Issue Date: 01 Nov 24	Rate: 5.99088%	Yield to Maturity: 5.956%	Maturity Date: 05 Nov 39		1,058,000.00	-4,266.17	0.00
BSPRT 2022-FL8 FLTG RT 5.83228% DUE02-15-2037 CUSIP : 055983AA8							
366,557.580		99.69693		993.38		365,446.65	
Issue Date: 15 Feb 22	Rate: 6.09757%	Yield to Maturity: 6.55%	Maturity Date: 15 Feb 37		366,475.35	-1,028.70	0.00
BX COML MTG TR 2021-XL2 6.28898%10-15-2038 CUSIP : 05609KAJ8							
326,899.990		99.75		981.32		326,082.74	
Issue Date: 26 Oct 21	Rate: 6.35698%	Yield to Maturity: 6.732%	Maturity Date: 15 Oct 38		325,265.06	817.68	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
BX COML MTG TR 2022-LP2 COML MTG PASSTHRU CTF CL A 5.3416 CUSIP : 05610HAA1							
241,424.530		100.03123		616.77		241,499.93	238,369.00
Issue Date: 22 Feb 22	Rate: 5.40999%	Yield to Maturity: 5.687%	Maturity Date: 15 Feb 39			3,130.93	0.00
							3,130.93
BX COML MTG TR 2024-AIRC COML MTGPASSTHRU CTF CL A 6. SEDOL : BPDXXX4							
270,000.000		100.68842		776.26		271,858.73	269,325.00
Issue Date: 15 Aug 24	Rate: 6.08833%	Yield to Maturity: 6.13%	Maturity Date: 15 Aug 39			2,533.73	0.00
							2,533.73
BX COML MTG TR 2024-GPA3 MTG PASS THRUCTF CL A 144A 5.6215 SEDOL : BSS9S55							
320,000.000		100.038		721.76		320,121.60	319,199.90
Issue Date: 18 Dec 24	Rate: 5.79982%	Yield to Maturity: 5.973%	Maturity Date: 15 Dec 39			921.70	0.00
							921.70
BX COML MTG TR FLTG RT 6.4432% DUE09-15-2036 SEDOL : BP6GJR6							
556,000.000		99.75		1,709.65		554,610.00	556,000.00
Issue Date: 29 Sep 21	Rate: 6.51157%	Yield to Maturity: 6.892%	Maturity Date: 15 Sep 36			-1,390.00	0.00
							-1,390.00
BX TR 2021-RISE MTG PASS THRU CTF CL B144A 5.69348% 11-15- CUSIP : 12434EAC4							
202,878.980		99.50		551.97		201,864.59	201,103.79
Issue Date: 15 Dec 21	Rate: 5.76148%	Yield to Maturity: 6.201%	Maturity Date: 15 Nov 36			760.80	0.00
							760.80
BX TR 2022-PSB 6.77971% 08-15-2039 CUSIP : 05606DAS7							
204,379.610		100.46781		660.93		205,335.72	204,986.36
Issue Date: 15 Aug 22	Rate: 6.84809%	Yield to Maturity: 7.007%	Maturity Date: 15 Aug 39			349.36	0.00
							349.36
BX TR 2024-BIO MTG PASSTHRU CTF CL C144A 6.96871% 02-15- SEDOL : BNTZ675							
577,000.000		98.88003		1,917.41		570,537.77	575,557.50
Issue Date: 15 Feb 24	Rate: 7.03709%	Yield to Maturity: 7.669%	Maturity Date: 15 Feb 41			-5,019.73	0.00
							-5,019.73

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID		local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>								
Commercial mortgage-backed								
United States - USD								
CEDR COML MTG TR VAR RT 1.0384% DUE02-15-2039 CUSIP : 12524AAA7								
200,000.000	95.61431	508.63	191,228.62	191,156.25	72.37	0.00		72.37
Issue Date: 01 Mar 22 Rate: 5.38549% Yield to Maturity: 7.245% Maturity Date: 15 Feb 39								
CITIGROUP COML MTG 2.456% DUE 11-10-2042 CUSIP : 17328QAA9								
840,000.000	84.8545	1,719.20	712,777.80	713,475.00	-697.20	0.00		-697.20
Issue Date: 01 Nov 20 Rate: 2.456% Yield to Maturity: 5.468% Maturity Date: 10 Nov 42								
CITIGROUP COML MTG FLTG RT 3.61977% DUE12-10-2041 CUSIP : 17328EAJ7								
486,000.000	79.42971	1,418.72	386,028.39	497,294.98	-111,266.59	0.00		-111,266.59
Issue Date: 01 Mar 20 Rate: 3.503% Yield to Maturity: 8.658% Maturity Date: 10 Dec 41								
CITIGROUP COML MTG FLTG RT 5.11203% DUE05-10-2049 SEDOL : BD6CBQ3								
500,000.000	97.05969	2,057.98	485,298.45	515,332.03	-30,033.58	0.00		-30,033.58
Issue Date: 01 May 16 Rate: 4.93896% Yield to Maturity: 7.18% Maturity Date: 10 May 49								
CITIGROUP COML MTG TRUST SER 2015-GC27CL C 4.429% 02-1 SEDOL : BL3HJ29								
398,722.420	99.26603	1,458.28	395,795.92	416,914.13	-21,118.21	0.00		-21,118.21
Issue Date: 01 Feb 15 Rate: 4.38491% Yield to Maturity: 26.714% Maturity Date: 10 Feb 48								
CMO BANK BANK SR 20-BNK25 CL AS 2.841%01-15-2063 CUSIP : 06539WBE5								
482,000.000	86.93173	1,141.14	419,010.94	496,437.35	-77,426.41	0.00		-77,426.41
Issue Date: 01 Feb 20 Rate: 2.841% Yield to Maturity: 5.81% Maturity Date: 15 Jan 63								
CMO BANK 2019-BNK19 SER 2019-BN19 CLS AS3.446% 08-15-2061 CUSIP : 06540WBE2								
381,000.000	88.71124	1,094.11	337,989.82	392,423.52	-54,433.70	0.00		-54,433.70
Issue Date: 01 Aug 19 Rate: 3.446% Yield to Maturity: 6.272% Maturity Date: 15 Aug 61								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
CMO BANK 2021-BNK38 SR 21-BN38 CL A52.581% 12-15-2064 SEDOL : BNGFDY4							
700,000.000		83.97245		1,470.58		587,807.15	570,199.22
Issue Date: 01 Dec 21	Rate: 2.521%	Yield to Maturity: 5.274%	Maturity Date: 15 Dec 64			17,607.93	0.00
17,607.93							
CMO BANK SER 2019-VBN20 CLS AS3.243% 09-15-2061 CUSIP : 06540AAG6							
482,000.000		86.77436		1,302.61		418,252.42	512,030.86
Issue Date: 01 Sep 19	Rate: 3.243%	Yield to Maturity: 6.529%	Maturity Date: 15 Sep 62			-93,778.44	0.00
-93,778.44							
CMO BENCHMARK MORTGAGE TRUST SR 24-V11 CL A3 5.909% 11-15-20 SEDOL : BSDZFR9							
211,000.000		102.95976		1,039.00		217,245.09	217,328.63
Issue Date: 01 Nov 24	Rate: 5.909%	Yield to Maturity: 5.152%	Maturity Date: 15 Nov 57			-83.54	0.00
-83.54							
CMO BMO MORTGAGE TRUST SR 24-5C8 CL A3VAR RT 12-15-2057 CUSIP : 09661XAC2							
102,000.000		101.82917		478.15		103,865.75	105,059.59
Issue Date: 01 Dec 24	Rate: 5.6253%	Yield to Maturity: 5.148%	Maturity Date: 15 Dec 57			-1,193.84	0.00
-1,193.84							
CMO COMM 2015-CCRE23 CL C FLTG 05-10-2048 CUSIP : 12593ABE4							
500,000.000		94.40539		1,804.88		472,026.95	520,214.84
Issue Date: 01 May 15	Rate: 4.29448%	Yield to Maturity: 23.591%	Maturity Date: 10 May 48			-48,187.89	0.00
-48,187.89							
CMO J P MORGAN CHASE COML MTG SECS TR2013-L CTF CL A-S 3. CUSIP : 46639YAU1							
207,996.380		91.19457		557.43		189,681.40	195,516.59
Issue Date: 01 May 13	Rate: 3.216%	Yield to Maturity: 199.587%	Maturity Date: 15 Apr 46			-5,835.19	0.00
-5,835.19							
CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15 SEDOL : BYV34T2							
81,908.880		99.08874		259.47		81,162.48	81,425.74
Issue Date: 01 Aug 15	Rate: 3.8014%	Yield to Maturity: 5.128%	Maturity Date: 15 Aug 48			-263.26	0.00
-263.26							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
CMO JPMCC COML MTG SECS TR 2016-JP3 MTGPASSTHRU CTF CL B DU CUSIP : 46590RAK5							
511,000.000		87.65112		1,446.43		447,897.22	517,547.19
Issue Date: 01 Sep 16		Rate: 3.3967%	Yield to Maturity: 11.286%	Maturity Date: 15 Aug 49		-69,649.97	0.00
							-69,649.97
CMO MORGAN STANLEY BK AMER MERRILL LYNCH SER 2016-C31 CL C F CUSIP : 61766RBE5							
326,000.000		84.18315		1,155.99		274,437.07	328,686.95
Issue Date: 01 Nov 16		Rate: 4.25496%	Yield to Maturity: 14.24%	Maturity Date: 15 Nov 49		-54,249.88	0.00
							-54,249.88
CMO MORGAN STANLEY CAP I TR SR 19-L3 CLAS 3.49% 11-15-2029 CUSIP : 61691UBH1							
420,000.000		90.76544		1,221.50		381,214.85	432,567.62
Issue Date: 01 Nov 19		Rate: 3.49%	Yield to Maturity: 5.626%	Maturity Date: 15 Nov 52		-51,352.77	0.00
							-51,352.77
CMO UBS COML MTG TR 2017-C7 CL A-4 .000357% 12-01-2027 CUSIP : 90276WAS6							
239,000.000		96.12687		732.73		229,743.22	231,335.20
Issue Date: 01 Dec 17		Rate: 3.679%	Yield to Maturity: 5.048%	Maturity Date: 15 Dec 50		-1,591.98	0.00
							-1,591.98
CMO UBS COML MTG TR 2018-C8 CL C FLTG 02-15-2051 CUSIP : 90276VAK5							
458,000.000		88.24438		1,787.38		404,159.26	385,292.50
Issue Date: 01 Feb 18		Rate: 4.68297%	Yield to Maturity: 9.009%	Maturity Date: 15 Feb 51		18,866.76	0.00
							18,866.76
CMO UBS COML MTG TR SER 2017-C1 CL X-A VAR 06-17-2050 CUSIP : 90276EAF4							
5,882,062.670		2.59982		7,212.39		152,923.04	509,639.84
Issue Date: 01 Jun 17		Rate: 1.47753%	Yield to Maturity: 17.571%	Maturity Date: 15 Jun 50		-356,716.80	0.00
							-356,716.80
CMO WELLS FARGO COML MTG TR 2015-C26DUE 02-15-2048 REG CUSIP : 94989CBD2							
210,000.000		99.38443		712.43		208,707.30	209,988.03
Issue Date: 01 Feb 15		Rate: 4.071%	Yield to Maturity: 14.87%	Maturity Date: 15 Feb 48		-1,280.73	0.00
							-1,280.73

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
CMO WELLS FARGO COML MTG TR 2015-C28 CLC 4.21899% DUE 05-15 CUSIP : 94989JBF2							
725,000.000		93.06114		2,462.58		674,693.27	711,918.10
Issue Date: 01 May 15	Rate: 4.06926%	Yield to Maturity: 23.136%	Maturity Date: 15 May 48			-37,224.83	0.00
							-37,224.83
CMO WELLS FARGO COML MTG TR 2016-C34 VARRATE DUE 06-15-2049 CUSIP : 95000DBK6							
210,000.000		94.20673		883.84		197,834.13	207,661.44
Issue Date: 01 May 16	Rate: 5.05053%	Yield to Maturity: 9.01%	Maturity Date: 15 Jun 49			-9,827.31	0.00
							-9,827.31
CMO WELLS FARGO COML MTG TR 2016-C373.794% DUE 12-15-204 CUSIP : 95000PAE4							
600,000.000		97.836		1,897.00		587,016.00	562,664.06
Issue Date: 01 Dec 16	Rate: 3.794%	Yield to Maturity: 4.925%	Maturity Date: 15 Dec 49			24,351.94	0.00
							24,351.94
CMO WELLS FARGO COML MTG TR 2017-RC1COML MTG PASSTHRU CT CUSIP : 95001FBA2							
201,965.820		2.38993		230.95		4,826.84	17,574.79
Issue Date: 01 Mar 17	Rate: 1.37186%	Yield to Maturity: 10.48%	Maturity Date: 15 Jan 60			-12,747.95	0.00
							-12,747.95
COMM SER 2015-DC1 CL C VAR 02-10-2048 REG SEDOL : BD6CX78							
210,000.000		88.35286		747.63		185,541.01	214,200.41
Issue Date: 01 Mar 15	Rate: 4.2832%	Yield to Maturity: 181.135%	Maturity Date: 10 Feb 48			-28,659.40	0.00
							-28,659.40
CSAIL 2015-C3 COML FLTG RT 4.05435% DUE08-15-2048 SEDOL : BD6CXQ7							
424,000.000		90.97869		1,453.04		385,749.65	445,529.88
Issue Date: 01 Aug 15	Rate: 4.10731%	Yield to Maturity: 21.281%	Maturity Date: 15 Aug 48			-59,780.23	0.00
							-59,780.23
CSAIL 2016-C7 COML MTG TR COML MTGPASSTHRU CTF CL B 3. CUSIP : 12637UBB4							
469,000.000		94.239		1,689.10		441,980.91	512,822.19
Issue Date: 01 Nov 16	Rate: 4.32144%	Yield to Maturity: 7.675%	Maturity Date: 15 Nov 49			-70,841.28	0.00
							-70,841.28

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
<i>Fixed Income</i>								
Commercial mortgage-backed								
United States - USD								
CSMC 2021-B33 COML MTG PASS THRU CTF CL3.0525% 10-10-2043 CUSIP : 12658WAA7								
97,920.880		92.81285		249.09	90,883.16	100,858.02	-9,974.86	0.00
Issue Date: 01 Oct 21		Rate: 3.0525%	Yield to Maturity: 5.313%	Maturity Date: 10 Oct 43				-9,974.86
CSMC 2021-B33 COML MTG PASS THRU CTF CL3.1671% 10-10-2043 CUSIP : 12658WAC3								
366,000.000		84.7596		965.97	310,220.14	376,977.80	-66,757.66	0.00
Issue Date: 01 Oct 21		Rate: 3.1671%	Yield to Maturity: 5.883%	Maturity Date: 10 Oct 43				-66,757.66
EXTENDED STAY AMER TR 2021-ESH MTG PASSTHRU CTF CL A 144A 5 SEDOL : BP7L958								
343,508.410		100.0625		907.01	343,723.10	342,918.01	805.09	0.00
Issue Date: 08 Jul 21		Rate: 5.59148%	Yield to Maturity: 5.858%	Maturity Date: 15 Jul 38				805.09
GPMT 2021-FL4 LTD FLTG RT 6.14192% DUE12-15-2036 CUSIP : 36262TAC7								
900,000.000		97.98513		2,510.05	881,866.17	900,000.00	-18,133.83	0.00
Issue Date: 16 Nov 21		Rate: 6.17051%	Yield to Maturity: 7.391%	Maturity Date: 15 Dec 36				-18,133.83
GREAT WOLF TR 2024-WOLF COML MTGPASSTHRU CTF CL C 6. SEDOL : BKPJR33								
400,000.000		100.25		1,282.20	401,000.00	399,000.00	2,000.00	0.00
Issue Date: 15 Mar 24		Rate: 6.78809%	Yield to Maturity: 7.021%	Maturity Date: 15 Mar 39				2,000.00
GS MTG SECS CORP TR 2023-FUN COML MTGPASS THRU CTF CL A 6 CUSIP : 36267CAA3								
1,070,000.000		100.375		3,278.41	1,074,012.50	1,070,000.00	4,012.50	0.00
Issue Date: 28 Mar 23		Rate: 6.48834%	Yield to Maturity: 6.653%	Maturity Date: 15 Mar 28				4,012.50
GS MTG SECS TR 2018-GS9 COML MTGPASSTHRU CTF CL C 4. CUSIP : 36255NAZ8								
500,000.000		89.45426		1,810.88	447,271.30	510,898.44	-63,627.14	0.00
Issue Date: 01 Mar 18		Rate: 4.34591%	Yield to Maturity: 8.135%	Maturity Date: 10 Mar 51				-63,627.14

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
GS MTG SECS TR SER 2018-GS9 CL A3 3.727% 03-10-2051 SEDOL : BDNB70							
539,245.710		95.79435		1,674.81		516,566.92	498,444.18
18,122.74							0.00
18,122.74							
Issue Date: 01 Mar 18 Rate: 3.727% Yield to Maturity: 5.317% Maturity Date: 10 Mar 51							
GSMS TR 2024-FAIR 6.07208% 07-15-2029 CUSIP : 36270JAA3							
944,000.000		100.67261		4,314.44		950,349.44	938,420.87
11,928.57							0.00
11,928.57							
Issue Date: 01 Jul 24 Rate: 5.48446% Yield to Maturity: 5.745% Maturity Date: 15 Jul 29							
I/O CMO BANK 2017-BNK6 SER 2017-BNK6 CLX-A VAR RT DUE 07-1 CUSIP : 060352AG6							
4,128,499.570		1.58387		2,688.86		65,390.07	185,691.14
-120,301.07							0.00
-120,301.07							
Issue Date: 01 Jul 17 Rate: 0.78577% Yield to Maturity: 13.449% Maturity Date: 15 Jul 60							
I/O CMO BANK SER 2018-BNK10 CL X-A VAR 02-15-2061 CUSIP : 065404BF1							
5,285,168.910		1.79375		3,019.42		94,802.72	216,953.86
-122,151.14							0.00
-122,151.14							
Issue Date: 01 Feb 18 Rate: 0.68537% Yield to Maturity: 11.677% Maturity Date: 15 Feb 61							
I/O CMO BBCMS MTG TR SER 20-C6 CL XA FRN 02-15-2053 CUSIP : 05492TAE0							
9,679,523.860		3.9667		8,371.98		383,957.67	431,850.13
-47,892.46							0.00
-47,892.46							
Issue Date: 01 Feb 20 Rate: 1.0357% Yield to Maturity: 7.542% Maturity Date: 15 Feb 53							
I/O CMO BENCHMARK MORTGAGE TRUSTSR 20-B16 CL XA VAR CUSIP : 08161NAG2							
6,000,440.230		3.55086		4,593.94		213,067.23	365,443.98
-152,376.75							0.00
-152,376.75							
Issue Date: 01 Feb 20 Rate: 0.91872% Yield to Maturity: 9.888% Maturity Date: 15 Feb 53							
I/O CMO BX TR MTG SR 19-OC11 CL XB FLTGT144A 12-09-2041 CUSIP : 05606FAE3							
21,452,000.000		0.99838		3,298.60		214,172.48	263,039.98
-48,867.50							0.00
-48,867.50							
Issue Date: 01 Dec 19 Rate: 0.18452% Yield to Maturity: 7.218% Maturity Date: 09 Dec 41							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
<i>Fixed Income</i>									
Commercial mortgage-backed									
United States - USD									
I/O CMO CD 2017-CD3 MTG TR COML MTG PASSTHRU CTF CL X-A VAR SEDOL : BD6C4M0									
3,434,823.540		1.57966		2,716.17	54,258.53	163,918.77	-109,660.24	0.00	-109,660.24
Issue Date: 01 Feb 17 Rate: 0.94859% Yield to Maturity: 19.405% Maturity Date: 10 Feb 50									
I/O CMO CFCRE 2016-C4 MTG TR CL XA VARRT 05-10-2058 BEO SEDOL : BD6CT03									
756,871.190		1.26472		986.65	9,572.30	64,392.79	-54,820.49	0.00	-54,820.49
Issue Date: 01 May 16 Rate: 1.56358% Yield to Maturity: 35.336% Maturity Date: 10 May 58									
I/O CMO CITIGROUP COML MTG TR 2016-GC36COML CL X-A VAR 02- CUSIP : 17324TAG4									
2,666,166.110		0.8078		2,671.65	21,537.29	139,956.51	-118,419.22	0.00	-118,419.22
Issue Date: 01 Feb 16 Rate: 1.20206% Yield to Maturity: 66.842% Maturity Date: 10 Feb 49									
I/O CMO COML MTG PASSTHRU CTF CL X-A09-15-2049 REG CUSIP : 61766NBC8									
1,557,399.300		1.49087		1,660.29	23,218.80	97,275.20	-74,056.40	0.00	-74,056.40
Issue Date: 01 Sep 16 Rate: 1.27969% Yield to Maturity: 24.013% Maturity Date: 15 Sep 49									
I/O CMO COMM 2015-DC1 MTG TR CL X-A FLTRT DUE 02-10-2048 R SEDOL : BD6CX56									
1,232,257.840		0.001		866.11	12.32	100,566.58	-100,554.26	0.00	-100,554.26
Issue Date: 01 Mar 15 Rate: 0.8331% Yield to Maturity: -50.218% Maturity Date: 10 Feb 48									
I/O CMO CSAIL SER 2019-C17 CL XA VAR08-01-2031 CUSIP : 12597BAW9									
5,254,489.590		4.75078		5,779.19	249,629.24	409,817.78	-160,188.54	0.00	-160,188.54
Issue Date: 01 Sep 19 Rate: 1.31983% Yield to Maturity: 7.889% Maturity Date: 15 Sep 52									
I/O CMO GS MTG SECS TR 2016-GS3 COML MTGPASSTHRU CTF CL X-A CUSIP : 36251PAF1									
2,345,791.130		1.37727		2,313.20	32,307.88	143,871.20	-111,563.32	0.00	-111,563.32
Issue Date: 01 Sep 16 Rate: 1.18297% Yield to Maturity: 33.582% Maturity Date: 10 Oct 49									

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Commercial mortgage-backed****United States - USD**

I/O CMO GS MTG SECS TR 2017-GS7 COML MTGPASSTHRU CTF CL X-A CUSIP : 36254CAX8

3,573,630.590	2.07724	3,200.28	74,232.88	179,337.45	-105,104.57	0.00	-105,104.57

Issue Date: 01 Aug 17 Rate: 1.07425% Yield to Maturity: 13.504% Maturity Date: 10 Aug 50

I/O CMO GS MTG SECS TR 2020-GC45 SER20-GC45 CLS XA 02-13 CUSIP : 36258YBJ6

5,078,097.600	2.46325	2,768.49	125,086.24	208,725.21	-83,638.97	0.00	-83,638.97

Issue Date: 01 Jan 20 Rate: 0.65404% Yield to Maturity: 7.554% Maturity Date: 13 Feb 53

I/O CMO JPMBB COML MTG SECS TR 2014-C25MTG PASS THRU CTF CL CUSIP : 46643PBG4

1,083,655.900	0.001	490.89	10.84	179,866.77	-179,855.93	0.00	-179,855.93

Issue Date: 01 Nov 14 Rate: 0.5377% Yield to Maturity: -51.82% Maturity Date: 15 Nov 47

I/O CMO JPMBB COML MTG SECS TR 2015-C30 VAR RT 07-15-2048 CUSIP : 46644UBC1

6,458,719.890	0.07786	2,212.33	5,028.76	168,736.74	-163,707.98	0.00	-163,707.98

Issue Date: 01 Jul 15 Rate: 0.4102% Yield to Maturity: 195.528% Maturity Date: 15 Jul 48

I/O CMO JPMBB COML MTG SECS TR 2015-C31CL XA VAR RT 08-15-2 CUSIP : 46644YAX8

4,575,975.330	0.23146	3,037.38	10,591.55	188,490.16	-177,898.61	0.00	-177,898.61

Issue Date: 01 Aug 15 Rate: 0.81248% Yield to Maturity: 198.647% Maturity Date: 15 Aug 48

I/O CMO JPMBB COMMERCIAL MOR SECURITIE 2015-C28 CL XA VAR DU CUSIP : 46644FAF8

2,834,868.010	0.02157	1,852.19	611.48	177,127.23	-176,515.75	0.00	-176,515.75

Issue Date: 01 Apr 15 Rate: 0.77434% Yield to Maturity: 6.662% Maturity Date: 15 Oct 48

I/O CMO JPMDB COML MTG SECS TR 2020-COR7FRN 13/05/2053 05-13 CUSIP : 46652JAY8

4,000,316.610	5.44415	5,444.56	217,783.24	372,508.35	-154,725.11	0.00	-154,725.11

Issue Date: 01 Jun 20 Rate: 1.63313% Yield to Maturity: 8.234% Maturity Date: 13 May 53

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
I/O CMO MORGAN STANLEY CAP I TR SR 19-L3 CL XA FLTG 11-15-20 CUSIP : 61691UBF5							
7,233,340.570		2.48438		3,649.58		179,703.67	279,634.28
Issue Date: 01 Nov 19	Rate: 0.60532%	Yield to Maturity: 7.509%	Maturity Date: 15 Nov 52			-99,930.61	0.00
I/O CMO WELLS FARGO COML MTG TR 2017-C38 MTG PASS THRU CTF X CUSIP : 95001MAH3							
3,313,883.180		1.70293		2,524.10		56,433.11	163,653.64
Issue Date: 01 Jul 17	Rate: 0.91346%	Yield to Maturity: 19.855%	Maturity Date: 15 Jul 50			-107,220.53	0.00
I/O CMO WELLS FARGO COML MTG TR SR 2019-C54 CL XA FLTG 12-15 CUSIP : 95001YAF1							
5,649,920.430		3.47597		3,941.20		196,389.54	308,795.36
Issue Date: 01 Dec 19	Rate: 0.83697%	Yield to Maturity: 7.185%	Maturity Date: 15 Dec 52			-112,405.82	0.00
I/O COMM 2015-CCRE22 FLTG RT 1.1740000248% DUE 03-10-2048 SEDOL : BD6CVN0							
2,610,964.490		0.001		1,604.90		26.11	168,964.35
Issue Date: 01 Mar 15	Rate: 0.70818%	Yield to Maturity: 5.807%	Maturity Date: 10 Mar 48			-168,938.24	0.00
I/O CSAIL COML MTG TRUST SER 2015-C1 CL X-A FLTG RT 4-15-20 SEDOL : BD0DK09							
1,307,272.680		0.001		489.16		13.07	218,705.44
Issue Date: 01 Mar 15	Rate: 0.37379%	Yield to Maturity: -73.491%	Maturity Date: 15 Apr 50			-218,692.37	0.00
I/O GS MTG SECS TRUST SER 2015-GC28 CLX-A FLTG RT 02/10/48 CUSIP : 36251FAY2							
45,658.670		0.001		25.79		0.46	91,428.62
Issue Date: 01 Feb 15	Rate: 0.48145%	Yield to Maturity: -71.094%	Maturity Date: 10 Feb 48			-91,428.16	0.00
I/O JPMBB COML MTG SECS TRUST SR 2015-C32 CL XA FLTG 11-15-2 CUSIP : 46590JAY3							
1,973,340.640		0.25954		1,794.06		5,121.61	115,953.88
Issue Date: 01 Oct 15	Rate: 1.11809%	Yield to Maturity: 175.634%	Maturity Date: 15 Nov 48			-110,832.27	0.00

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Fixed Income									
Commercial mortgage-backed									
United States - USD									
I/O MORGAN STANLEY BK FLTG RT 1.43119% DUE 02-15-2048 CUSIP : 61764RBG2									
	24,997.060	0.00202		18.55	0.50	69,385.74	-69,385.24	0.00	-69,385.24
Issue Date: 01 Jan 15 Rate: 0.80346% Yield to Maturity: -68.601% Maturity Date: 15 Feb 48									
I/O WELLS FARGO COML FLTG RT 1.214977% DUE 05-15-2048 CUSIP : 94989HAZ3									
	2,802,972.890	0.04949		2,219.02	1,387.19	181,487.15	-180,099.96	0.00	-180,099.96
Issue Date: 01 Apr 15 Rate: 0.90751% Yield to Maturity: 178.131% Maturity Date: 15 May 48									
I/O WELLS FARGO COML FLTG RT 1.5595% DUE 04-15-2050 CUSIP : 94989EAH0									
	1,878,215.260	0.01901		2,112.87	357.05	192,715.51	-192,358.46	0.00	-192,358.46
Issue Date: 01 Mar 15 Rate: 1.28869% Yield to Maturity: 6.017% Maturity Date: 15 Apr 50									
I/O WELLS FARGO COML MTG TR 2015-C27 XAVAR DUE 02/15/2048 CUSIP : 94989DAZ2									
	2,174,160.170	0.02232		1,321.73	485.27	161,101.41	-160,616.14	0.00	-160,616.14
Issue Date: 01 Mar 15 Rate: 0.66226% Yield to Maturity: 6.117% Maturity Date: 15 Feb 48									
I/O WELLS FARGO COML MTG TR SER 2015-C26 CLS X- CUSIP : 94989CBA8									
	174,030.760	0.001		136.17	1.74	75,070.11	-75,068.37	0.00	-75,068.37
Issue Date: 01 Feb 15 Rate: 0.73567% Yield to Maturity: -38.21% Maturity Date: 15 Feb 48									
I/O WELLS FARGO COML MTG TRUST SR 2016-C33 CL X-A FLTG 03-15 CUSIP : 95000LBC6									
	1,324,947.900	1.1755		1,719.13	15,574.76	117,264.02	-101,689.26	0.00	-101,689.26
Issue Date: 01 Mar 16 Rate: 1.54176% Yield to Maturity: 48.561% Maturity Date: 15 Mar 59									
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP : 92939FBA6									
	186,617.430	0.19798		78.08	369.47	212,856.08	-212,486.61	0.00	-212,486.61
Issue Date: 01 Aug 14 Rate: 0.50831% Yield to Maturity: 7.597% Maturity Date: 15 Aug 47									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
JP MORGAN CHASE COMMERCIAL MORTGAGESEC SER 17-JP6 CL C CUSIP : 48128KAZ4							
600,000.000		79.15502		1,850.64		474,930.12	629,179.69
Issue Date: 01 Jun 17	Rate: 3.70107%	Yield to Maturity: 13.657%	Maturity Date: 15 Jul 50			-154,249.57	0.00
JPMCC COML MTG SECS TR 2017-JP5 MTGPASSTHRU CTF CL X-A CUSIP : 46647TAU2							
9,499,746.500		1.396		6,070.97		132,616.46	360,723.55
Issue Date: 01 Mar 17	Rate: 0.76798%	Yield to Maturity: 4.196%	Maturity Date: 15 Mar 50			-228,107.09	0.00
LSTAR COML MTG TR FLTG RT 1.00071% DUE03-10-2050 CUSIP : 54910TBA9							
1,298,441.650		1.309		906.86		16,996.60	58,441.22
Issue Date: 01 Mar 17	Rate: 0.83928%	Yield to Maturity: -27.803%	Maturity Date: 10 Mar 50			-41,444.62	0.00
MAD 2015-11MD MTG FLTG RT 3.67329% DUE09-10-2035 CUSIP : 556227AA4							
850,000.000		97.87514		2,517.98		831,938.69	811,750.00
Issue Date: 01 Sep 15	Rate: 3.5548%	Yield to Maturity: 6.604%	Maturity Date: 10 Sep 35			20,188.69	0.00
MF1 2023-FL12 LLC FLTG RT 6.38594% DUE10-19-2038 CUSIP : 59319MAA1							
200,000.000		100.24358		464.56		200,487.16	200,593.75
Issue Date: 18 Oct 23	Rate: 6.43235%	Yield to Maturity: 6.685%	Maturity Date: 19 Oct 38			-106.59	0.00
MORGAN STANLEY CAP I TR SER 20-L4 CL B 3.082% 02-15-2030 CUSIP : 61770KBB0							
321,000.000		86.74776		824.44		278,460.31	330,622.97
Issue Date: 01 Feb 20	Rate: 3.082%	Yield to Maturity: 6.068%	Maturity Date: 15 Feb 53			-52,162.66	0.00
MORGAN STANLEY CAP VAR RT 3.25% DUE12-15-2036 CUSIP : 61692AAJ1							
468,000.000		16.80782		1,328.76		78,660.60	468,146.25
Issue Date: 19 Dec 19	Rate: 6.01248%	Yield to Maturity: 79.378%	Maturity Date: 15 Dec 36			-389,485.65	0.00

◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
PROGRESS RESDNTL 2.393% DUE 12-17-2040 CUSIP : 74333WAA0							
505,939.700	91.26024	1,008.93	461,721.78	434,924.13	26,797.65	0.00	26,797.65
Issue Date: 09 Dec 21 Rate: 2.393% Yield to Maturity: 4.786% Maturity Date: 17 Dec 40							
PROGRESS RESDNTL 3.567% DUE 12-17-2040 CUSIP : 74333WAJ1							
1,092,951.450	91.23747	3,248.80	997,181.25	988,437.96	8,743.29	0.00	8,743.29
Issue Date: 09 Dec 21 Rate: 3.567% Yield to Maturity: 6.009% Maturity Date: 17 Dec 40							
PROGRESS RESIDENTIAL 2024-SFR3 TR SINGLEFAMILY RENT PASSTHRU CUSIP : 74331VAA4							
195,000.000	91.3113	487.50	178,057.04	173,695.88	4,361.16	0.00	4,361.16
Issue Date: 30 May 24 Rate: 3.00% Yield to Maturity: 5.147% Maturity Date: 17 Jun 41							
PROGRESS RESIDENTIAL 2021-SFR11 TR MTGPASS THRU CTF CL A 1 SEDOL : BLD0605							
166,126.370	90.06887	316.06	149,628.14	137,128.88	12,499.26	0.00	12,499.26
Issue Date: 30 Dec 21 Rate: 2.283% Yield to Maturity: 4.967% Maturity Date: 17 Jan 39							
PROGRESS RESIDENTIAL 2021-SFR9 TRPASSTHRU CTF CL A 14 CUSIP : 74333QAA3							
99,192.660	89.49321	166.40	88,770.70	81,903.69	6,867.01	0.00	6,867.01
Issue Date: 28 Oct 21 Rate: 2.013% Yield to Maturity: 4.968% Maturity Date: 17 Nov 40							
PROGRESS RESIDENTIAL 2024-SFR5 TR SINGLEFAMILY RENT PASSTHRU CUSIP : 74332HAA4							
164,000.000	91.09	410.00	149,387.60	147,448.27	1,939.33	0.00	1,939.33
Issue Date: 09 Aug 24 Rate: 3.00% Yield to Maturity: 5.131% Maturity Date: 09 Aug 29							
PVTPL ARBOR REALTY COLLATERALIZED LN OBLIGAT SR 22-FL1 CL A SEDOL : BM8FSM8							
288,994.240	99.87355	776.76	288,628.81	287,364.14	1,264.67	0.00	1,264.67
Issue Date: 11 Feb 22 Rate: 6.04757% Yield to Maturity: 6.387% Maturity Date: 15 Jan 37							

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Commercial mortgage-backed								
United States - USD								
PVTPL ARBOR RLTY COML REAL ESTATE NTS2022-FL2 NT CL A-TS CUSIP : 03881JAA4								
250,566.970		100.17645		695.70	251,009.10	250,566.97	442.13	442.13
Issue Date: 25 May 22 Rate: 6.24709% Yield to Maturity: 6.496% Maturity Date: 15 May 37								
PVTPL CMO 20 TIMES SQUARE TR SER-2018-20TS CL-F 144A VAR 05- CUSIP : 90137LAL4								
263,000.000		78.87622		679.40	207,444.46	244,522.41	-37,077.95	-37,077.95
Issue Date: 01 May 18 Rate: 3.0999% Yield to Maturity: 68.124% Maturity Date: 15 May 35								
PVTPL CMO 280 PK AVE 2017-280P MTG TRCOML CTF CL A VAR DU SEDOL : BM9CCL5								
320,000.000		99.25		755.07	317,600.00	318,750.00	-1,150.00	-1,150.00
Issue Date: 28 Sep 17 Rate: 5.663% Yield to Maturity: 6.019% Maturity Date: 15 Sep 34								
PVTPL CMO AREIT 2024-CRE9 LTD SR 24-CRE9 CL A FLTG RT 05-17- CUSIP : 00193AAA2								
140,000.000		100.0572		354.87	140,080.08	139,650.00	430.08	430.08
Issue Date: 01 May 24 Rate: 6.08354% Yield to Maturity: 6.364% Maturity Date: 17 May 41								
PVTPL CMO BAMLL COML MTG SECS TR 2018-PARK MTG CTF CL A FLTG SEDOL : BPDY575								
385,000.000		95.52861		1,312.45	367,785.15	398,001.07	-30,215.92	-30,215.92
Issue Date: 01 Sep 18 Rate: 4.09075% Yield to Maturity: 5.483% Maturity Date: 10 Aug 38								
PVTPL CMO BX COML MTG TR 2020-VIV2 SR20-VIV2 CL C VAR RT SEDOL : BM9QFH4								
1,200,000.000		88.81312		3,542.37	1,065,757.44	954,750.00	111,007.44	111,007.44
Issue Date: 01 Jul 20 Rate: 3.54237% Yield to Maturity: 6.09% Maturity Date: 09 Mar 44								
PVTPL CMO BX COML MTG TR 2020-VIVA CL DVAR RT DUE 03-09-204 SEDOL : BND9NZ0								
810,000.000		88.51743		2,395.41	716,991.18	626,958.98	90,032.20	90,032.20
Issue Date: 01 May 20 Rate: 3.54875% Yield to Maturity: 6.168% Maturity Date: 11 Mar 44								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
PVTPL CMO BX TR 2019-OC11 4.0755% DUE12-09-2041 BEO SEDOL : BKPR6T6							
537,000.000		88.98974		1,764.94		477,874.90	520,280.77
Issue Date: 01 Dec 19	Rate: 3.94399%	Yield to Maturity: 6.594%	Maturity Date: 09 Dec 41			-42,405.87	0.00
PVTPL CMO BX TRUST SR 19-OC11 CL C 3.856% 12-09-2041 SEDOL : BJP27W4							
1,000,000.000		91.10898		3,213.33		911,089.80	868,515.63
Issue Date: 01 Dec 19	Rate: 3.856%	Yield to Maturity: 5.912%	Maturity Date: 09 Dec 41			42,574.17	0.00
PVTPL CMO BX TRUST SR 19-OC11 CL B 3.605% 12-09-2041 SEDOL : BJ17HY5							
680,000.000		91.23405		2,042.83		620,391.54	606,900.00
Issue Date: 01 Dec 19	Rate: 3.605%	Yield to Maturity: 5.619%	Maturity Date: 09 Dec 41			13,491.54	0.00
PVTPL CMO BX TRUST SR 21-ACNT CL C VARRT DUE 11-15-2026 BE CUSIP : 05609QAE6							
112,560.080		99.75147		319.53		112,280.33	112,032.45
Issue Date: 19 Nov 21	Rate: 6.01148%	Yield to Maturity: 6.382%	Maturity Date: 15 Nov 38			247.88	0.00
PVTPL CMO BXMT LTD SER 21-FL4 CL A FLTG05-15-2038 CUSIP : 05609GAA6							
489,127.030		97.3635		1,208.82		476,231.20	489,130.49
Issue Date: 16 Apr 21	Rate: 5.5463%	Yield to Maturity: 6.934%	Maturity Date: 15 May 38			-12,899.29	0.00
PVTPL CMO COMM 2018-HCLV MTG TR COML MTG PASS THRU CTF CL A CUSIP : 20048KAA5							
356,000.000		91.70803		957.06		326,480.59	354,654.54
Issue Date: 27 Sep 18	Rate: 5.69301%	Yield to Maturity: 7.989%	Maturity Date: 15 Sep 33			-28,173.95	0.00
PVTPL CMO CSMC 2020-NET SR 20-NET CL A2.25% 08-15-2037 SEDOL : BLD4B79							
225,691.820		97.45921		424.47		219,957.46	232,462.36
Issue Date: 01 Aug 20	Rate: 2.2569%	Yield to Maturity: 6.259%	Maturity Date: 15 Aug 37			-12,504.90	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Commercial mortgage-backed									
United States - USD									
PVTPL CMO GS MTG SECS CORP TR 2018-TWR COML MTG CTF CL D FL CUSIP : 36251SAN8									
175,000.000		24.00		520.21	42,000.00	175,000.00	-133,000.00	0.00	-133,000.00
Issue Date: 31 Jul 18 Rate: 6.295% Yield to Maturity: 87.49% Maturity Date: 15 Jul 31									
PVTPL CMO HUDSON YDS SER 19-55HY CLS A 144A VAR RT 12-10-204 SEDOL : BPF0L06									
285,000.000		88.9645		698.92	253,548.83	292,902.20	-39,353.37	0.00	-39,353.37
Issue Date: 01 Dec 19 Rate: 2.9428% Yield to Maturity: 5.522% Maturity Date: 10 Dec 41									
PVTPL CMO J P MORGAN CHASE COML MTG SECSTR SER 2019-FL12 CL CUSIP : 46651QAA5									
85,757.610		95.15397		238.73	81,601.77	85,757.61	-4,155.84	0.00	-4,155.84
Issue Date: 30 Sep 19 Rate: 5.89501% Yield to Maturity: 7.789% Maturity Date: 15 Dec 31									
PVTPL CMO J P MORGAN CHASE COML MTG SER2019-OSB CL A 3.3973 SEDOL : BKB1LV9									
275,000.000		91.16983		778.55	250,717.03	283,248.07	-32,531.04	0.00	-32,531.04
Issue Date: 01 Jun 19 Rate: 3.3973% Yield to Maturity: 5.642% Maturity Date: 05 Jun 39									
PVTPL CMO MORGAN STANLEY CAP I TR SR 24-NSTB CL A VAR 09-24- CUSIP : 61690BAA0									
404,148.490		96.39		2,586.24	389,558.73	393,341.11	-3,782.38	0.00	-3,782.38
Issue Date: 01 Sep 24 Rate: 3.90% Yield to Maturity: 5.375% Maturity Date: 24 Sep 57									
PVTPL CMO ONE BRYANT PK TR SER 2019-0BPCL A 2.51641% DUE 09 SEDOL : BK0XHR4									
920,000.000		87.31662		3,858.50	803,312.90	821,671.88	-18,358.98	0.00	-18,358.98
Issue Date: 21 Aug 19 Rate: 2.51641% Yield to Maturity: 5.559% Maturity Date: 15 Sep 54									
PVTPL CMO SREIT COML MTG TR 2021-MFPCOML CL C FLTG 11-15 CUSIP : 78472UAE8									
181,803.950		99.75		501.42	181,349.44	181,349.44	0.00	0.00	0.00
Issue Date: 30 Nov 21 Rate: 5.84057% Yield to Maturity: 6.208% Maturity Date: 15 Nov 38									

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◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
PVTPL CMO VEGAS TR 2SER 24-TI CLA 5.5183% 11-01-2039 CUSIP : 92254AAA5							
239,000.000	100.24203	1,099.06	239,578.45	238,999.83	578.62	0.00	578.62
Issue Date: 01 Nov 24 Rate: 5.5183% Yield to Maturity: 5.368% Maturity Date: 10 Nov 39							
PVTPL CMO WELLS FARGO COMMERCIAL MTGSR 24-SVEN CL B VAR SEDOL : BTPF756							
1,292,000.000	101.64664	6,743.39	1,313,274.59	1,298,457.42	14,817.17	0.00	14,817.17
Issue Date: 01 Jun 24 Rate: 6.26321% Yield to Maturity: 5.887% Maturity Date: 10 Jun 37							
PVTPL COLOGIX DATA CTRS US ISSUERSER 21-1A CL A2 3.3% CUSIP : 19521UAA1							
1,033,000.000	94.91201	568.15	980,441.06	975,551.76	4,889.30	0.00	4,889.30
Issue Date: 29 Dec 21 Rate: 3.30% Yield to Maturity: 7.526% Maturity Date: 26 Dec 51							
PVTPL FIRSTKEY HOMES 2020-SFR1 TR 1.339%09/17/2025 1.339% DU SEDOL : BMYT9N2							
634,052.520	97.96693	707.50	621,161.79	587,489.28	33,672.51	0.00	33,672.51
Issue Date: 14 Aug 20 Rate: 1.339% Yield to Maturity: 4.145% Maturity Date: 17 Aug 37							
PVTPL GPMT LTD SR 21-FL4 CLA FLTG RT11-15-2036 CUSIP : 36262TAA1							
234,108.060	98.6228	340.66	230,883.92	229,864.85	1,019.07	0.00	1,019.07
Issue Date: 16 Nov 21 Rate: 5.82051% Yield to Maturity: 6.835% Maturity Date: 15 Dec 36							
PVTPL GREYSTONE COMMERCIAL REAL ESTA21-FL3 CLA FLTG RT CUSIP : 39809PAA3							
262,500.380	99.83272	645.35	262,061.27	259,875.38	2,185.89	0.00	2,185.89
Issue Date: 10 Aug 21 Rate: 5.53157% Yield to Maturity: 5.915% Maturity Date: 15 Jul 39							
PVTPL KREF 2018-FT1 LTD SER 21-FL2 CL AFLTG 02-15-2039 CUSIP : 48275RAA5							
390,038.120	98.89425	904.61	385,725.27	386,199.89	-474.62	0.00	-474.62
Issue Date: 16 Aug 21 Rate: 5.5663% Yield to Maturity: 6.41% Maturity Date: 15 Feb 39							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
<i>Fixed Income</i>								
Commercial mortgage-backed								
United States - USD								
PVTPL MF1 2022-FL9 LLC SR SECD NT CL AFLTG RT 06-19-2037 CUSIP : 55285AAA5								
495,659.280		100.034		1,166.35		495,827.80		490,702.69
Issue Date: 26 May 22	Rate: 6.51635%	Yield to Maturity: 6.819%	Maturity Date: 19 Jun 37			5,125.11	0.00	5,125.11
PVTPL MF1 MULTIFAMILY HOUSING MORTGAGELO SR 22-FL8 CLA FL CUSIP : 55284JAA7								
128,781.170		99.8898		265.84		128,639.25		127,754.94
Issue Date: 20 Jan 22	Rate: 5.71635%	Yield to Maturity: 7.245%	Maturity Date: 19 Feb 37			884.31	0.00	884.31
PVTPL MF1 MULTIFAMILY HOUSING MORTGAGESER 24-FL15 CLA FLT CUSIP : 58003MAA4								
400,000.000		100.25248		943.17		401,009.92		399,000.00
Issue Date: 18 Jul 24	Rate: 6.06321%	Yield to Maturity: 6.313%	Maturity Date: 18 Aug 41			2,009.92	0.00	2,009.92
PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE CO SER 21-FL7 CLA FL CUSIP : 55284AAA6								
236,468.040		99.71099		512.19		235,784.62		232,477.65
Issue Date: 24 Sep 21	Rate: 5.56969%	Yield to Maturity: 5.96%	Maturity Date: 16 Oct 36			3,306.97	0.00	3,306.97
PVTPL MKT SER 20-525M CL A 2.694%02-12-2040 SEDOL : BP37T05								
655,000.000		82.78524		1,470.48		542,243.32		588,169.03
Issue Date: 01 Feb 20	Rate: 2.694%	Yield to Maturity: 6.651%	Maturity Date: 12 Feb 40			-45,925.71	0.00	-45,925.71
PVTPL PROGRESS RESIDENTIAL 2021-SFR7 TRSR 21-SFR 7 CLA 1.6 CUSIP : 74333PAA5								
159,850.390		89.98837		225.39		143,846.76		134,851.74
Issue Date: 05 Aug 21	Rate: 1.692%	Yield to Maturity: 4.671%	Maturity Date: 17 Aug 40			8,995.02	0.00	8,995.02
PVTPL PROGRESS RESIDENTIAL 2021-SFR8 TRSER 21-SFR8 CL D 2 CUSIP : 74333TAG4								
975,000.000		94.769		1,691.63		923,997.75		855,676.76
Issue Date: 09 Sep 21	Rate: 2.082%	Yield to Maturity: 5.076%	Maturity Date: 17 Oct 38			68,320.99	0.00	68,320.99

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
PVTPL PROGRESS RESIDENTIAL TRUST SR24-SFR4 CL A 3.1% 07 CUSIP : 74334JAA8							
494,000.000		91.67327		1,276.17		452,865.95	133.95
Issue Date: 09 Jul 24 Rate: 3.10% Yield to Maturity: 5.12% Maturity Date: 17 Jul 41							
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP : 74970WAA8							
240,000.000		99.70922		1,077.67		239,302.13	-697.87
Issue Date: 01 Oct 24 Rate: 5.38834% Yield to Maturity: 5.41% Maturity Date: 13 Nov 41							
PVTPL STARWOOD COMMERCIAL MORTGAGE TRUSTSER 21-FL2 CL A FLTG CUSIP : 78486BAA2							
396,502.850		99.6016		877.33		394,923.18	222.10
Issue Date: 05 May 21 Rate: 5.68969% Yield to Maturity: 6.154% Maturity Date: 18 Apr 38							
PVTPL TRTX 2021-FL4 ISSUER LTD SER 21-FL4 CL A FLTG 03-15-20 CUSIP : 87276WAA1							
244,103.910		99.60705		579.37		243,144.70	-959.21
Issue Date: 31 Mar 21 Rate: 5.6963% Yield to Maturity: 6.224% Maturity Date: 15 Mar 38							
ROCK TR 2024-CNTR COML MTG PASSTHRU CTFCL B 5.93035% 11-13- CUSIP : 74970WAC4							
741,000.000		100.08233		3,661.99		741,610.07	610.07
Issue Date: 01 Oct 24 Rate: 5.93035% Yield to Maturity: 5.86% Maturity Date: 13 Nov 41							
ROCK TR 2024-CNTR COML MTG PASSTHRU CTFCL C 6.47127% 11-13- CUSIP : 74970WAE0							
741,000.000		101.02085		3,996.01		748,564.50	7,564.50
Issue Date: 01 Oct 24 Rate: 6.47127% Yield to Maturity: 6.172% Maturity Date: 13 Nov 41							
SMR 2022-IND MTG FLTG RT 5.97871% DUE02-15-2039 CUSIP : 78458MAA2							
407,476.330		98.78368		1,163.58		402,520.11	-4,956.22
Issue Date: 15 Feb 22 Rate: 6.04709% Yield to Maturity: 6.776% Maturity Date: 15 Feb 39							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price	income/expense			Market	Translation	Total
Fixed Income								
Commercial mortgage-backed								
United States - USD								
UBS COML MTG TR 2017-C2 COML MTGPASSTHRU CTF CL C 4. CUSIP : 90276CAK7								
	424,000.000	90.83797	1,517.57	385,152.99	441,755.00	-56,602.01	0.00	-56,602.01
Issue Date: 01 Aug 17 Rate: 4.295% Yield to Maturity: 8.132% Maturity Date: 15 Aug 50								
WELLS FARGO COML 3.664% DUE 09-15-2058 CUSIP : 94989NBE6								
	370,000.000	99.17573	1,129.73	366,950.20	353,928.12	13,022.08	0.00	13,022.08
Issue Date: 01 Aug 15 Rate: 3.664% Yield to Maturity: 4.996% Maturity Date: 15 Sep 58								
WELLS FARGO COML FLTG RT 4.70203% DUE01-15-2059 CUSIP : 94989YBF9								
	226,000.000	94.26642	890.67	213,042.11	199,355.96	13,686.15	0.00	13,686.15
Issue Date: 01 Feb 16 Rate: 4.72902% Yield to Maturity: 10.449% Maturity Date: 15 Jan 59								
WELLS FARGO COML MTG TR 2015-C27 COML CTF CL C 0.0% DUE 0 CUSIP : 94989DBC2								
	225,000.000	87.71841	730.13	197,366.42	213,739.87	-16,373.45	0.00	-16,373.45
Issue Date: 01 Mar 15 Rate: 3.894% Yield to Maturity: 67.896% Maturity Date: 15 Feb 48								
WELLS FARGO COML MTG TR 2020-C56 COML MTG PASSTHRU CTF CL XA CUSIP : 95002RBB3								
	5,467,202.350	4.94103	6,065.77	270,136.11	441,837.91	-171,701.80	0.00	-171,701.80
Issue Date: 01 Jun 20 Rate: 1.33146% Yield to Maturity: 6.01% Maturity Date: 15 Jun 53								
WELLS FARGO COML MTG TR SER 2015-C27 CLA-5 3.451% 2-15-2048 CUSIP : 94989DAW9								
	264,025.140	99.65614	759.29	263,117.26	251,556.14	11,561.12	0.00	11,561.12
Issue Date: 01 Mar 15 Rate: 3.451% Yield to Maturity: 5.455% Maturity Date: 15 Feb 48								
Total USD			273,968.01	51,172,196.46	58,004,901.23	-6,832,704.77	0.00	-6,832,704.77
Total United States			273,968.01	51,172,196.46	58,004,901.23	-6,832,704.77	0.00	-6,832,704.77

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Total Commercial Mortgage-Backed							
204,128,019.060				276,023.63	51,888,308.65	58,702,478.41	-6,814,169.76
							0.00
							-6,814,169.76
Asset backed securities							
Barbados - USD							
GLOBAL SC FIN VII SRL ASSET BACKED NT144A 2.17% 10-17-204 CUSIP : 37959PAA5							
394,555.330		94.14353		332.96	371,448.32	394,536.69	-23,088.37
Issue Date: 11 Sep 20	Rate: 2.17%	Yield to Maturity: 5.339%	Maturity Date: 17 Oct 40				0.00
							-23,088.37
Total USD				332.96	371,448.32	394,536.69	-23,088.37
Total Barbados				332.96	371,448.32	394,536.69	-23,088.37
							0.00
							-23,088.37
Cayman Islands - USD							
ALLEGRO CLO XIII LTD / ALLEGRO CLO6.23108% 07-20-2034 CUSIP : 01750WAE9							
350,000.000		100.28563		4,605.31	350,999.71	336,493.50	14,506.21
Issue Date: 28 Jun 21	Rate: 6.57901%	Yield to Maturity: 6.48%	Maturity Date: 20 Jul 34				0.00
							14,506.21
LCM LN INC FD I FLTG RT 6.61775016785%DUE 04-20-2031 CUSIP : 50189XAA3							
497,919.110		100.09227		5,884.42	498,378.54	495,394.66	2,983.88
Issue Date: 15 Mar 18	Rate: 5.90901%	Yield to Maturity: 5.809%	Maturity Date: 20 Apr 31				0.00
							2,983.88
MADISON PK FDG FLTG RT 0% DUE 10-18-2030 CUSIP : 55820CAN5							
433,397.850		100.00098		5,248.04	433,402.10	433,397.85	4.25
Issue Date: 05 Apr 24	Rate: 5.81235%	Yield to Maturity: 5.699%	Maturity Date: 18 Oct 30				0.00
							4.25
MARBLE PT CLO XXII LTD / MARBLE PT SR NTCL A FLTG 144A 3C7 5 CUSIP : 56606GAA2							
500,000.000		100.18368		5,749.29	500,918.40	500,000.00	918.40
Issue Date: 26 Jul 21	Rate: 6.08748%	Yield to Maturity: 5.968%	Maturity Date: 25 Jul 34				0.00
							918.40

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
Cayman Islands - USD							
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0%02-20-2031 CUSIP : 59801MAL2							
208,273.640		100.15015		1,417.24		208,586.36	208,273.64
Issue Date: 06 Apr 21	Rate: 5.83261%	Yield to Maturity: 5.753%	Maturity Date: 20 Feb 31			312.72	0.00
MONROE CAP ABS FDG 2021-1 LTD / SR SECDNT CL A-2 144A 2.815 CUSIP : 610331AA8							
282,502.200		96.9816		1,524.22		273,975.15	282,468.08
Issue Date: 10 Mar 21	Rate: 2.815%	Yield to Maturity: 7.943%	Maturity Date: 22 Apr 31			-8,492.93	0.00
MP CLO VII LTD / MP CLO VII LLC SR NT CLA-R3 FLTG 144A 3C7 5 CUSIP : 55320RAQ0							
25,780.650		100.01903		310.66		25,785.56	25,780.65
Issue Date: 22 Jun 21	Rate: 5.78396%	Yield to Maturity: 5.485%	Maturity Date: 18 Oct 28			4.91	0.00
OCP CLO 2020-19 LTD / OCP CLO SR SECD NTCL A-R FLTG 144A 5.7 CUSIP : 670881AM3							
765,000.000		100.02494		9,224.39		765,190.79	765,000.00
Issue Date: 01 Sep 21	Rate: 6.02901%	Yield to Maturity: 5.974%	Maturity Date: 20 Oct 34			190.79	0.00
PVTPL CBAM 2019-10 LTD/CBAM 2019-10 LLCNT CL A-1-R FLTG 144 CUSIP : 12482NAN1							
423,427.250		100.13437		5,080.29		423,996.21	423,427.25
Issue Date: 20 Apr 21	Rate: 5.99901%	Yield to Maturity: 5.89%	Maturity Date: 20 Apr 32			568.96	0.00
PVTPL LCM LTD PARTNERSHIP SR 14A CL BR FLTG RATE 07-20-20 CUSIP : 50184VAS3							
700,000.000		100.22131		9,042.61		701,549.17	682,500.00
Issue Date: 06 Jun 18	Rate: 6.45901%	Yield to Maturity: 6.34%	Maturity Date: 20 Jul 31			19,049.17	0.00
PVTPL NASSAU 2018-I LTD SER 18-1A CLASSA FLTG RATE DUE 07-1 CUSIP : 63170MAA1							
219,946.810		100.08846		2,891.48		220,141.37	219,462.93
Issue Date: 15 Jun 18	Rate: 6.06751%	Yield to Maturity: 5.939%	Maturity Date: 15 Jul 31			678.44	0.00

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****Cayman Islands - USD**

PVTPL RAD CLO 5 LTD/RAD CLO 5 LLC SR19-5A CL AR VAR RT D CUSIP : 74923EAA6

592,513.520

100.09991

6,832.50

593,105.50

579,655.98

13,449.52

0.00

13,449.52

Issue Date: 16 Dec 21 Rate: 6.01637% Yield to Maturity: 5.916% Maturity Date: 24 Jul 32

PVTPL ROCKFORD TOWER CLO 2019-1LTD/ROCKFORD VAR RT CUSIP : 77342MAN6

750,000.000

100.15932

8,998.52

751,194.90

750,000.00

1,194.90

0.00

1,194.90

Issue Date: 29 Mar 21 Rate: 5.99901% Yield to Maturity: 5.909% Maturity Date: 20 Apr 34

TRALEE CDO LTD 0% 04-25-2034 CUSIP : 89288CAA7

2,100,000.000

100.06022

24,623.00

2,101,264.62

2,042,250.00

59,014.62

0.00

59,014.62

Issue Date: 25 Mar 21 Rate: 6.20748% Yield to Maturity: 6.127% Maturity Date: 25 Apr 34

VENTURE XXVIII CLO LTD / VENTURE SR SECNT CL A1R FLTG 144A CUSIP : 92331AAU8

815,124.540

100.05144

9,567.95

815,543.84

801,022.89

14,520.95

0.00

14,520.95

Issue Date: 16 Sep 21 Rate: 5.86901% Yield to Maturity: 5.771% Maturity Date: 20 Jul 30

WARWICK CAP CLO 4 LTD SR 4A CL A1 144A FLTG RT 07-20-2037 CUSIP : 93655QAA3

500,000.000

100.75211

11,529.21

503,760.55

500,000.00

3,760.55

0.00

3,760.55

Issue Date: 28 Aug 24 Rate: 5.69317% Yield to Maturity: 5.831% Maturity Date: 20 Jul 37

Total USD

112,529.13

9,167,792.77

9,045,127.43

122,665.34

0.00

122,665.34

Total Cayman Islands

112,529.13

9,167,792.77

9,045,127.43

122,665.34

0.00

122,665.34

Ireland - EUR

ARES EURP CLO VI D FRN CLO 04/2030 EUR'A' SEDOL : 7AXUXXU

155,704.000

99.995675

1,325.38

161,224.53

164,779.52

2,226.09

-5,781.08

-3,554.99

Issue Date: 19 Mar 21 Rate: 3.794% Yield to Maturity: 3.69% Maturity Date: 15 Apr 30

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
Fixed Income								
Asset backed securities								
Ireland - EUR								
CARLYLE G 14-2 DAC 0% BDS 15/11/2031 EUR SEDOL : 2AXAAGU								
923,287.810		99.714895		4,709.44	953,338.78	1,065,534.44	281.82	-112,477.48
Issue Date: 21 May 21 Rate: 3.773% Yield to Maturity: 3.922% Maturity Date: 15 Nov 31								
CUMULUS STAT CL 24 FRN CLO 11/2033 EUR'A' SEDOL : 4AZMT3U								
981,783.670		100.319495		5,605.09	1,019,885.14	1,063,124.50	3,248.10	-46,487.46
Issue Date: 08 May 24 Rate: 4.223% Yield to Maturity: 4.166% Maturity Date: 15 Nov 33								
INDIGO CRE MANG II IDX/LKD BDS15/07/2038 EUR SEDOL : 4B17QNU								
2,100,000.000		100.00		1,377.22	2,174,550.10	2,267,685.11	0.00	-93,135.01
Issue Date: 13 Dec 24 Rate: 4.00407% Yield to Maturity: 4.283% Maturity Date: 15 Jul 38								
OAK HILL EURO CRED FRN CLO 10/2031 EUR'A' SEDOL : BL59T34								
438,398.400		99.929375		3,594.47	453,640.95	515,249.70	-320.61	-61,288.14
Issue Date: 04 May 21 Rate: 3.959% Yield to Maturity: 3.815% Maturity Date: 20 Oct 31								
PALMER SQUARE 3.113% 15/05/2033 SEDOL : 8B1787U								
1,280,000.000		99.975		3,100.87	1,325,108.70	1,395,072.10	-331.36	-69,632.04
Issue Date: 05 Dec 24 Rate: 3.11934% Yield to Maturity: 3.758% Maturity Date: 15 May 33								
PROVIDUS CLO SR 2A CLARR FRN 3.439%15/10/2038 SEDOL : 1B13G8U								
1,100,000.000		99.9986		10,720.74	1,139,034.11	1,222,980.06	-15.95	-83,930.00
Issue Date: 15 Oct 24 Rate: 4.344% Maturity Date: 15 Oct 38								
Total EUR				30,433.21	7,226,782.31	7,694,425.43	5,088.09	-472,731.21
Total Ireland				30,433.21	7,226,782.31	7,694,425.43	5,088.09	-472,731.21

Jersey, Channel Islands - USD

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****Jersey, Channel Islands - USD**

CQS US CLO 2022-2 FLTG RT 6.14317% DUE07-20-2031 CUSIP : 12664BAN7

385,388.840	100.06257	4,984.93	385,629.98	385,388.84	241.14	0.00	241.14
Issue Date: 28 Sep 23 Rate: 6.4674% Yield to Maturity: 6.385% Maturity Date: 20 Jul 31							

PVTPL APIDOS CLO LTD SR 24-48A CL A1 FLTG RT 07-25-2037 CUSIP : 03770WAA9

500,000.000	100.31545	17,544.70	501,577.25	500,000.00	1,577.25	0.00	1,577.25
Issue Date: 28 Jun 24 Rate: 6.75518% Yield to Maturity: 6.462% Maturity Date: 25 Jul 37							

Total USD		22,529.63	887,207.23	885,388.84	1,818.39	0.00	1,818.39

Total Jersey, Channel Islands		22,529.63	887,207.23	885,388.84	1,818.39	0.00	1,818.39

United Kingdom - EUR

PALMER SQUARE 3.143% 15/05/2034 SEDOL : 7B16CHU

1,100,000.000	100.06237	3,152.25	1,139,760.48	1,196,745.11	710.43	-57,695.06	-56,984.63
Issue Date: 05 Dec 24 Rate: 3.68992% Maturity Date: 15 May 34							

Total EUR		3,152.25	1,139,760.48	1,196,745.11	710.43	-57,695.06	-56,984.63

Total United Kingdom		3,152.25	1,139,760.48	1,196,745.11	710.43	-57,695.06	-56,984.63

United States - USD

ABPCI DIRECT LENDING FD ABS I LTD / SRSECD NT CLA 144A 3. CUSIP : 00090TAA5

293,798.220	97.6139	1,853.61	286,787.90	293,798.22	-7,010.32	0.00	-7,010.32
Issue Date: 29 Dec 20 Rate: 3.199% Yield to Maturity: 6.834% Maturity Date: 29 Dec 30							

AGL CLO 7 LTD / AGL CLO 7 LLC 6.21771%07-15-2034 CUSIP : 008511AN7

780,000.000	100.15047	11,183.59	781,173.67	780,000.00	1,173.67	0.00	1,173.67
Issue Date: 15 Jul 21 Rate: 6.61751% Yield to Maturity: 6.509% Maturity Date: 15 Jul 34							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
ALLEGRO CLO V-S LTD / ALLEGRO CLO 0%07-24-2037 CUSIP : 01750RAC4							
500,000.000		100.81594		15,259.37		504,079.70	4,079.70
Issue Date: 23 Jul 24 Rate: 6.78194% Yield to Maturity: 5.935% Maturity Date: 24 Jul 37							
ALLY AUTO 5.27% DUE 11-15-2028 CUSIP : 02007WAD0							
109,000.000		101.26131		255.30		110,374.83	1,402.51
Issue Date: 19 Jul 23 Rate: 5.27% Yield to Maturity: 4.568% Maturity Date: 15 Nov 28							
AMERN CR ACCEP 4.91% DUE 08-12-2031 CUSIP : 024945AE7							
650,000.000		99.49753		1,684.40		646,733.95	-3,181.68
Issue Date: 18 Oct 24 Rate: 4.91% Yield to Maturity: 5.192% Maturity Date: 12 Aug 31							
AMERN EXPRESS CR 5.24% DUE 04-15-2031 CUSIP : 02582JKF6							
574,000.000		102.13207		1,336.78		586,238.08	12,371.13
Issue Date: 23 Apr 24 Rate: 5.24% Yield to Maturity: 4.686% Maturity Date: 15 Apr 31							
AMMC CLO 24 LTD / AMMC CLO 24 LLC 0%01-20-2035 CUSIP : 00177LAJ9							
1,100,000.000		100.00041		6,336.19		1,100,004.51	4.51
Issue Date: 26 Nov 24 Rate: 5.76017% Yield to Maturity: 5.77% Maturity Date: 20 Jan 35							
ASSET BACKED FDG CORP 2003-WMC1 ASSETBKD CTF CL M-1 06-25 SEDOL : B045BC9							
257,880.800		99.10588		233.31		255,575.04	-2,305.76
Issue Date: 25 Nov 03 Rate: 5.42822% Yield to Maturity: 7.169% Maturity Date: 25 Jun 33							
ASSET BACKED FDG CORP SERIES-OPT5CLASS-A1 06-25-2034 SEDOL : B1FRXS1							
996,726.410		98.696		856.06		983,729.10	11,297.92
Issue Date: 14 Oct 04 Rate: 5.15322% Yield to Maturity: 7.511% Maturity Date: 25 Jun 34							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
AST BACKED SECS FLTG RT 4.9792% DUE03-25-2036 SEDOL : BF42Z23							
645,598.630		97.37727		537.27		628,666.32	621,388.67
Issue Date: 17 Apr 06	Rate: 4.99322%	Yield to Maturity: 13.684%	Maturity Date: 25 Mar 36			7,277.65	0.00
AVIS BUDGET RENT 5.25% DUE 04-20-2029 SEDOL : BQYM3L5							
145,000.000		100.97229		232.60		146,409.82	144,973.20
Issue Date: 17 Jan 23	Rate: 5.25%	Yield to Maturity: 4.905%	Maturity Date: 20 Apr 29			1,436.62	0.00
AVIS BUDGET RENT 5.81% DUE 12-20-2029 CUSIP : 05377RHG2							
583,000.000		102.84652		1,034.99		599,595.21	581,227.24
Issue Date: 01 Jun 23	Rate: 5.81%	Yield to Maturity: 4.974%	Maturity Date: 20 Dec 29			18,367.97	0.00
BATTALION CLO XI LTD / BATTALION 0%04-24-2034 CUSIP : 07132LAL3							
1,000,000.000		100.1796		11,588.88		1,001,796.00	1,000,000.00
Issue Date: 26 Apr 21	Rate: 6.04637%	Yield to Maturity: 5.93%	Maturity Date: 24 Apr 34			1,796.00	0.00
BMW VEH OWNER TR 5.25% DUE 11-26-2029 CUSIP : 05592XAE0							
100,000.000		101.26439		87.50		101,264.39	99,982.84
Issue Date: 18 Jul 23	Rate: 5.25%	Yield to Maturity: 4.587%	Maturity Date: 26 Nov 29			1,281.55	0.00
BRDG STR CLO I LTD / BRDG STR CLO I5.81947% 07-20-2037 CUSIP : 10805YAL5							
1,500,000.000		100.91061		18,502.20		1,513,659.15	1,500,000.00
Issue Date: 21 Jun 24	Rate: 6.1674%	Yield to Maturity: 5.966%	Maturity Date: 20 Jul 37			13,659.15	0.00
CAP 1 PRIME AUTO 3.69% DUE 12-15-2027 SEDOL : BN4B7S6							
147,000.000		98.78995		241.08		145,221.23	146,958.49
Issue Date: 10 Aug 22	Rate: 3.69%	Yield to Maturity: 4.501%	Maturity Date: 15 Dec 27			-1,737.26	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
Fixed Income								
Asset backed securities								
United States - USD								
CARLYLE GLOBAL MARKET STRATEGI14/08/2030 0% 08-14- CUSIP : 14310BAU5								
27,547.180		100.01961		192.87		27,552.58	27,547.18	5.40
Issue Date: 01 Jul 21	Rate: 5.72841%	Yield to Maturity: 5.725%	Maturity Date: 14 Aug 30					
CARMAX AUTO OWNER 4.06% DUE 02-15-2028 SEDOL : BMY540								
603,000.000		99.3081		1,088.08		598,827.84	602,990.17	-4,162.33
Issue Date: 20 Jul 22	Rate: 4.06%	Yield to Maturity: 4.652%	Maturity Date: 15 Feb 28					
CARMAX AUTO OWNER 4.69% DUE 02-15-2028 SEDOL : BMY539								
181,000.000		99.8517		377.28		180,731.58	180,975.33	-243.75
Issue Date: 20 Jul 22	Rate: 4.69%	Yield to Maturity: 4.78%	Maturity Date: 15 Feb 28					
CARMAX AUTO OWNER 5.01% DUE 11-15-2028 SEDOL : BR0WY7								
247,000.000		100.55078		549.99		248,360.43	246,997.11	1,363.32
Issue Date: 26 Apr 23	Rate: 5.01%	Yield to Maturity: 4.683%	Maturity Date: 15 Nov 28					
CARMAX AUTO OWNER FIXED 5.7% DUE07-17-2028 SEDOL : BP0TXM4								
611,000.000		101.58169		1,547.87		620,664.13	610,885.25	9,778.88
Issue Date: 31 Oct 22	Rate: 5.70%	Yield to Maturity: 4.504%	Maturity Date: 17 Jul 28					
CARMAX AUTO OWNER TRUSTSER 23-3 CLA4 6.03% CUSIP : 14319BAD4								
252,000.000		101.28056		589.12		255,227.01	252,043.92	3,183.09
Issue Date: 26 Jul 23	Rate: 5.26%	Yield to Maturity: 4.65%	Maturity Date: 15 Feb 29					
CARMAX OWNER TR 4.65% DUE 01-16-2029 SEDOL : BQ97LD3								
121,000.000		100.05439		250.07		121,065.81	120,981.72	84.09
Issue Date: 25 Jan 23	Rate: 4.65%	Yield to Maturity: 4.603%	Maturity Date: 16 Jan 29					

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◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
CERBERUS LN FDG FLTG RT 6.8061% DUE07-15-2035 CUSIP : 15674VAA2							
609,000.000	101.49332	9,508.19	618,094.32	609,000.00	9,094.32	0.00	9,094.32
Issue Date: 13 Jun 23 Rate: 7.2059% Yield to Maturity: 6.729% Maturity Date: 15 Jul 35							
CERBERUS LN FDG VAR RT 0% DUE 10-15-2035 CUSIP : 156940AA6							
664,000.000	101.47672	10,187.06	673,805.42	664,000.00	9,805.42	0.00	9,805.42
Issue Date: 29 Nov 23 Rate: 7.0809% Yield to Maturity: 6.636% Maturity Date: 15 Oct 35							
CHASE ISSUANCE TR SR D26Q CL A 4.63%01-15-2031 CUSIP : 161571HW7							
821,000.000	99.85889	1,689.44	819,841.49	817,243.62	2,597.87	0.00	2,597.87
Issue Date: 31 Jan 24 Rate: 4.63% Yield to Maturity: 4.665% Maturity Date: 15 Jan 31							
CLOVER CLO 2021-3 LLC 5.35177%01-25-2035 SEDOL : BSHT9F3							
1,000,000.000	100.00	0.00	1,000,000.00	1,000,000.00	0.00	0.00	0.00
Issue Date: 07 Jan 25 Maturity Date: 25 Jan 35							
CNH EQUIP TR 3.91% DUE 03-15-2028 CUSIP : 12663JAD3							
100,000.000	98.59726	173.78	98,597.26	99,996.47	-1,399.21	0.00	-1,399.21
Issue Date: 23 Aug 22 Rate: 3.91% Yield to Maturity: 4.66% Maturity Date: 15 Mar 28							
CNH EQUIP TR 5.46% DUE 03-17-2031 CUSIP : 12666DAD3							
211,000.000	102.14109	512.03	215,517.70	210,974.72	4,542.98	0.00	4,542.98
Issue Date: 27 Sep 23 Rate: 5.46% Yield to Maturity: 4.744% Maturity Date: 17 Mar 31							
CNH EQUIPMENT TRUST SR 23-A CL A4 4.77%10-15-2030 CUSIP : 12664QAD6							
100,000.000	100.17988	212.00	100,179.88	99,988.55	191.33	0.00	191.33
Issue Date: 25 Apr 23 Rate: 4.77% Yield to Maturity: 4.696% Maturity Date: 15 Oct 30							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
COLLEGIATE FDG SVCS ED LN TR SER 2005-ACLA-4 FLTG RT DUE 0 CUSIP : 19458LBC3							
605,904.020		97.07928		174.31		588,207.26	563,064.70
Issue Date: 16 Feb 05	Rate: 5.17847%	Yield to Maturity: 6.105%	Maturity Date: 28 Mar 35			25,142.56	0.00
CWABS INC 2004-6 ASSET BKD CTF CL 2-A-3FLTG RATE 11-25-2034 SEDOL : B059QS1							
148,891.800		99.4256		140.29		148,036.57	146,472.30
Issue Date: 30 Jun 04	Rate: 5.65322%	Yield to Maturity: 6.795%	Maturity Date: 25 Nov 34			1,564.27	0.00
DATABANK ISSUER 2.06% DUE 02-27-2051 CUSIP : 23802WAA9							
400,000.000		96.25214		137.33		385,008.56	399,922.88
Issue Date: 11 Mar 21	Rate: 2.06%	Yield to Maturity: 6.44%	Maturity Date: 27 Feb 51			-14,914.32	0.00
ELM 2020-4 TR 2.286% DUE 10-20-2029 CUSIP : 28924AAB7							
35,971.010		97.89213		25.13		35,212.79	35,970.90
Issue Date: 23 Oct 20	Rate: 2.286%	Yield to Maturity: 6.805%	Maturity Date: 20 Oct 29			-758.11	0.00
ENTERPRISE FLEET 4.29% DUE 07-20-2029 CUSIP : 29374FAC7							
100,000.000		99.33269		131.08		99,332.69	99,970.24
Issue Date: 24 Aug 22	Rate: 4.29%	Yield to Maturity: 4.769%	Maturity Date: 20 Jul 29			-637.55	0.00
ENTERPRISE FLEET 5.65% DUE 10-22-2029 SEDOL : BQD3HZ1							
198,000.000		101.32842		341.83		200,630.27	197,986.18
Issue Date: 21 Nov 22	Rate: 5.65%	Yield to Maturity: 4.779%	Maturity Date: 22 Oct 29			2,644.09	0.00
EXETER AUTOMOBILE 1.08% DUE 11-16-2026 SEDOL : BLB15W5							
155,158.640		99.01405		74.48		153,628.85	155,108.65
Issue Date: 03 Feb 21	Rate: 1.08%	Yield to Maturity: 7.904%	Maturity Date: 16 Nov 26			-1,479.80	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
FORD CR AUTO OWNER 5.06% DUE 02-15-2029 CUSIP : 344930AE2							
100,000.000		100.99162		224.89		1,011.87	1,011.87
Issue Date: 26 Jun 23 Rate: 5.06% Yield to Maturity: 4.454% Maturity Date: 15 Feb 29							
FORD CR AUTO OWNER TR 2023-AASSETBACKED NT CL A-4 4.5 CUSIP : 344928AE6							
164,000.000		99.86786		332.37		-166.95	-166.95
Issue Date: 31 Mar 23 Rate: 4.56% Yield to Maturity: 4.637% Maturity Date: 15 Dec 28							
FORD CR FLOORPLAN 5.24% DUE 04-15-2031 CUSIP : 34528QJF2							
558,000.000		101.80736		1,299.52		10,097.07	10,097.07
Issue Date: 10 May 24 Rate: 5.24% Yield to Maturity: 4.958% Maturity Date: 15 Apr 31							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15- SEDOL : BHWCD92							
1,008,000.000		97.68701		1,818.88		11,401.96	11,401.96
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 5.285% Maturity Date: 15 Nov 30							
FRKLN PK PL CLO I FLTG RT 6.05755% DUE04-14-2035 CUSIP : 35455DAA5							
500,000.000		100.13863		6,560.56		693.15	693.15
Issue Date: 11 Mar 22 Rate: 6.0559% Yield to Maturity: 5.934% Maturity Date: 14 Apr 35							
GM FINL CNSMR 5.34% DUE 12-18-2028 CUSIP : 36267KAE7							
167,000.000		101.3343		371.58		2,245.51	2,245.51
Issue Date: 19 Jul 23 Rate: 5.34% Yield to Maturity: 4.587% Maturity Date: 18 Dec 28							
GM FINL CONSUMER AUTOMOBILE RECEIVABLESAUTO NT CL A-4 3.71% CUSIP : 36265WAE3							
241,000.000		98.99303		372.55		-2,409.45	-2,409.45
Issue Date: 13 Jul 22 Rate: 3.71% Yield to Maturity: 4.632% Maturity Date: 16 Dec 27							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
GM FINL CONSUMER AUTOMOBILE RECEIVABLESSR - 23-1 CL A4 4.59 CUSIP : 38013JAE3							
175,000.000		100.10657		334.69		-208.77	-208.77
Issue Date: 18 Jan 23 Rate: 4.59% Yield to Maturity: 4.513% Maturity Date: 17 Jul 28							
GM FINL REVOLVING 1.17% DUE 06-12-2034 CUSIP : 36263HAA6							
430,000.000		94.36388		279.50		28,736.79	28,736.79
Issue Date: 22 Sep 21 Rate: 1.17% Yield to Maturity: 3.973% Maturity Date: 12 Jun 34							
GM FINL REVOLVING 5.12% DUE 04-11-2035 CUSIP : 38012RAA4							
604,000.000		101.15379		1,718.04		7,171.02	7,171.02
Issue Date: 31 May 23 Rate: 5.12% Yield to Maturity: 5.417% Maturity Date: 11 Apr 35							
GMF FLOORPLAN 5.34% DUE 06-15-2030 CUSIP : 361886CW2							
228,000.000		101.82733		541.12		4,265.10	4,265.10
Issue Date: 28 Jun 23 Rate: 5.34% Yield to Maturity: 4.946% Maturity Date: 15 Jun 30							
GOLUB CAP PARTNERS ABS FDG 2020-1 L SRSECD NT CL A-2 144A CUSIP : 38177UAA8							
183,332.940		97.35944		1,159.93		-4,841.02	-4,841.02
Issue Date: 19 Nov 20 Rate: 3.208% Yield to Maturity: 8.079% Maturity Date: 22 Jan 29							
GOLUB CAP PARTNERS ABS FDG 2021-2 SRSECD NT CL A 144A 2. CUSIP : 38178XAA1							
761,609.470		97.05945		4,421.47		-22,395.51	-22,395.51
Issue Date: 05 Nov 21 Rate: 2.9436% Yield to Maturity: 5.279% Maturity Date: 19 Oct 29							
GOLUB CAP PARTNERS FLTG RT 6.07947% DUE04-20-2037 CUSIP : 38178UAA7							
504,000.000		100.49835		6,478.82		2,511.68	2,511.68
Issue Date: 17 Apr 24 Rate: 6.4274% Yield to Maturity: 7.09% Maturity Date: 20 Apr 37							

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
GREATAMERICA 5.06% DUE 03-15-2030 CUSIP : 39154TCD8							
199,000.000		100.59716		447.53		200,188.35	198,869.31
Issue Date: 24 May 23	Rate: 5.06%	Yield to Maturity: 4.787%	Maturity Date: 15 Mar 30			1,319.04	0.00
1,319.04							1,319.04
GREATAMERICA 5.35% DUE 07-16-2029 CUSIP : 39154TBX5							
176,000.000		101.0053		418.49		177,769.33	175,952.64
Issue Date: 12 Oct 22	Rate: 5.35%	Yield to Maturity: 4.682%	Maturity Date: 16 Jul 29			1,816.69	0.00
1,816.69							1,816.69
GS MTG SECS CORP FLTG RT 5.0842% DUE06-25-2035 CUSIP : 36242D3X9							
59,417.480		99.41311		50.49		59,068.76	59,008.98
Issue Date: 27 May 05	Rate: 5.09822%	Yield to Maturity: 22.297%	Maturity Date: 25 Jun 35			59.78	0.00
59.78							59.78
HERTZ VEH FING III 2.33% DUE 06-26-2028 CUSIP : 42806MAN9							
427,000.000		93.90674		165.82		400,981.78	376,498.60
Issue Date: 19 Jan 22	Rate: 2.33%	Yield to Maturity: 5.169%	Maturity Date: 26 Jun 28			24,483.18	0.00
24,483.18							24,483.18
HERTZ VEH FING III 3.89% DUE 09-25-2028 CUSIP : 42806MBJ7							
803,000.000		96.78974		520.61		777,221.61	763,370.44
Issue Date: 30 Mar 22	Rate: 3.89%	Yield to Maturity: 5.244%	Maturity Date: 25 Sep 28			13,851.17	0.00
13,851.17							13,851.17
HERTZ VEH FING III LLC 2021-2 RENT CARAST BKD NT 1.68% 12- CUSIP : 42806MAE9							
421,000.000		93.84391		117.88		395,082.86	372,252.97
Issue Date: 30 Jun 21	Rate: 1.68%	Yield to Maturity: 5.315%	Maturity Date: 27 Dec 27			22,829.89	0.00
22,829.89							22,829.89
HYUNDAI AUTO 5.31% DUE 08-15-2029 CUSIP : 44933XAE7							
131,000.000		101.43304		309.16		132,877.28	130,975.59
Issue Date: 19 Jul 23	Rate: 5.31%	Yield to Maturity: 4.57%	Maturity Date: 15 Aug 29			1,901.69	0.00
1,901.69							1,901.69

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Asset backed securities								
United States - USD								
J P MORGAN MTG ACQ CORP DTD 05-15-20072007-CH3 CL A-5 DUE CUSIP : 46630XAF5								
322,999.870		98.35126		253.73	317,674.44	317,347.37	327.07	327.07
Issue Date: 15 May 07 Rate: 4.71322% Yield to Maturity: 9.391% Maturity Date: 25 Mar 37								
JOHN DEERE OWNER 5.39% DUE 08-15-2030 CUSIP : 47787CAD5								
195,000.000		101.54289		467.13	198,008.64	194,956.26	3,052.38	3,052.38
Issue Date: 19 Sep 23 Rate: 5.39% Yield to Maturity: 4.77% Maturity Date: 15 Aug 30								
JOHN DEERE OWNER TR 2023 ASSET BACKED NTCLA-4 5.01% 12-17-2 CUSIP : 47800CAD8								
176,000.000		100.54194		391.89	176,953.81	175,956.83	996.98	996.98
Issue Date: 02 Mar 23 Rate: 5.01% Yield to Maturity: 4.74% Maturity Date: 17 Dec 29								
JOHN DEERE OWNER TR 2023-B ASSET BACKEDNT CLA-4 5.11% 05-1 CUSIP : 477920AD4								
141,000.000		100.78413		320.23	142,105.62	140,966.29	1,139.33	1,139.33
Issue Date: 28 Jun 23 Rate: 5.11% Yield to Maturity: 4.769% Maturity Date: 15 May 30								
LAUREL RD PRIME STUD LN TR 2020-A 1.92%11-25-2050 CUSIP : 51889CAC6								
272,989.760		70.61593		87.36	192,774.26	272,930.63	-80,156.37	-80,156.37
Issue Date: 29 Sep 20 Rate: 1.92% Yield to Maturity: 5.105% Maturity Date: 25 Nov 50								
LUMINACE ABS-2024 ISSUER LLC 5.87%10-30-2031 CUSIP : 55026NAA1								
194,456.000		97.77608		1,934.14	190,131.45	194,402.00	-4,270.55	-4,270.55
Issue Date: 23 Oct 24 Rate: 5.87% Yield to Maturity: 6.201% Maturity Date: 30 Oct 31								
M&T EQUIP 5.75% DUE 07-15-2030 CUSIP : 551925AC4								
120,000.000		101.03686		306.67	121,244.23	119,964.28	1,279.95	1,279.95
Issue Date: 16 Aug 23 Rate: 5.75% Yield to Maturity: 5.196% Maturity Date: 15 Jul 30								

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
MAGNETITE CLO LTD SR 24-40A CL A1 0%07-15-2037 CUSIP : 55955RAA7							
500,000.000		100.36017		18,273.48		501,800.85	
Issue Date: 21 Jun 24	Rate: 5.75198%	Yield to Maturity: 5.958%	Maturity Date: 15 Jul 37		500,000.00	1,800.85	0.00
MERCEDESSENZ AUTO 4.79% DUE 07-15-2031 CUSIP : 587918AE3							
107,000.000		100.25683		227.79		107,274.81	
Issue Date: 24 Jan 24	Rate: 4.79%	Yield to Maturity: 4.697%	Maturity Date: 15 Jul 31		106,964.80	310.01	0.00
MERCEDES-BENZ AUTO RECEIVABLES TR 2023-1SR 23-1 C A4 4.31% D SEDOL : BPRCW18							
111,000.000		99.4692		212.63		110,410.81	
Issue Date: 25 Jan 23	Rate: 4.31%	Yield to Maturity: 4.612%	Maturity Date: 16 Apr 29		110,976.72	-565.91	0.00
METRONET 6.56% DUE 04-20-2053 CUSIP : 59170DAA9							
500,000.000		102.49025		1,002.22		512,451.25	
Issue Date: 10 Apr 23	Rate: 6.56%	Yield to Maturity: 7.395%	Maturity Date: 20 Apr 53		499,962.55	12,488.70	0.00
MMAF EQUIP FIN LLC 2020-AASSET BACKEDNT CL A-5 144A 1.56% CUSIP : 60700MAE8							
100,000.000		92.29147		95.33		92,291.47	
Issue Date: 17 Jun 20	Rate: 1.56%	Yield to Maturity: 3.587%	Maturity Date: 09 Oct 42		87,484.38	4,807.09	0.00
MMAF EQUIP FIN LLC 5.1% DUE 07-13-2049 CUSIP : 55318CAD6							
300,000.000		100.76598		765.00		302,297.94	
Issue Date: 24 Jan 24	Rate: 5.10%	Yield to Maturity: 4.933%	Maturity Date: 13 Jul 49		301,370.25	927.69	0.00
MMAF EQUIP FIN LLC 5.5% DUE 12-13-2038 CUSIP : 55317WAD3							
306,000.000		101.84978		841.50		311,660.33	
Issue Date: 21 Jul 23	Rate: 5.50%	Yield to Maturity: 4.951%	Maturity Date: 13 Dec 38		306,079.99	5,580.34	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
MORGAN STANLEY CAP I INC 2006-HE1 CLA-401-25-2036 REG SEDOL : B84T5D6							
474,123.310		96.10864		397.73		-12,893.71	-12,893.71
Issue Date: 28 Feb 06 Rate: 5.03322% Yield to Maturity: 11.721% Maturity Date: 25 Jan 36							
NISSAN AUTO 4.45% DUE 11-15-2029 SEDOL : BPXX011							
129,000.000		99.79787		255.13		-258.61	-258.61
Issue Date: 28 Sep 22 Rate: 4.45% Yield to Maturity: 4.579% Maturity Date: 15 Nov 29							
NISSAN AUTO RECEIVABLES 2023-A NT CL A-44.85% 06-17-2030 CUSIP : 65480WAE1							
181,000.000		100.35039		390.16		638.08	638.08
Issue Date: 26 Apr 23 Rate: 4.85% Yield to Maturity: 4.578% Maturity Date: 17 Jun 30							
OCP CLO 2020-18 LTD / OCP CLO SR SECD NTCL A-1R2 FLTG 5.6394 CUSIP : 671078AW3							
500,000.000		100.62769		12,290.29		3,138.45	3,138.45
Issue Date: 20 Aug 24 Rate: 6.60374% Yield to Maturity: 6.215% Maturity Date: 20 Jul 37							
OCTAGON INVT PARTNERS 46 LTD / 5.67771%07-15-2036 CUSIP : 67577VAL7							
775,000.000		100.22024		10,205.15		-1,005.64	-1,005.64
Issue Date: 10 Aug 21 Rate: 6.07751% Yield to Maturity: 5.939% Maturity Date: 15 Jul 36							
PVTPL AASET 2021-2 TR SECD NT CL B SER2021-2 144A 3.538% D CUSIP : 00258BAB0							
353,389.290		89.64973		555.69		-36,561.96	-36,561.96
Issue Date: 08 Dec 21 Rate: 3.538% Yield to Maturity: 6.572% Maturity Date: 15 Jan 47							
PVTPL AASET 2024-1 US LTD / AASET 2024-1 INTL LTD CL A-1 6.2 CUSIP : 00255JAA8							
484,970.670		100.7993		1,265.17		3,892.46	3,892.46
Issue Date: 17 Jun 24 Rate: 6.261% Yield to Maturity: 6.509% Maturity Date: 16 May 49							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL ABPCI DIRECT LENDING FD ABS II LLC SR SECD NT CL A-1 FL CUSIP : 00090NAA8							
211,887.870		99.8766		2,569.84		211,626.40	211,887.87
Issue Date: 01 Mar 22	Rate: 6.71721%	Yield to Maturity: 6.834%	Maturity Date: 01 Mar 32			-261.47	0.00
PVTPL ALIGNED DATA CTRS ISSUER LLC 21-1A CL A2 1.937% DUE 08 SEDOL : BNSLTX1							
670,000.000		95.0588		576.80		636,893.96	598,943.36
Issue Date: 25 Aug 21	Rate: 1.937%	Yield to Maturity: 6.803%	Maturity Date: 15 Aug 46			37,950.60	0.00
PVTPL AMMC CLO 28 LTD SR 24-28A XL AIA FLTG RT 144A 07-20-20 CUSIP : 03166HAA4							
750,000.000		100.50836		9,251.10		753,812.70	750,000.00
Issue Date: 18 Jun 24	Rate: 6.1674%	Yield to Maturity: 6.029%	Maturity Date: 20 Jul 37			3,812.70	0.00
PVTPL APOLLO AVIATION SECURITIZATION SER 24-2A CL A 5.93% 09 CUSIP : 00038QAA6							
982,763.030		99.4186		2,428.24		977,049.25	982,754.87
Issue Date: 22 Oct 24	Rate: 5.93%	Yield to Maturity: 6.144%	Maturity Date: 16 Sep 49			-5,705.62	0.00
PVTPL ARES CLO LTD SER 18-50A CL AR FLTG 01-15-2032 CUSIP : 04018LAJ4							
1,261,278.020		100.00894		16,307.83		1,261,390.78	1,231,637.99
Issue Date: 15 Jun 21	Rate: 5.96751%	Yield to Maturity: 5.887%	Maturity Date: 15 Jan 32			29,752.79	0.00
PVTPL ATLAS STATIC SR LN FD I LTD/ATLASSTAT SER 22-1A CL AR CUSIP : 04942PAJ6							
712,962.270		100.2516		9,895.52		714,756.08	712,962.27
Issue Date: 01 Dec 23	Rate: 6.4059%	Yield to Maturity: 6.184%	Maturity Date: 15 Jul 30			1,793.81	0.00
PVTPL AVANT LNS FDG TR 2024-REV1 SR24-REV1 CL A 5.92% D CUSIP : 05352UAA4							
500,000.000		100.97228		1,315.56		504,861.40	499,968.70
Issue Date: 30 Jul 24	Rate: 5.92%	Yield to Maturity: 5.383%	Maturity Date: 15 Oct 33			4,892.70	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 2023-8 CL A 6. CUSIP : 05377RHM9							
421,000.000		103.66954		774.41		436,448.76	420,834.80
Issue Date: 18 Sep 23	Rate: 6.02%	Yield to Maturity: 4.985%	Maturity Date: 20 Feb 30			15,613.96	0.00
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SER 21-2A CL A 1.66% CUSIP : 05377RER1							
100,000.000		94.23283		50.72		94,232.83	88,101.56
Issue Date: 17 Nov 21	Rate: 1.66%	Yield to Maturity: 4.792%	Maturity Date: 20 Feb 28			6,131.27	0.00
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP 5.36% 06-20-2030 CUSIP : 05377RHY3							
180,000.000		101.37428		294.80		182,473.70	179,969.04
Issue Date: 12 Jan 24	Rate: 5.36%	Yield to Maturity: 4.997%	Maturity Date: 20 Jun 30			2,504.66	0.00
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 23-4A CL A 5.34% CUSIP : 05377RGY4							
431,000.000		101.55749		723.00		437,712.78	430,816.48
Issue Date: 06 Apr 23	Rate: 5.49%	Yield to Maturity: 4.967%	Maturity Date: 20 Jun 29			6,896.30	0.00
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 24-3A CL A 5.23% SEDOL : BTWPKG1							
686,000.000		101.5603		1,096.27		696,703.66	684,726.61
Issue Date: 12 Mar 24	Rate: 5.23%	Yield to Maturity: 4.859%	Maturity Date: 20 Dec 30			11,977.05	0.00
PVTPL BABSON CLO LTD SR 19-3A CL A1R FLTG RT 01-20-2036 CUSIP : 06761KAW1							
1,000,000.000		100.04356		1,372.61		1,000,435.60	1,000,000.00
Issue Date: 23 Dec 24	Rate: 5.49043%	Yield to Maturity: 6.05%	Maturity Date: 20 Jan 36			435.60	0.00
PVTPL BAIN CAP CR CLO 2021-6 LTD SR 21-6A CL A1R FLTG RT 10- CUSIP : 05684PAL0							
950,000.000		99.99914		2,750.34		949,991.83	950,000.00
Issue Date: 13 Dec 24	Rate: 5.35947%	Yield to Maturity: 5.66%	Maturity Date: 21 Oct 34			-8.17	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

PVTPL BAIN CAPITAL CREDIT CLO LIMITED SR 20-2A CL ARR FLTG R CUSIP : 05683EAW2

800,000.000

100.14754

9,371.84

801,180.32

800,000.00

1,180.32

0.00

1,180.32

Issue Date: 05 Sep 24 Rate: 5.53317% Yield to Maturity: 5.732% Maturity Date: 19 Jul 34

PVTPL BATTALION CLO LTD SR 22-23A CL A1R FLTG RT 10-15-2037 CUSIP : 07135LAL0

500,000.000

100.38045

6,582.23

501,902.25

500,000.00

1,902.25

0.00

1,902.25

Issue Date: 06 Sep 24 Rate: 6.0759% Yield to Maturity: 5.931% Maturity Date: 15 Oct 37

PVTPL BENEFIT STREET PARTNERS CLO LTD SR 24-37A CL A FLTG RT CUSIP : 08182TAA7

500,000.000

99.98662

1,503.73

499,933.10

500,000.00

-66.90

0.00

-66.90

Issue Date: 13 Dec 24 Rate: 5.69833% Yield to Maturity: 6.45% Maturity Date: 25 Jan 38

PVTPL BLUEMOUNTAIN CLO XXII LTD 18-1A CL A-1 FLTG RT 07-15-2 CUSIP : 09629PAA4

781,254.360

100.1249

10,152.09

782,230.15

764,066.76

18,163.39

0.00

18,163.39

Issue Date: 29 Jun 18 Rate: 5.99751% Yield to Maturity: 5.866% Maturity Date: 15 Jul 31

PVTPL BOJANGLES ISSUER LLC SR 24-1A CL A2 6.584% 11-20-2054 CUSIP : 09748RAC2

300,000.000

98.65135

4,005.27

295,954.05

300,000.00

-4,045.95

0.00

-4,045.95

Issue Date: 18 Oct 24 Rate: 6.584% Yield to Maturity: 7.983% Maturity Date: 20 Nov 54

PVTPL BRIDGE STR CLO IV LTD SER 24-1A CL A FLTG 04-20-2037 CUSIP : 107934AA9

500,000.000

100.82834

6,217.40

504,141.70

501,150.00

2,991.70

0.00

2,991.70

Issue Date: 26 Apr 24 Rate: 6.2174% Yield to Maturity: 6.023% Maturity Date: 20 Apr 37

PVTPL CAPITAL FOUR US CLO II LTD SR22-1A CL AR FLTG RT CUSIP : 14016CAN6

800,000.000

100.98033

10,427.84

807,842.64

800,000.00

7,842.64

0.00

7,842.64

Issue Date: 29 Dec 23 Rate: 6.5174% Yield to Maturity: 6.284% Maturity Date: 20 Jan 37

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL CARLYLE US CLO SR 17-2A CL AR2 FLTG RT 07-20-2037 CUSIP : 14315JBA6							
500,000.000		100.4273		6,821.74		502,136.50	
Issue Date: 14 Jun 24	Rate: 6.82174%	Yield to Maturity: 5.987%	Maturity Date: 20 Jul 37		500,000.00	2,136.50	0.00
							2,136.50
PVTPL CARLYLE US SER 17-4A CL A-1 FLTG RATE 01-15-2030 SEDOL : BFMDCF0							
181,310.570		100.00143		2,395.34		181,313.16	
Issue Date: 30 Nov 17	Rate: 6.09751%	Yield to Maturity: 6.013%	Maturity Date: 15 Jan 30		180,947.95	365.21	0.00
							365.21
PVTPL CARVAL CLO LTD SR 24-2A CL A FLTG07-20-2037 CUSIP : 146918AA5							
500,000.000		100.38887		15,088.92		501,944.35	
Issue Date: 24 Jul 24	Rate: 6.74784%	Yield to Maturity: 5.961%	Maturity Date: 20 Jul 37		500,000.00	1,944.35	0.00
							1,944.35
PVTPL CBAM SER 17-2A CL BR FLTG07-17-2034 CUSIP : 12481KAU2							
500,000.000		100.47029		7,134.56		502,351.45	
Issue Date: 24 Jun 21	Rate: 6.75906%	Yield to Maturity: 6.561%	Maturity Date: 17 Jul 34		492,500.00	9,851.45	0.00
							9,851.45
PVTPL CERBERUS LN FDG XL LLC SER 23-1A CL A FLTG RT DUE 03-2 CUSIP : 15675AAA7							
250,000.000		100.1655		3,821.95		250,413.75	
Issue Date: 22 Mar 23	Rate: 7.0559%	Yield to Maturity: 6.921%	Maturity Date: 22 Mar 35		250,000.00	413.75	0.00
							413.75
PVTPL CIFC FDG 2017-IV LTD SER 17-4A CLA1R FLTG 10-24-2030 CUSIP : 12551JAL0							
192,594.800		100.13126		2,158.13		192,847.60	
Issue Date: 17 Jun 21	Rate: 5.84637%	Yield to Maturity: 5.70%	Maturity Date: 24 Oct 30		192,594.80	252.80	0.00
							252.80
PVTPL CLOUD CAPITAL SER 24-1A CL A2 5.781%11-22-2049 SEDOL : BV99FT8							
570,000.000		99.65253		3,112.11		568,019.42	
Issue Date: 27 Nov 24	Rate: 5.781%	Yield to Maturity: 6.93%	Maturity Date: 22 Nov 49		570,000.00	-1,980.58	0.00
							-1,980.58

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL CMO LOANCORE ISSUER LTD SR 22-CRE7 CL A FLTG RT 01-17- CUSIP : 53946PAA8							
131,112.940	99.8514	335.88	130,918.11	131,133.43	-215.32	0.00	-215.32
Issue Date: 23 Feb 22 Rate: 6.14824% Yield to Maturity: 6.523% Maturity Date: 17 Jan 37							
PVTPL COINSTAR FDG LLC SR SECD NT CL A-25.216% DUE 04-25-20 SEDOL : BYWQP97							
136,900.000	88.55303	1,309.13	121,229.10	136,635.32	-15,406.22	0.00	-15,406.22
Issue Date: 12 May 17 Rate: 5.216% Yield to Maturity: 11.324% Maturity Date: 25 Apr 47							
PVTPL COMPASS DATACENTERS ISSUER II SR 24-2A CL B1 5.999% 08 SEDOL : BRQN261							
500,000.000	99.0547	499.92	495,273.50	500,000.00	-4,726.50	0.00	-4,726.50
Issue Date: 29 Aug 24 Rate: 5.999% Yield to Maturity: 6.072% Maturity Date: 25 Aug 49							
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1 SR SE SEDOL : BKZ7QK7							
480,000.000	92.62328	3,227.84	444,591.74	480,000.00	-35,408.26	0.00	-35,408.26
Issue Date: 19 Nov 19 Rate: 3.668% Yield to Maturity: 6.141% Maturity Date: 25 Oct 49							
PVTPL DRYDEN SENIOR LOAN FUND SR 14-60ACL A FLTG 07-15-2031 CUSIP : 26251NAB6							
1,175,377.990	100.0136	15,197.17	1,175,537.84	1,152,458.12	23,079.72	0.00	23,079.72
Issue Date: 23 Aug 18 Rate: 5.96751% Yield to Maturity: 5.884% Maturity Date: 15 Jul 31							
PVTPL ELM 2020-3 TR SER 20-3A CL A22.954% DUE 08-20-202 CUSIP : 289338AB1							
30,688.350	98.07943	27.70	30,098.96	30,687.62	-588.66	0.00	-588.66
Issue Date: 03 Sep 20 Rate: 2.954% Yield to Maturity: 7.152% Maturity Date: 20 Aug 29							
PVTPL EMPOWER CLO LTD SER 24-1A CLS A1 VARRT 04-25-2037 CUSIP : 29244RAA3							
1,000,000.000	100.88217	11,759.98	1,008,821.70	1,000,000.00	8,821.70	0.00	8,821.70
Issue Date: 20 Mar 24 Rate: 6.22587% Yield to Maturity: 6.003% Maturity Date: 25 Apr 37							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

PVTPL EMPower CLO LTD SR 22-1A CL A1RFLTG 10-20-2037 CUSIP : 29246AAL4

500,000.000

100.49989

6,007.40

502,499.45

500,000.00

2,499.45

0.00

2,499.45

Issue Date: 21 Oct 24 Rate: 6.0074% Yield to Maturity: 5.877% Maturity Date: 20 Oct 37

PVTPL ENTERPRISE FLEET FINANCING LLC SER 23-1 CL A3 5.42% DU SEDOL : BSY1R47

323,000.000

101.26016

534.92

327,070.32

322,911.98

4,158.34

0.00

4,158.34

Issue Date: 02 Mar 23 Rate: 5.42% Yield to Maturity: 4.623% Maturity Date: 22 Oct 29

PVTPL ENTERPRISE FLEET FINANCING LLC SR23-3 CL A3 6.41% 06- CUSIP : 29374LAC4

434,000.000

103.82375

850.04

450,595.08

433,960.72

16,634.36

0.00

16,634.36

Issue Date: 25 Oct 23 Rate: 6.41% Yield to Maturity: 4.732% Maturity Date: 20 Jun 30

PVTPL ENTERPRISE FLEET FING 2023-2 LLC 5.5% 04-22-2030 CUSIP : 29375NAC9

454,000.000

101.41638

762.97

460,430.37

453,899.17

6,531.20

0.00

6,531.20

Issue Date: 31 May 23 Rate: 5.50% Yield to Maturity: 4.774% Maturity Date: 22 Apr 30

PVTPL ENTERPRISE FLEET FING SR 24-4 CL A4 4.7%06-20-2031 CUSIP : 29374MAD0

141,000.000

99.32978

202.49

140,054.99

140,954.65

-899.66

0.00

-899.66

Issue Date: 16 Oct 24 Rate: 4.70% Yield to Maturity: 4.903% Maturity Date: 20 Jun 31

PVTPL FORD CREDIT FLOORPLAN MASTER OWNER TRUST SER 24-4 CL A CUSIP : 34528QJQ8

330,000.000

98.20427

645.33

324,074.09

329,892.19

-5,818.10

0.00

-5,818.10

Issue Date: 08 Oct 24 Rate: 4.40% Yield to Maturity: 4.872% Maturity Date: 15 Sep 31

PVTPL FORTRESS CR OPPORTUNITIES CLO LPSR 17-9A CL A1TR VAR CUSIP : 34961JAY0

962,000.000

100.20095

13,480.45

963,933.14

962,000.00

1,933.14

0.00

1,933.14

Issue Date: 12 Oct 21 Rate: 6.46751% Yield to Maturity: 6.306% Maturity Date: 15 Oct 33

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

PVTPL GM FINANCIAL REVOLVING RECEIVABLES 23-2 CL A 5.77% CUSIP : 36268DAA0

160,000.000

103.61379

512.89

165,782.06

159,971.87

5,810.19

0.00

5,810.19

Issue Date: 15 Nov 23 Rate: 5.77% Yield to Maturity: 5.328% Maturity Date: 11 Aug 36

PVTPL GM FINL REVOLVING RECEIVABLES TR SR 24-1 CL A 4.9% 12- CUSIP : 36269KAA3

774,000.000

100.8384

2,141.40

780,489.22

771,389.04

9,100.18

0.00

9,100.18

Issue Date: 13 Mar 24 Rate: 4.98% Yield to Maturity: 5.123% Maturity Date: 11 Dec 36

PVTPL GMF FLOORPLAN OWNER REVOLVING TRSR 24-2A CL A 5.06% CUSIP : 361886DF8

572,000.000

100.85573

1,286.36

576,894.78

576,501.66

393.12

0.00

393.12

Issue Date: 27 Mar 24 Rate: 5.06% Yield to Maturity: 4.89% Maturity Date: 15 Mar 31

PVTPL GOLDENTREE LOAN MANAGEMENT SR21-11A CL AR FLTG RT CUSIP : 38138KAL4

925,000.000

99.99867

4,166.21

924,987.70

925,000.00

-12.30

0.00

-12.30

Issue Date: 03 Dec 24 Rate: 5.59118% Yield to Maturity: 5.645% Maturity Date: 20 Oct 34

PVTPL GOLUB CAP PARTNERS ABS FDG 2021-1A CL A-2 2.773% DUE CUSIP : 38178HAA6

339,929.980

98.6347

1,859.07

335,288.92

339,929.98

-4,641.06

0.00

-4,641.06

Issue Date: 06 Apr 21 Rate: 2.773% Yield to Maturity: 5.843% Maturity Date: 20 Apr 29

PVTPL GOLUB CAPITAL SR 2023-65A CL A1 VAR RT 05-09-2036 CUSIP : 38179PAA7

520,000.000

100.7429

5,071.18

523,863.08

520,000.00

3,863.08

0.00

3,863.08

Issue Date: 20 Jun 23 Rate: 7.02163% Yield to Maturity: 6.87% Maturity Date: 09 May 36

PVTPL GOODLEAP HOME IMPT SOLUTIONS TR SER 24-1 CL A 5.35% 10 CUSIP : 381935AA3

231,965.660

99.9287

379.20

231,800.27

231,959.77

-159.50

0.00

-159.50

Issue Date: 29 Oct 24 Rate: 5.35% Yield to Maturity: 5.359% Maturity Date: 20 Oct 46

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL HALSEYPOINT CLO 5 LTD/HALSEY PTCLO 5 SR SECD NT CL CUSIP : 406371AA2							
500,000.000		100.03813		5,303.18		500,190.65	190.65
Issue Date: 23 Dec 21 Rate: 6.06078% Yield to Maturity: 6.013% Maturity Date: 30 Jan 35							
PVTPL HALSEYPOINT CLO II LTD SER 20-2A CL AR FLTG RT 07-20-2 CUSIP : 40638TAL6							
500,000.000		100.8665		16,382.48		504,332.50	4,332.50
Issue Date: 12 Jul 24 Rate: 6.81814% Yield to Maturity: 5.935% Maturity Date: 20 Jul 37							
PVTPL HARDEES FUNDING SER 18-1A CL A23 5.71% 06-20-2048 CUSIP : 411707AF9							
937,500.000		97.9857		1,635.68		918,615.94	-155,883.60
Issue Date: 20 Jun 18 Rate: 5.71% Yield to Maturity: 7.522% Maturity Date: 20 Jun 48							
PVTPL HERO FDG 2016-4 NT CL A2 144A4.29% DUE 09-20-2047 CUSIP : 40417QAC9							
517,526.710		92.15956		6,228.87		476,950.34	-53,375.63
Issue Date: 15 Dec 16 Rate: 4.29% Yield to Maturity: 50.00% Maturity Date: 20 Sep 47							
PVTPL HORIZON AIRCRAFT FIN SR 24-1 CL A144A 5.375% 09-15-20 CUSIP : 43990EAA9							
493,750.000		97.1032		1,179.51		479,447.05	-14,292.72
Issue Date: 17 Sep 24 Rate: 5.375% Yield to Maturity: 5.593% Maturity Date: 15 Sep 49							
PVTPL KUBOTA CR OWNER TR 2023-1 NT CLA4 5.07% 02-15-2029 CUSIP : 50117KAD2							
107,000.000		100.72754		241.11		107,778.47	782.26
Issue Date: 31 Mar 23 Rate: 5.07% Yield to Maturity: 4.694% Maturity Date: 15 Feb 29							
PVTPL KUBOTA CR OWNER TR 2023-2 SR 23-2A CLA4 5.23% 06-15- CUSIP : 500945AD2							
159,000.000		100.69516		369.59		160,105.30	1,462.18
Issue Date: 26 Jul 23 Rate: 5.23% Yield to Maturity: 4.941% Maturity Date: 15 Jun 28							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Asset backed securities									
United States - USD									
PVTPL LABRADOR AVIATION FIN LTD SER 16-1A CLA1 4.3% DUE 01 SEDOL : BG210W4									
2,380,469.850		96.80108		14,438.94	2,304,320.52	2,334,282.63	-29,962.11	0.00	-29,962.11
Issue Date: 15 Dec 16 Rate: 4.30% Call Date: 15 Jul 25 Call Price: 100.00 Yield to Maturity: 7.443% Maturity Date: 15 Jan 42									
PVTPL LCM 31 LTD SR SECD NT CL A-R FLTGO7-20-2034 CUSIP : 50201QAL8									
700,000.000		100.27817		8,256.36	701,947.19	700,000.00	1,947.19	0.00	1,947.19
Issue Date: 22 Jul 24 Rate: 5.8974% Yield to Maturity: -0.029% Maturity Date: 20 Jul 34									
PVTPL LCM XV LTD PARTNERSHIP/LCM XV LLCVAR RT DUE 07-20-203 CUSIP : 50184NAR3									
123,936.730		99.90188		1,457.25	123,815.12	123,936.73	-121.61	0.00	-121.61
Issue Date: 06 Apr 21 Rate: 5.87901% Yield to Maturity: 5.906% Maturity Date: 20 Jul 30									
PVTPL MARBLE POINT CLO LTD SR 20-1A CL AR FLTG RT 07-20-2037 CUSIP : 56606CAL7									
500,000.000		100.33013		6,057.40	501,650.65	500,000.00	1,650.65	0.00	1,650.65
Issue Date: 22 Jul 24 Rate: 6.0574% Yield to Maturity: 5.955% Maturity Date: 20 Jul 37									
PVTPL MARBLE POINT CLO XXV LTD SR 22-2ACL BR FLTG RT 10-20- CUSIP : 565923AU3									
500,000.000		101.49185		7,467.40	507,459.25	507,900.00	-440.75	0.00	-440.75
Issue Date: 22 Nov 23 Rate: 7.4674% Yield to Maturity: 7.181% Maturity Date: 20 Oct 36									
PVTPL MARINER FIN ISSUANCE TR SR 24-BA CL A 4.91% 11-20-2038 CUSIP : 56847GAA1									
425,000.000		98.3954		637.62	418,180.45	424,851.25	-6,670.80	0.00	-6,670.80
Issue Date: 17 Oct 24 Rate: 4.91% Yield to Maturity: 5.259% Maturity Date: 20 Nov 38									
PVTPL MARLETTE FUNDING TRUST SER 24-1A CL B 6.07% 07-17-2034 CUSIP : 57108VAB8									
650,000.000		101.07493		1,753.56	656,987.05	649,946.18	7,040.87	0.00	7,040.87
Issue Date: 30 May 24 Rate: 6.07% Yield to Maturity: 6.248% Maturity Date: 17 Jul 34									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Asset backed securities								
United States - USD								
PVTPL MIDOCEAN CR CLO IX/MIDOCEAN CR CLO IX SER 2018-9A CLS CUSIP : 59802MAA5								
192,152.930		100.04773		2,316.98	192,244.64	191,941.56	303.08	0.00
Issue Date: 07 Aug 18		Rate: 6.02901%	Yield to Maturity: 5.941%	Maturity Date: 20 Jul 31				
PVTPL MP CLO VIII LTD SER 15-2A CL ARR FLTG 04-28-2034 CUSIP : 62481WAL1								
500,000.000		100.19087		5,487.82	500,954.35	487,500.00	13,454.35	0.00
Issue Date: 10 Jun 21		Rate: 6.07882%	Yield to Maturity: 5.972%	Maturity Date: 28 Apr 34				
PVTPL NELNET STUDENT LN TR 2006-1 NT CLA-6 RMKT FLTG RT DUE SEDOL : BD81GY1								
353,645.760		99.04425		1,901.84	350,265.79	344,583.58	5,682.21	0.00
Issue Date: 25 Nov 13		Rate: 5.23245%	Yield to Maturity: 5.796%	Maturity Date: 23 Aug 36				
PVTPL NORTHWOODS CAPITAL LTD SR 18-14BACL AR FLTG RT 11-13- CUSIP : 66860CAL7								
880,718.480		100.14615		6,912.23	882,005.65	880,718.48	1,287.17	0.00
Issue Date: 13 May 24		Rate: 5.76617%	Yield to Maturity: 5.763%	Maturity Date: 13 Nov 31				
PVTPL PAGAYA AI DEBT SELECTION TR SR 23-5 CLA 7.179% 04-15- CUSIP : 69546PAA8								
0.010		100.00		0.00	0.01	0.01	0.00	0.00
Issue Date: 19 Jul 23		Rate: 7.179%	Yield to Maturity: 5.359%	Maturity Date: 15 Apr 31				
PVTPL PALMER SQUARE CLO 2022-1LTD CLA FLTG 04-20- CUSIP : 69689QAA3								
775,000.000		100.15756		9,202.97	776,221.09	775,000.00	1,221.09	0.00
Issue Date: 04 Mar 22		Rate: 5.9374%	Yield to Maturity: 5.847%	Maturity Date: 20 Apr 35				
PVTPL PALMER SQUARE LN FDG 2021-3 LTD/SR SECD NT CL A-1 FLTG CUSIP : 69702BAA9								
85,888.840		100.08107		975.53	85,958.47	85,888.84	69.63	0.00
Issue Date: 29 Jul 21		Rate: 5.67901%	Yield to Maturity: 5.52%	Maturity Date: 20 Jul 29				

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Asset backed securities								
United States - USD								
PVTPL PK ALIFT LN FDG 3 LP SER 24-1 CL A1 5.842% 09-15-2039 CUSIP : 69291VAB0								
328,905.710		100.50718		853.99	330,573.85	328,901.93	1,671.92	0.00
Issue Date: 11 Jul 24 Rate: 5.842% Yield to Maturity: 5.654% Maturity Date: 15 Sep 39								
PVTPL PORSCHE FINL AUTO SECURITIZATION TR SR 23-1A CLS A4 4. CUSIP : 73328QAD6								
207,000.000		100.13135		244.26	207,271.89	206,968.83	303.06	0.00
Issue Date: 24 May 23 Rate: 4.72% Yield to Maturity: 4.643% Maturity Date: 23 Jun 31								
PVTPL REGATTA XVI FUNDING LTD SR 19-2A CL A1R FLTG RT 01-15- CUSIP : 75888TAL9								
800,000.000		100.49029		10,150.23	803,922.32	800,000.00	3,922.32	0.00
Issue Date: 12 Sep 24 Rate: 5.8559% Yield to Maturity: 5.644% Maturity Date: 15 Jan 33								
PVTPL ROCKFORD TOWER CLO LTD SER 24-1A CL A1 FLTG RT 04-20-2 CUSIP : 77342BAA8								
500,000.000		100.93548		6,227.40	504,677.40	499,750.00	4,927.40	0.00
Issue Date: 18 Apr 24 Rate: 6.2274% Yield to Maturity: 6.004% Maturity Date: 20 Apr 37								
PVTPL ROCKFORD TOWER CLO LTD SR 20-1A CL A1R FLTG RT 01-20-2 CUSIP : 77341EAL9								
800,000.000		100.10355		9,819.84	800,828.40	800,000.00	828.40	0.00
Issue Date: 20 Feb 24 Rate: 6.1374% Yield to Maturity: 6.063% Maturity Date: 20 Jan 36								
PVTPL SAPPHIRE AVIATION FIN IILTD/SAPPHIRE NT CL A CUSIP : 80307AAA7								
290,353.300		94.003		416.56	272,940.81	290,348.89	-17,408.08	0.00
Issue Date: 20 Feb 20 Rate: 3.228% Yield to Maturity: 5.896% Maturity Date: 15 Mar 40								
PVTPL SERVPRO MASTER ISSUER LLC 2019-1SR SECD NT CL A-2 14 SEDOL : BK6WVK6								
475,000.000		97.16149		3,380.58	461,517.08	475,000.00	-13,482.92	0.00
Issue Date: 01 Oct 19 Rate: 3.882% Yield to Maturity: 6.742% Maturity Date: 25 Oct 49								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL SFS AUTO RECEIVABLES SECURITIZATIONS SR 23-1A CL A4 5.47 CUSIP : 78398AAE3							
108,000.000		101.54911		180.51		1,709.34	1,709.34
Issue Date: 30 Jun 23 Rate: 5.47% Yield to Maturity: 4.707% Maturity Date: 20 Dec 29							
PVTPL SIGNAL RAIL I LLC SER 21-1 CL A2.23% DUE 08-17-2051 CUSIP : 82667CAA3							
650,893.360		90.60321		564.47		-60,849.93	-60,849.93
Issue Date: 18 Aug 21 Rate: 2.23% Yield to Maturity: 5.237% Maturity Date: 17 Aug 51							
PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRAFT SR 21-1 CL A CUSIP : 83438LAA9							
558,384.000		91.33124		654.18		-3,712.44	-3,712.44
Issue Date: 15 Nov 21 Rate: 2.636% Yield to Maturity: 5.746% Maturity Date: 15 Oct 46							
PVTPL SOUND POINT CLO LTD SR 18-3A CL A1AR FRN 10-26-2031 CUSIP : 83613HAL1							
453,701.720		100.10148		4,847.28		460.42	460.42
Issue Date: 15 May 24 Rate: 5.91721% Yield to Maturity: 5.636% Maturity Date: 26 Oct 31							
PVTPL SOUND PT CLO II LTD/SOUND PT CLO II LL SER 13-1A CL A CUSIP : 83608GAN6							
237,261.370		100.08985		2,548.41		3,677.20	3,677.20
Issue Date: 26 Jan 18 Rate: 5.94882% Yield to Maturity: 5.844% Maturity Date: 26 Jan 31							
PVTPL SOUND PT CLO XXIX LTD/SOUND PT CLO XXI SR SECD NT CL A CUSIP : 83614VAC9							
500,000.000		100.17278		5,626.51		1,088.90	1,088.90
Issue Date: 13 May 21 Rate: 5.95748% Yield to Maturity: 5.844% Maturity Date: 25 Apr 34							
PVTPL STEELE CREEK CLO SER 17-1A CL A 144A 01-15-2030 CUSIP : 85816VAA4							
162,906.580		100.1269		2,176.91		2,243.07	2,243.07
Issue Date: 14 Dec 17 Rate: 6.16751% Yield to Maturity: 5.991% Maturity Date: 15 Oct 30							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

PVTPL SUBWAY FDG LLC SER 24-1A CL A23 6.505% 07-30-2054 CUSIP : 864300AE8

300,000.000

102.4079

3,306.71

307,223.70

300,000.00

7,223.70

0.00

7,223.70

Issue Date: 20 Jun 24 Rate: 6.505% Yield to Maturity: 6.16% Maturity Date: 30 Jul 54

PVTPL SUNNOVA HESTIA II ISSUER LLC SER 2024-GRID1 CL 1A 5.63 CUSIP : 86746FAA2

146,363.080

100.59724

251.79

147,237.22

146,357.88

879.34

0.00

879.34

Issue Date: 05 Jun 24 Rate: 5.63% Yield to Maturity: 6.117% Maturity Date: 20 Jul 51

PVTPL SYMPHONY CLO LTD SR 20-22A CL A1ARFLT RT 04-18-2033 CUSIP : 87167GCH1

500,000.000

99.95102

6,054.53

499,755.10

500,000.00

-244.90

0.00

-244.90

Issue Date: 26 Sep 24 Rate: 5.81235% Yield to Maturity: 5.61% Maturity Date: 18 Apr 33

PVTPL TEXTAINER MARINE CONTAINERS LIMITED SER 24-1A CL A 5. CUSIP : 88316AAA9

242,000.000

98.19824

388.21

237,639.74

241,996.62

-4,356.88

0.00

-4,356.88

Issue Date: 14 Aug 24 Rate: 5.25% Yield to Maturity: 5.626% Maturity Date: 20 Aug 49

PVTPL TIF FDG II LLC SER 21-1A CL A1.65% DUE 02-20-2046 CUSIP : 872480AE8

686,875.010

88.36573

346.30

606,962.12

686,789.59

-79,827.47

0.00

-79,827.47

Issue Date: 03 Feb 21 Rate: 1.65% Yield to Maturity: 5.325% Maturity Date: 20 Feb 46

PVTPL TLAS SENIOR LOAN FUND LTD SR 19-15A CL A1R FLT RT 10- CUSIP : 04942MAN4

600,000.000

100.19972

6,820.64

601,198.32

600,000.00

1,198.32

0.00

1,198.32

Issue Date: 02 Aug 24 Rate: 5.84626% Yield to Maturity: 5.716% Maturity Date: 23 Oct 32

PVTPL TOWD PT MTG TR 2020-4 1.75%25/10/2060 1.75% DUE CUSIP : 89179JAA4

81,674.400

89.56608

119.11

73,152.56

72,004.30

1,148.26

0.00

1,148.26

Issue Date: 01 Oct 20 Rate: 1.75% Yield to Maturity: 6.335% Maturity Date: 25 Oct 60

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2CL A1 12-25-2048 BEO SEDOL : BJHDGC8							
1,227,378.240		102.27444		1,115.53		1,255,294.22	1,222,680.68
Issue Date: 30 Apr 19	Rate: 5.45322%	Yield to Maturity: 6.523%	Maturity Date: 25 May 58			32,613.54	0.00
PVTPL TOWD PT MTG TR SER 17-5 CL M2 FRN02-25-2057 CUSIP : 89169EAD1							
1,530,000.000		100.9705		1,518.07		1,544,848.65	1,505,137.50
Issue Date: 30 Oct 17	Rate: 5.95322%	Yield to Maturity: 5.878%	Maturity Date: 25 Feb 57			39,711.15	0.00
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP : 89177XAA5							
294,338.630		102.18433		267.52		300,767.96	294,694.51
Issue Date: 30 Oct 19	Rate: 5.45322%	Yield to Maturity: 5.622%	Maturity Date: 25 Oct 59			6,073.45	0.00
PVTPL TOYOTA AUTO LN EXT D NT TR SER24-1A CLS A 5.16% 11 CUSIP : 89231JAA0							
685,000.000		101.53925		589.10		695,543.86	692,285.59
Issue Date: 18 Jun 24	Rate: 5.16%	Yield to Maturity: 5.124%	Maturity Date: 25 Nov 36			3,258.27	0.00
PVTPL TOYOTA AUTO LOAN EXTENDED NOTE3.82% DUE 04-25-2035 CUSIP : 89231EAA1							
617,000.000		98.25778		392.82		606,250.50	595,329.78
Issue Date: 18 May 22	Rate: 3.82%	Yield to Maturity: 4.926%	Maturity Date: 25 Apr 35			10,920.72	0.00
PVTPL TOYOTA AUTO LOAN EXTENDED NOTESER 23-1A CL A 4.93% SEDOL : BP82303							
534,000.000		100.84573		438.77		538,516.20	533,299.36
Issue Date: 25 Jul 23	Rate: 4.93%	Yield to Maturity: 5.014%	Maturity Date: 25 Jun 36			5,216.84	0.00
PVTPL TPG REAL ESTATE FINANCE SER 22-FL5 CL A FLTG 02-15-203 CUSIP : 87277JAA9							
474,292.560		99.4875		1,274.50		471,861.81	473,183.80
Issue Date: 16 Feb 22	Rate: 6.03182%	Yield to Maturity: 6.541%	Maturity Date: 15 Feb 39			-1,321.99	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
Fixed Income								
Asset backed securities								
United States - USD								
PVTPL TRESTLES CLO VI LTD/TRESTLES CLO VI LL SR 23-6A CL B1 CUSIP : 894940AC9								
500,000.000		100.18018		6,729.99		500,900.90	500,000.00	900.90
Issue Date: 15 Dec 23 Rate: 7.12587% Yield to Maturity: 7.038% Maturity Date: 25 Jan 36								
PVTPL TSTAT 2022-1 LTD SER 22-1A CL A1RFLTG 07-20-2037 CUSIP : 872899AY5								
1,183,830.340		99.999		13,655.25		1,183,818.50	1,183,830.34	-11.84
Issue Date: 22 Jul 24 Rate: 5.7674% Yield to Maturity: 5.713% Maturity Date: 20 Jul 37								
PVTPL VANTAGE DATA CTRS ISSUERLLC SR 20-2A CL A2 1 SEDOL : BMBYYV3								
1,000,000.000		91.25465		885.33		912,546.50	1,000,000.00	-87,453.50
Issue Date: 05 Oct 20 Rate: 1.992% Yield to Maturity: 7.055% Maturity Date: 15 Sep 45								
PVTPL VCP RRL ABS I LTD/VCP ABS I LLC NTCLA 144A 2.152% 10- CUSIP : 92243RAA2								
264,647.220		95.74426		1,123.22		253,384.52	263,175.87	-9,791.35
Issue Date: 10 Aug 21 Rate: 2.152% Yield to Maturity: 5.514% Maturity Date: 20 Oct 31								
PVTPL VERDELITE STATIC CLO LTD SER 24-1A CL A FLTG 07-20-203 CUSIP : 92338VAA9								
1,260,000.070		100.18351		14,483.45		1,262,312.30	1,260,000.07	2,312.23
Issue Date: 11 Jul 24 Rate: 5.7474% Yield to Maturity: 5.64% Maturity Date: 20 Jul 32								
PVTPL VERIZON MASTER TR SER 2023-6 SR23-6 CL A 5.35% 09-2 CUSIP : 92348VAA7								
947,000.000		102.1316		1,548.08		967,186.25	946,918.37	20,267.88
Issue Date: 20 Sep 23 Rate: 5.35% Yield to Maturity: 4.781% Maturity Date: 22 Sep 31								
PVTPL VERIZON MASTER TR SR 24-7 CL A 4.35% 08-20-2032 CUSIP : 92348KDJ9								
390,000.000		97.94801		518.38		381,997.24	389,891.62	-7,894.38
Issue Date: 18 Sep 24 Rate: 4.35% Yield to Maturity: 4.86% Maturity Date: 20 Aug 32								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL VERIZON MASTER TRUST SER 24-2 CL A 4.83% 12-22-2031 CUSIP : 92348KCH4							
1,028,000.000		100.3125		1,517.16		2,850.28	2,850.28
Issue Date: 18 Jan 24 Rate: 4.83% Yield to Maturity: 4.748% Maturity Date: 22 Dec 31							
PVTPL WARWICK CAP CLO 3 LTD SER 24-3A CL A-1 FLTG 04-20-2037 CUSIP : 93655PAA5							
500,000.000		100.92732		6,267.40		1,261.60	1,261.60
Issue Date: 25 Apr 24 Rate: 6.2674% Yield to Maturity: 6.041% Maturity Date: 20 Apr 37							
PVTPLLCM LTD PARTNERSHIP SER 37A CL A1RFLTG 04-15-2034 CUSIP : 50204JAL1							
1,100,000.000		100.0175		1,485.30		192.50	192.50
Issue Date: 23 Dec 24 Rate: 5.36198% Maturity Date: 15 Apr 34							
RAMP SER 2006-EFC2 FLTG RT 4.8792% DUE12-25-2036 SEDOL : B1VJVZ4							
257,104.790		98.53426		209.68		1,695.00	1,695.00
Issue Date: 29 Nov 06 Rate: 4.89322% Yield to Maturity: 9.412% Maturity Date: 25 Dec 36							
RETAINED VANTAGE 5.75% DUE 09-15-2048 CUSIP : 76134KAC8							
500,000.000		94.6389		1,277.78		3,311.69	3,311.69
Issue Date: 27 Sep 23 Rate: 5.75% Yield to Maturity: 7.391% Maturity Date: 15 Sep 48							
ROCKFORD TOWER CLO LTD 144A SR 22-3A CLAR FLTG RT 07-20-203 CUSIP : 77341XAL7							
500,000.000		100.77596		6,722.01		3,879.80	3,879.80
Issue Date: 22 Jul 24 Rate: 6.72201% Yield to Maturity: 5.869% Maturity Date: 20 Jul 37							
SFS AUTO 4.6% DUE 11-20-2031 CUSIP : 78436XAD9							
550,000.000		99.53758		773.06		-2,454.87	-2,454.87
Issue Date: 17 Oct 24 Rate: 4.60% Yield to Maturity: 4.738% Maturity Date: 20 Nov 31							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

SLC STUD LN TR FLTG RT 4.90932% DUE08-15-2031 CUSIP : 784423AH8

37,396.090

87.83894

273.51

32,848.33

34,348.90

-1,500.57

0.00

-1,500.57

Issue Date: 23 Nov 04 Rate: 5.60206% Yield to Maturity: 7.102% Maturity Date: 15 Aug 31

SLM STUDENT LN TR 2008-5CL B FLT RT 07-25-20 CUSIP : 78444YAE5

320,000.000

103.38605

4,409.60

330,835.36

328,587.50

2,247.86

0.00

2,247.86

Issue Date: 30 Apr 08 Rate: 7.29529% Yield to Maturity: 9.204% Maturity Date: 25 Jul 73

SLM STUDENT LN TR 2012-2 STUDENT LN BKDNTS CLA FLTG 01-25- SEDOL : B8DQQD5

104,470.190

97.49129

93.73

101,849.34

104,600.78

-2,751.44

0.00

-2,751.44

Issue Date: 15 Mar 12 Rate: 5.38327% Yield to Maturity: 6.461% Maturity Date: 25 Jan 29

SPRINGCASTLE AMER FDG LLC / AST BACKEDNT 2020-A CLA 1.97% SEDOL : BL6KR32

110,604.030

91.85383

36.32

101,594.04

110,598.54

-9,004.50

0.00

-9,004.50

Issue Date: 25 Sep 20 Rate: 1.97% Yield to Maturity: 2.963% Maturity Date: 25 Sep 37

STRUCTURED ASSET INVT LN TR 2003-BC11MTG PASSTHRU CTF CL CUSIP : 86358EEK8

290,967.270

100.95012

262.03

293,731.81

275,691.48

18,040.33

0.00

18,040.33

Issue Date: 25 Oct 03 Rate: 4.28031% Yield to Maturity: 6.676% Maturity Date: 25 Oct 33

STRUCTURED ASSET INVT LN TR 2003-BC2 MTGPASSTHRU CTF CL A2 V CUSIP : 86358EAK2

153,311.370

103.63477

155.28

158,883.89

147,729.88

11,154.01

0.00

11,154.01

Issue Date: 25 Mar 03 Rate: 5.17322% Yield to Maturity: 7.668% Maturity Date: 25 Apr 33

STRUCTURED AST FLTG RT 4.9892% DUE09-25-2034 CUSIP : 86358ELL8

455,361.970

91.6871

379.71

417,508.18

434,301.52

-16,793.34

0.00

-16,793.34

Issue Date: 25 Aug 04 Rate: 5.00322% Yield to Maturity: 12.749% Maturity Date: 25 Sep 34

◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
SUNNOVA HELIOS VII ISSUER LLC SOLAR LNBACKED NT 2021-C 2.3 CUSIP : 86745RAB5							
488,510.440	78.25295	347.79	382,273.83	488,379.36	-106,105.53	0.00	-106,105.53
Issue Date: 26 Oct 21 Rate: 2.33% Yield to Maturity: 8.145% Maturity Date: 20 Oct 48							
SUNNOVA HESTIA I ISSUER LLC SER 23-GRID1 CL 1A 5.75% DUE 12- CUSIP : 86746BAA1							
92,055.180	100.9691	161.74	92,947.29	89,786.13	3,161.16	0.00	3,161.16
Issue Date: 08 Nov 23 Rate: 5.75% Yield to Maturity: 6.432% Maturity Date: 20 Dec 50							
TOYOTA AUTO 3.77% DUE 02-15-2028 SEDOL : BN4D8B2							
100,000.000	98.79287	167.56	98,792.87	99,995.72	-1,202.85	0.00	-1,202.85
Issue Date: 16 Aug 22 Rate: 3.77% Yield to Maturity: 4.651% Maturity Date: 15 Feb 28							
TOYOTA AUTO 5.01% DUE 02-15-2029 CUSIP : 89231FAE0							
314,000.000	101.03267	699.17	317,242.58	312,595.52	4,647.06	0.00	4,647.06
Issue Date: 15 Aug 23 Rate: 5.01% Yield to Maturity: 4.524% Maturity Date: 15 Feb 29							
TOYOTA AUTO RECEIVABLES OWNER TRUSTSER 23-B CL A4 4.66% CUSIP : 891941AE6							
237,000.000	100.10039	490.85	237,237.92	236,964.36	273.56	0.00	273.56
Issue Date: 23 May 23 Rate: 4.66% Yield to Maturity: 4.604% Maturity Date: 15 Sep 28							
TOYOTA AUTO RECEIVABLES SER 23-A CL A4 4.42% CUSIP : 891940AD0							
179,000.000	99.69795	351.64	178,459.33	178,940.36	-481.03	0.00	-481.03
Issue Date: 30 Jan 23 Rate: 4.42% Yield to Maturity: 4.589% Maturity Date: 15 Aug 28							
UPSTART 5.33% DUE 11-20-2034 CUSIP : 91684NAA9							
481,622.550	100.10437	784.38	482,125.22	481,586.33	538.89	0.00	538.89
Issue Date: 04 Nov 24 Rate: 5.33% Yield to Maturity: 5.239% Maturity Date: 20 Nov 34							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Asset backed securities								
United States - USD								
UPSTART SECURITIZATION TR 2021-4 ASSETBACKED NT CL B 144A CUSIP : 91682NAB9								
48,560.510		99.7314		27.30	48,430.08	48,552.88	-122.80	0.00
Issue Date: 24 Sep 21 Rate: 1.84% Yield to Maturity: 6.124% Maturity Date: 20 Sep 31								
UPSTART SECURITIZATION TR 2023-2 6.77%06-20-2033 CUSIP : 91683VAA2								
128,948.000		100.37153		266.74	129,427.08	128,942.81	484.27	0.00
Issue Date: 06 Jul 23 Rate: 6.77% Yield to Maturity: 5.865% Maturity Date: 20 Jun 33								
VOLKSWAGEN AUTO LN ENHANCED TR SR 23-1 CL A4 5.01% 01-22-203 CUSIP : 92867WAE8								
140,000.000		100.62249		214.32	140,871.49	139,971.89	899.60	0.00
Issue Date: 13 Jun 23 Rate: 5.01% Yield to Maturity: 4.719% Maturity Date: 22 Jan 30								
VOYA CLO 2017-1 LTD / VOYA CLO 0%04-17-2030 CUSIP : 92916MAF8								
88,797.200		100.04637		1,098.34	88,838.38	88,797.20	41.18	0.00
Issue Date: 18 May 21 Rate: 5.85906% Yield to Maturity: 5.724% Maturity Date: 17 Apr 30								
VR FDG LLC / VR 2.79% DUE 11-15-2050 CUSIP : 91835CAA1								
556,193.070		91.60341		1,982.83	509,491.82	522,615.24	-13,123.42	0.00
Issue Date: 10 Nov 20 Rate: 2.79% Yield to Maturity: 6.512% Maturity Date: 15 Nov 50								
WELLS FARGO HOME FLTG RT 5.4392% DUE10-25-2034 CUSIP : 94980GBF7								
148,711.840		101.15286		135.16	150,426.28	143,692.82	6,733.46	0.00
Issue Date: 28 Sep 04 Rate: 5.45322% Yield to Maturity: 6.656% Maturity Date: 25 Oct 34								
WEPCO 1.578% DUE 12-15-2035 CUSIP : 950739AA0								
102,962.800		85.59338		72.21	88,129.34	88,950.20	-820.86	0.00
Issue Date: 12 May 21 Rate: 1.578% Yield to Maturity: 5.046% Maturity Date: 15 Dec 35								

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/	Accrued				Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							

Fixed Income

Asset backed securities

United States - USD

WORLD OMNI AUTO 4.68% DUE 05-15-2029 CUSIP : 98164QAE8

251,000.000	99.99468	522.08	250,986.65	250,999.12	-12.47	0.00	-12.47
Issue Date: 19 Apr 23 Rate: 4.68% Yield to Maturity: 4.676% Maturity Date: 15 May 29							

WORLD OMNI AUTO 5.03% DUE 11-15-2029 CUSIP : 98164FAE2

128,000.000	100.59321	286.15	128,759.31	127,896.22	863.09	0.00	863.09
Issue Date: 16 Aug 23 Rate: 5.03% Yield to Maturity: 4.777% Maturity Date: 15 Nov 29							

WORLD OMNI AUTO RECEIVABLES TRUST 2ASSET BACKED NT CL A SEDOL : BN4DGN0

162,000.000	100.06777	335.52	162,109.79	161,974.94	134.85	0.00	134.85
Issue Date: 15 Feb 23 Rate: 4.66% Yield to Maturity: 4.619% Maturity Date: 15 May 29							

Total USD		625,596.50	96,073,096.99	96,233,140.48	-160,043.49	0.00	-160,043.49

Total United States		625,596.50	96,073,096.99	96,233,140.48	-160,043.49	0.00	-160,043.49

Total Asset Backed Securities

115,406,767.160		794,573.68	114,866,088.10	115,449,363.98	-52,849.61	-530,426.27	-583,275.88

Non-government backed c.m.o.s

United States - USD

ANGEL OAK MTG TR 2021-6 1.458%09-25-2066 SEDOL : BT6DBL3

629,369.460	82.30292	764.68	517,989.44	499,445.14	18,544.30	0.00	18,544.30
Issue Date: 01 Sep 21 Rate: 1.458% Yield to Maturity: 10.726% Maturity Date: 25 Sep 66							

ANGEL OAK MTG TR 2022-6 MTG BKD CTF CLA-1 144A 4.300000190 CUSIP : 03465VAA1

653,324.010	96.18167	2,341.08	628,377.94	621,243.84	7,134.10	0.00	7,134.10
Issue Date: 01 Sep 22 Rate: 4.30% Yield to Maturity: 6.448% Maturity Date: 25 Jul 67							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Non-government backed c.m.o.s							
United States - USD							
CIM TR 2021-INV1 FLTG RT 2.5% DUE07-01-2051 CUSIP : 12566PAB1							
1,522,744.580		79.6797		3,172.39		1,213,318.31	1,290,646.50
Issue Date: 01 Jul 21	Rate: 2.50%	Yield to Maturity: 8.313%	Maturity Date: 01 Jul 51			-77,328.19	0.00
							-77,328.19
CIM TR 2021-J2 2.5% 04-25-2051 CUSIP : 12564EAD4							
1,150,340.300		88.13954		2,396.54		1,013,904.65	1,165,387.53
Issue Date: 01 Mar 21	Rate: 2.50%	Yield to Maturity: 8.673%	Maturity Date: 25 Apr 51			-151,482.88	0.00
							-151,482.88
CIM TR 2021-J3 2.5% DUE 06-25-2051 SEDOL : BJQTPJ7							
2,397,136.490		79.9297		4,994.03		1,916,024.01	2,190,022.52
Issue Date: 01 May 21	Rate: 2.50%	Yield to Maturity: 8.22%	Maturity Date: 25 Jun 51			-273,998.51	0.00
							-273,998.51
CMO 2005-AR13 MTG PASSTHRU CTF CL A-1A2DUE 10-25-2045 REG CUSIP : 92922F4N5							
153,024.860		95.39082		800.22		145,971.67	151,490.52
Issue Date: 01 Oct 05	Rate: 6.27522%	Yield to Maturity: 8.968%	Maturity Date: 25 Oct 45			-5,518.85	0.00
							-5,518.85
CMO BEAR STEARNS ALT-A TR 2004-9 MTGPASSTHRU CTF CL VI-A SEDOL : B1XCSZ0							
2,272.220		95.87467		12.52		2,178.48	1,616.14
Issue Date: 01 Jul 04	Rate: 6.45667%	Yield to Maturity: 8.007%	Maturity Date: 25 Sep 34			562.34	0.00
							562.34
CMO BEAR STEARNS ARM TR DUE 07-25-2034REG SEDOL : BD60PQ5							
59,858.760		91.83613		261.92		54,971.97	58,998.32
Issue Date: 01 May 04	Rate: 5.24658%	Yield to Maturity: 9.779%	Maturity Date: 25 Jul 34			-4,026.35	0.00
							-4,026.35
CMO HARBORVIEW MTG LN SER 05-9 CL B1 FLTG 06-20-2035 CUSIP : 41161PSV6							
396,277.660		90.49668		711.28		358,618.13	386,370.78
Issue Date: 26 Aug 05	Rate: 5.38474%	Yield to Maturity: 9.30%	Maturity Date: 20 Jun 35			-27,752.65	0.00
							-27,752.65

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>						Unrealized gain/loss	
<u>Investment Mgr ID</u>	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Non-government backed c.m.o.s							
United States - USD							
CMO IMPAC CMB TR 2004-7 CL 1-A-1 FLTGRATE DUE 11-25-2034 SEDOL : B02LFB6							
43,363.260	98.40806	37.53	42,672.94	40,924.07	1,748.87	0.00	1,748.87
Issue Date: 29 Jul 04 Rate: 5.19322% Yield to Maturity: 7.783% Maturity Date: 25 Nov 34							
CMO MASTR ALTERNATIVE LN TR 2004-10 CL4-A-1 6% DUE 09-25-2 CUSIP : 576434VX9							
27,990.890	94.31352	139.95	26,399.19	28,171.93	-1,772.74	0.00	-1,772.74
Issue Date: 01 Sep 04 Rate: 6.00% Yield to Maturity: 7.16% Maturity Date: 25 Sep 34							
CMO MERRILL LYNCH MTG INVS INC SER2003-5 CL-A1 DUE 10- SEDOL : B07C268							
19,799.670	94.20604	16.81	18,652.49	19,589.29	-936.80	0.00	-936.80
Issue Date: 25 Sep 03 Rate: 5.09322% Yield to Maturity: 9.619% Maturity Date: 25 Oct 28							
CMO MORGAN STANLEY MTG LN TR 2004-2ARDUE 01-25-2035 REG CUSIP : 61748HGR6							
184,782.110	92.95382	147.00	171,762.03	170,175.72	1,586.31	0.00	1,586.31
Issue Date: 29 Dec 04 Rate: 4.77322% Yield to Maturity: 8.403% Maturity Date: 25 Jan 35							
CMO MORTGAGEIT TR 2005-2 MTG BKD NT CL1-A-1 ADJ RATE DUE 0 SEDOL : B0HZPS0							
21,341.190	98.77014	17.69	21,078.72	20,347.48	731.24	0.00	731.24
Issue Date: 27 Apr 05 Rate: 4.97322% Yield to Maturity: 8.751% Maturity Date: 25 May 35							
CMO MORTGAGEIT TR SER 2005-5 CL A-1 FLTRT DUE 12-25-2035 RE SEDOL : B0NLTF7							
174,931.920	97.37162	145.00	170,334.04	174,275.90	-3,941.86	0.00	-3,941.86
Issue Date: 25 Oct 05 Rate: 4.97322% Yield to Maturity: 7.833% Maturity Date: 25 Dec 35							
CMO NEW YORK MTG TR 2005-3 MTG BKD NT CLA-1 FLTG RATE DUE 02 CUSIP : 649603AG2							
46,526.630	98.76018	38.25	45,949.78	44,200.31	1,749.47	0.00	1,749.47
Issue Date: 20 Dec 05 Rate: 4.93322% Yield to Maturity: 7.746% Maturity Date: 25 Feb 36							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Non-government backed c.m.o.s									
United States - USD									
CMO SEQUOIA MTG TR 2004-1 2004-12 MTGPASSTHRU CTF 1A1 DUE SEDOL : B76BZW2									
144,951.980		93.6884		222.55	135,803.19	137,096.64	-1,293.45	0.00	-1,293.45
Issue Date: 22 Dec 04 Rate: 5.02474% Yield to Maturity: 7.53% Maturity Date: 20 Jan 35									
CMO SEQUOIA MTG TR 2004-1 2004-4 CL AFLTG RATE DUE 05-20- CUSIP : 81744FBF3									
193,410.540		93.7044		316.98	181,234.19	188,517.06	-7,282.87	0.00	-7,282.87
Issue Date: 29 Apr 04 Rate: 5.36362% Yield to Maturity: 7.354% Maturity Date: 20 May 34									
CMO SEQUOIA MTG TR 2007-3 MTG PASSTHRUCTF CL I-A1 GROUP 1 SEDOL : B768PP6									
55,931.420		86.50156		83.48	48,381.55	45,304.47	3,077.08	0.00	3,077.08
Issue Date: 27 Jul 07 Rate: 4.88474% Yield to Maturity: 10.365% Maturity Date: 20 Jul 36									
CMO SER 2005-AR9 CL A1A FLT RT DUE07-25-2045 REG SEDOL : B5L59R8									
1,208,754.340		99.01409		1,197.09	1,196,837.11	1,125,789.84	71,047.27	0.00	71,047.27
Issue Date: 21 Jul 05 Rate: 5.09322% Yield to Maturity: 5.775% Maturity Date: 25 Jul 45									
CMO WA MUT MTG SECS CORP 2003-AR1 MTGPASSTHRU CTF CL A-5 SEDOL : B06ZY39									
50,137.670		97.36472		471.09	48,816.40	49,965.34	-1,148.94	0.00	-1,148.94
Issue Date: 01 Jan 03 Rate: 5.67288% Yield to Maturity: 6.783% Maturity Date: 25 Mar 33									
CMO WA MUT MTG SECS CORP 2005-AR1 CLA-1A VAR DUE 12-25-2 SEDOL : B05MMJ3									
800,507.290		97.66392		792.78	781,806.80	789,263.64	-7,456.84	0.00	-7,456.84
Issue Date: 18 Jan 05 Rate: 5.09322% Yield to Maturity: 6.231% Maturity Date: 25 Jan 45									
CMO WACHOVIA MTG LN TR LLC SER 2005-B CL2-A-4 FLT RT DUE 10- CUSIP : 92977YBW0									
19,446.010		97.22943		122.32	18,907.24	14,200.60	4,706.64	0.00	4,706.64
Issue Date: 01 Nov 05 Rate: 7.54852% Yield to Maturity: 9.969% Maturity Date: 20 Oct 35									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Non-government backed c.m.o.s								
United States - USD								
CMO WAMU MTG PASS-THRU CTFS 2004-AR4 MTGPASSTHRU CTF CL A-6 SEDOL : B03SL63								
255,731.010		96.11675		1,325.80	245,800.34	261,444.98	-15,644.64	0.00
Issue Date: 01 May 04 Rate: 6.21682% Yield to Maturity: 7.026% Maturity Date: 25 Jun 34								
CMO WAMU MTG PASS-THRU CTFS 2005-AR2 CTFCL 2A-2A1 DUE 12-25- SEDOL : B5BJ624								
122,738.020		100.03016		122.03	122,775.04	114,893.46	7,881.58	0.00
Issue Date: 26 Jan 05 Rate: 5.11322% Yield to Maturity: 5.025% Maturity Date: 25 Jan 45								
CMO WAMU MTG PASS-THRU CTFS 2005-AR6MTGPASSTHRU CTF CL 2 SEDOL : B07W2F7								
390,283.490		99.99011		372.86	390,244.89	379,062.85	11,182.04	0.00
Issue Date: 26 Apr 05 Rate: 4.91322% Yield to Maturity: 5.429% Maturity Date: 25 Apr 45								
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25- SEDOL : B0D6XN8								
544,460.680		96.47172		532.86	525,250.59	504,174.48	21,076.11	0.00
Issue Date: 15 Jul 05 Rate: 5.03322% Yield to Maturity: 6.663% Maturity Date: 25 Jul 45								
CMO WAMU MTG PASS-THRU CTFS SER2005-AR13 CL A-1A1 F SEDOL : B0NCV87								
989,485.520		97.48136		968.39	964,563.94	965,504.87	-940.93	0.00
Issue Date: 25 Oct 05 Rate: 5.03322% Yield to Maturity: 7.346% Maturity Date: 25 Oct 45								
CSMC 2021-NQM4 TR FLTG RT 1.101% DUE05-25-2066 CUSIP : 12659PAA1								
806,433.620		84.39334		739.90	680,576.27	660,267.53	20,308.74	0.00
Issue Date: 01 Jun 21 Rate: 1.101% Yield to Maturity: 10.588% Maturity Date: 25 May 66								
GCAT 2021-NQM5 TR MTG PASS THRU CTF CLA-1 1.262% 07-25-206 CUSIP : 36168KAA5								
1,154,510.560		82.14441		1,214.16	948,365.89	918,557.45	29,808.44	0.00
Issue Date: 01 Sep 21 Rate: 1.262% Yield to Maturity: 11.237% Maturity Date: 25 Jul 66								

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Non-government backed c.m.o.s							
United States - USD							
GS MTG BACKED SECS 2.5% DUE 10-25-2052 CUSIP : 362925BG3							
902,588.040		87.06858		1,880.39		785,870.59	771,709.57
Issue Date: 01 May 22		Rate: 2.50%	Yield to Maturity: 8.395%	Maturity Date: 25 Oct 52		14,161.02	0.00
							14,161.02
GS MTG BACKED SECS TR 2022-PJ2 3%06-25-2052 CUSIP : 36267EBT7							
175,748.220		88.90894		439.37		156,255.88	155,241.97
Issue Date: 01 Feb 22		Rate: 3.00%	Yield to Maturity: 8.22%	Maturity Date: 25 Jun 52		1,013.91	0.00
							1,013.91
GS MTG-BACKED SECS FLTG RT 2.5% DUE11-25-2051 CUSIP : 36262LAJ9							
228,471.220		87.38158		475.98		199,641.76	197,696.25
Issue Date: 01 Jun 21		Rate: 2.50%	Yield to Maturity: 8.68%	Maturity Date: 25 Nov 51		1,945.51	0.00
							1,945.51
GS MTG-BACKED SECS TR 2022-PJ1 2.5%05-28-2052 CUSIP : 36263NAH8							
80,271.980		86.47067		167.23		69,411.72	70,024.11
Issue Date: 01 Dec 21		Rate: 2.50%	Yield to Maturity: 8.824%	Maturity Date: 28 May 52		-612.39	0.00
							-612.39
J P MORGAN MTG TR 2% DUE 12-25-2051 CUSIP : 46654AAG4							
205,748.170		85.33529		342.91		175,575.80	173,535.72
Issue Date: 01 Jul 21		Rate: 2.00%	Yield to Maturity: 9.284%	Maturity Date: 25 Dec 51		2,040.08	0.00
							2,040.08
J P MORGAN MTG TR 2.5% DUE 06-25-2052 CUSIP : 46654TAF5							
72,773.510		87.09821		151.61		63,384.42	62,545.40
Issue Date: 01 Dec 21		Rate: 2.50%	Yield to Maturity: 8.796%	Maturity Date: 25 Jun 52		839.02	0.00
							839.02
J P MORGAN MTG TR 2.5% DUE 07-25-2052 CUSIP : 46654WAE1							
1,444,576.470		79.8697		3,009.53		1,153,778.89	1,400,787.75
Issue Date: 01 Jan 22		Rate: 2.50%	Yield to Maturity: 8.202%	Maturity Date: 25 Jul 52		-247,008.86	0.00
							-247,008.86

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Non-government backed c.m.o.s

United States - USD

J P MORGAN MTG TR 2.5% DUE 08-25-2052 CUSIP : 46654UAE5

76,784.540

86.8284

159.97

66,670.79

66,187.67

483.12

0.00

483.12

Issue Date: 01 Mar 22 Rate: 2.50% Yield to Maturity: 8.793% Maturity Date: 25 Aug 52

J P MORGAN MTG TR 2.5% DUE 10-25-2051 CUSIP : 46653PAF4

91,856.710

87.82707

191.37

80,675.06

79,398.65

1,276.41

0.00

1,276.41

Issue Date: 01 Apr 21 Rate: 2.50% Yield to Maturity: 8.708% Maturity Date: 25 Oct 51

J P MORGAN MTG TR 2021-4 MTG PASSTHRUTCF CL A-4 2.5% 08-2 CUSIP : 46652VAG0

1,826,627.750

88.18587

3,805.47

1,610,827.57

1,603,917.81

6,909.76

0.00

6,909.76

Issue Date: 01 Mar 21 Rate: 2.50% Yield to Maturity: 8.723% Maturity Date: 25 Aug 51

J P MORGAN MTG TR 3% DUE 05-25-2054 CUSIP : 46657QAH4

363,434.070

88.70034

908.59

322,367.26

320,416.44

1,950.82

0.00

1,950.82

Issue Date: 01 Mar 24 Rate: 3.00% Yield to Maturity: 5.62% Maturity Date: 25 May 54

J P MORGAN MTG TR FLTG RT 2.5% DUE01-25-2052 CUSIP : 46654KAF4

695,024.540

87.4886

1,447.97

608,067.24

594,381.72

13,685.52

0.00

13,685.52

Issue Date: 01 Aug 21 Rate: 2.50% Yield to Maturity: 8.768% Maturity Date: 25 Jan 52

J P MORGAN MTG TR FLTG RT 2.5% DUE04-25-2052 CUSIP : 46592XAF1

180,093.720

87.62543

375.20

157,807.90

157,340.12

467.78

0.00

467.78

Issue Date: 01 Oct 21 Rate: 2.50% Yield to Maturity: 8.779% Maturity Date: 25 Apr 52

OBX 2022-NQM1 TR MTG BACKED NT CL A-1144A 2.305% 11-25-20 SEDOL : BRV3200

1,106,159.810

87.60196

2,124.75

969,017.67

949,914.74

19,102.93

0.00

19,102.93

Issue Date: 01 Jan 22 Rate: 2.305% Yield to Maturity: 10.378% Maturity Date: 25 Nov 61

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Non-government backed c.m.o.s									
United States - USD									
PRETIUM MORTGAGE CREDIT PARTNERS SER24-RPL1 CL A1 VAR 10 CUSIP : 693989AA3									
98,596.210		94.58692		320.44	93,259.12	92,507.39	751.73	0.00	751.73
Issue Date: 01 Feb 24 Rate: 3.90% Yield to Maturity: 5.443% Maturity Date: 25 Oct 63									
PVTPL CMO CIM TRUST SER 19-INV1 CLS A2 FLTG RT 02-25-2049 CUSIP : 12555DAB1									
43,525.160		97.16826		41.23	42,292.64	43,438.44	-1,145.80	0.00	-1,145.80
Issue Date: 28 Mar 19 Rate: 5.68327% Yield to Maturity: 8.38% Maturity Date: 25 Feb 49									
PVTPL CMO CITIGROUP MTG LN TR INC SER 14-A CL A VAR RT 01-25 SEDOL : BK01BR6									
76,271.040		95.82927		254.24	73,089.98	78,904.73	-5,814.75	0.00	-5,814.75
Issue Date: 01 Feb 14 Rate: 4.00% Yield to Maturity: 6.507% Maturity Date: 25 Jan 35									
PVTPL CMO COLT FUNDING LLC SER 24-INV1CL A1 STEP UP 12-25- CUSIP : 12672RAA0									
587,406.990		100.3631		2,889.55	589,539.86	583,530.55	6,009.31	0.00	6,009.31
Issue Date: 01 Jan 24 Rate: 5.903% Yield to Maturity: 5.806% Maturity Date: 25 Dec 68									
PVTPL CMO CYRUSONE DATA CTRS ISSUER I LLC SR 24-2A CL A 2 4. SEDOL : BRQN249									
1,640,000.000		95.29474		2,255.00	1,562,833.74	1,501,479.38	61,354.36	0.00	61,354.36
Issue Date: 14 May 24 Rate: 4.50% Yield to Maturity: 4.83% Maturity Date: 20 May 49									
PVTPL CMO GS MTG BACKED SECS TR SER21-PJ4 CL A8 VAR 09-25-20 CUSIP : 36264PAH2									
79,152.240		87.61069		164.90	69,345.82	71,040.24	-1,694.42	0.00	-1,694.42
Issue Date: 01 Apr 21 Rate: 2.50% Yield to Maturity: 8.665% Maturity Date: 25 Sep 51									
PVTPL CMO GS MTG-BACKED SEC SR 21-PJ7 CLS AB VAR RT 01-25-20 CUSIP : 36262CAJ9									
377,389.330		87.21485		786.23	329,139.54	326,554.51	2,585.03	0.00	2,585.03
Issue Date: 01 Jul 21 Rate: 2.50% Yield to Maturity: 8.696% Maturity Date: 25 Jan 52									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Non-government backed c.m.o.s							
United States - USD							
PVTPL CMO GS MTG-BACKED SECS TR 2021-GR1SR 21-GR1 CL A6 VAR CUSIP : 36262QAF6							
	1,668,867.010	87.62194	3,476.81	1,462,293.65	1,463,909.27	-1,615.62	0.00
Issue Date: 01 Jun 21 Rate: 2.50% Yield to Maturity: 8.77% Maturity Date: 25 Nov 51							
PVTPL CMO GS MTG-BACKED SECS TR 2021-PJ52021-PJ5 A6 VAR RT D CUSIP : 36261HAF7							
	908,903.280	91.56443	1,893.55	832,232.11	811,757.81	20,474.30	0.00
Issue Date: 01 May 21 Rate: 2.50% Yield to Maturity: 8.702% Maturity Date: 25 Oct 51							
PVTPL CMO J P MORGAN MORTGAGE TRUSTSER 21-4 CL A6 VAR R CUSIP : 46652VAN5							
	1,283,318.890	92.33933	2,673.58	1,185,008.06	1,174,108.44	10,899.62	0.00
Issue Date: 01 Mar 21 Rate: 2.50% Yield to Maturity: 8.727% Maturity Date: 25 Aug 51							
PVTPL CMO J P MORGAN MTG TR 2021-10 VARRT DUE 12-25-2051 BE CUSIP : 46654AAF6							
	552,271.390	87.30956	1,150.57	482,185.72	474,004.19	8,181.53	0.00
Issue Date: 01 Jul 21 Rate: 2.50% Yield to Maturity: 8.72% Maturity Date: 25 Dec 51							
PVTPL CMO MILL CITY MTG LN TR 2019-GS2SER 19-GS2 CLS A1 VA CUSIP : 59981TAC9							
	405,760.660	96.15097	929.87	390,142.81	408,314.97	-18,172.16	0.00
Issue Date: 01 Oct 19 Rate: 2.75% Yield to Maturity: 5.434% Maturity Date: 25 Aug 59							
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25 CUSIP : 64830NAA9							
	516,931.070	95.31178	1,184.63	492,696.20	519,972.65	-27,276.45	0.00
Issue Date: 01 Sep 19 Rate: 2.75% Yield to Maturity: 6.073% Maturity Date: 25 Jul 59							
PVTPL CMO PMT LOAN TRUST SR 24-INV1 CL A3 VAR RT 10-25-2059 CUSIP : 73015BAC9							
	1,084,407.650	98.0469	4,970.20	1,063,228.08	1,065,261.13	-2,033.05	0.00
Issue Date: 01 Oct 24 Rate: 5.50% Yield to Maturity: 5.839% Maturity Date: 25 Oct 59							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Fixed Income							
Non-government backed c.m.o.s							
United States - USD							
PVTPL CMO SWITCH ABS ISSUER LLC SR 24-2A CL B 6.2% 06-25-205 CUSIP : 871044AG8							
	500,000.000	100.10404	516.67	500,520.20	482,254.35	18,265.85	18,265.85
Issue Date: 17 Jun 24 Rate: 6.20% Yield to Maturity: 7.498% Maturity Date: 25 Jun 54							
PVTPL CMO TOWD POINT MORTGAGE TRUST3.75% DUE 01-25-2063 CUSIP : 89181JAA0							
	224,790.230	94.3689	702.47	212,132.07	214,301.32	-2,169.25	-2,169.25
Issue Date: 01 Jan 23 Rate: 3.75% Yield to Maturity: 5.771% Maturity Date: 25 Jan 63							
PVTPL J P MORGAN MTG TR SER 21-14 CL A3FLTG DUE 05-25-2052 CUSIP : 46653QAC9							
	0.010	80.1197	0.00	0.01	0.01	0.00	0.00
Issue Date: 01 Nov 21 Rate: 2.50% Yield to Maturity: 8.129% Maturity Date: 25 May 52							
PVTPL OBX SER 22-NQM2 CL A1 VER RT01-25-2062 CUSIP : 67448DAA8							
	1,507,908.420	91.68418	3,734.70	1,382,513.47	1,397,633.15	-15,119.68	-15,119.68
Issue Date: 01 Feb 22 Rate: 2.97331% Yield to Maturity: 8.278% Maturity Date: 25 Jan 62							
SEQUOIA MTG TR FLTG RT 6% DUE 11-25-2053 CUSIP : 81743JAK6							
	794,346.720	100.11146	3,971.73	795,232.10	779,064.36	16,167.74	16,167.74
Issue Date: 01 Oct 23 Rate: 6.00% Yield to Maturity: 5.676% Maturity Date: 25 Nov 53							
VERUS FLTG RT 1.829% DUE 10-25-2066 CUSIP : 92538QAA8							
	1,066,944.630	88.0108	1,626.20	939,026.50	935,381.72	3,644.78	3,644.78
Issue Date: 01 Nov 21 Rate: 1.829% Yield to Maturity: 9.04% Maturity Date: 25 Oct 66							
Total USD			73,502.09	31,553,631.46	32,043,465.73	-489,834.27	-489,834.27
Total United States			73,502.09	31,553,631.46	32,043,465.73	-489,834.27	-489,834.27

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Total Non-Government Backed C.M.O.s**

35,086,815.840

73,502.09

31,553,631.46

32,043,465.73

-489,834.27

0.00

-489,834.27

Index linked government bonds**France - EUR**

FRANCE(GOVT OF) IDX/LKD SNR 01/03/2026EUR1 SEDOL : BMY72S2

4,600,000.000

119.533611

4,803.43

5,693,744.76

5,811,332.32

610,715.88

-728,303.44

-117,587.56

Issue Date: 01 Mar 20 Rate: 0.12029% Yield to Maturity: 2.726% Maturity Date: 01 Mar 26

FRANCE(GOVT OF) IDX/LKD SNR 25/07/2027EUR1 SEDOL : B44J1N0

540,000.000

139.671254

6,118.23

780,999.79

869,675.01

17,543.34

-106,218.56

-88,675.22

Issue Date: 25 Jul 10 Rate: 2.49606% Yield to Maturity: 2.56% Maturity Date: 25 Jul 27

FRANCE(GOVT OF) IDX/LKD SNR 25/07/2031EUR1 SEDOL : BN4Q1D4

800,000.000

114.081623

437.47

945,052.20

1,099,955.91

-87,562.88

-67,340.83

-154,903.71

Issue Date: 25 Jul 20 Rate: 0.12047% Yield to Maturity: 3.06% Maturity Date: 25 Jul 31

Total EUR

11,359.13

7,419,796.75

7,780,963.24

540,696.34

-901,862.83

-361,166.49

Total France

11,359.13

7,419,796.75

7,780,963.24

540,696.34

-901,862.83

-361,166.49

Italy - EUR

ITALY(REP OF) IDX/LKD BDS 15/05/2036 EUR SEDOL : BPX3CC6

200,000.000

101.207437

494.19

209,600.61

216,160.20

3,974.88

-10,534.47

-6,559.59

Issue Date: 15 Nov 23 Rate: 1.83793% Yield to Maturity: 4.011% Maturity Date: 15 May 36

ITALY(REP OF) IDX/LKD SNR 15/05/2030 EUR SEDOL : BK5MSX9

400,000.000

116.556904

262.76

482,778.72

525,621.97

27,296.00

-70,139.25

-42,843.25

Issue Date: 15 May 19 Rate: 0.4886% Yield to Maturity: 3.40% Maturity Date: 15 May 30

◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value					Market	Translation	Total

*Fixed Income***Index linked government bonds****Italy - EUR**

ITALY(REP OF) IDX/LKD SNR 26/05/2025 EUR SEDOL : BMH5RW2

6,900,000.000	99.899883	9,954.33	7,137,797.05	7,979,108.39	-157,292.53	-684,018.81	-841,311.34
Rate: 1.40094% Yield to Maturity: 3.944% Maturity Date: 26 May 25							
Total EUR		10,711.28	7,830,176.38	8,720,890.56	-126,021.65	-764,692.53	-890,714.18
Total Italy		10,711.28	7,830,176.38	8,720,890.56	-126,021.65	-764,692.53	-890,714.18

Japan - JPY

JAPAN GOVT CPI IDX/LKD 10/03/2028 SEDOL : 5A81FDU

534,000,000.000	114.727881	1,160.00	3,898,236.72	4,158,752.42	195,960.56	-456,476.26	-260,515.70
Issue Date: 10 Mar 18 Rate: 0.11024% Yield to Maturity: 0.981% Maturity Date: 10 Mar 28							

JAPAN(GOVT OF) 0.1% I/L SNR 10/03/2029JPY SEDOL : 5A8PLYU

1,251,000,000.000	114.399749	2,698.00	9,106,266.61	10,195,553.81	481,916.72	-1,571,203.92	-1,089,287.20
Issue Date: 10 Mar 19 Rate: 0.10948% Yield to Maturity: 1.176% Maturity Date: 10 Mar 29							
Total JPY		3,858.00	13,004,503.33	14,354,306.23	677,877.28	-2,027,680.18	-1,349,802.90
Total Japan		3,858.00	13,004,503.33	14,354,306.23	677,877.28	-2,027,680.18	-1,349,802.90

Mexico - MXN

MEXICO(UTD MEX ST) 4% GTD 24/08/2034DUAL CURR SEDOL : BMX5B02

17,000.000	739.636793	8,978.43	604,721.62	617,285.60	4,413.66	-16,977.64	-12,563.98
Issue Date: 07 Mar 24 Rate: 33.36364% Yield to Maturity: -5.00% Maturity Date: 24 Aug 34							
Total MXN		8,978.43	604,721.62	617,285.60	4,413.66	-16,977.64	-12,563.98
Total Mexico		8,978.43	604,721.62	617,285.60	4,413.66	-16,977.64	-12,563.98

United States - USD

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Index linked government bonds

United States - USD

TSY INFL IX N/B TREAS BONDS 0.75%02-15-2045 SEDOL : BVXLS02

8,360,000.000	97.130974	31,745.72	8,120,149.46	9,649,639.25	-1,529,489.79	0.00	-1,529,489.79
Issue Date: 15 Feb 15 Rate: 1.00534% Yield to Maturity: 4.635% Maturity Date: 15 Feb 45							

TSY INFL IX N/B 0.125% 02-15-2052 SEDOL : BNYF3S0

700,000.000	61.491222	376.81	430,438.55	635,475.36	-205,036.81	0.00	-205,036.81
Issue Date: 15 Feb 22 Rate: 0.14174% Yield to Maturity: 4.578% Maturity Date: 15 Feb 52							

TSY INFL IX N/B 0.375% 07-15-2027 SEDOL : BYZ6DQ7

5,870,000.000	124.519344	13,121.74	7,309,285.49	6,490,990.26	818,295.23	0.00	818,295.23
Issue Date: 15 Jul 17 Rate: 0.4839% Yield to Maturity: 3.918% Maturity Date: 15 Jul 27							

TSY INFL IX N/B 1% TIPS 02-15-2048 SEDOL : BFZBGW6

8,004,000.000	94.24436	38,698.81	7,543,318.57	7,722,387.74	-179,069.17	0.00	-179,069.17
Issue Date: 15 Feb 18 Rate: 1.28004% Yield to Maturity: 4.646% Maturity Date: 15 Feb 48							

TSY INFL IX N/B 1.75% 01-15-2034 SEDOL : BRF20G5

15,700,000.000	98.468931	130,334.23	15,459,622.10	15,790,266.73	-330,644.63	0.00	-330,644.63
Issue Date: 15 Jan 24 Rate: 1.79704% Yield to Maturity: 4.387% Maturity Date: 15 Jan 34							

TSY INFL IX N/B TII 0 1/8 01/15/3201-15-2032 SEDOL : BPLFCC4

3,700,000.000	98.71687	2,432.91	3,652,524.20	3,435,326.75	217,197.45	0.00	217,197.45
Issue Date: 15 Jan 22 Rate: 0.14234% Yield to Maturity: 4.305% Maturity Date: 15 Jan 32							

TSY INFL IX N/B TII 0 1/8 04/15/2704-15-2027 SEDOL : BMXW6J7

1,200,000.000	107.148979	359.34	1,285,787.74	1,200,408.54	85,379.20	0.00	85,379.20
Issue Date: 15 Apr 22 Rate: 0.13975% Yield to Maturity: 4.12% Maturity Date: 15 Apr 27							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Index linked government bonds

United States - USD

TSY INFL IX N/B TII 2 3/8 10/15/2810-15-2028 SEDOL : BQT1NW8

17,200,000.000	104.648843	95,987.96	17,999,601.03	18,093,899.70	-94,298.67	0.00	-94,298.67
Issue Date: 15 Oct 23 Rate: 2.44756% Yield to Maturity: 4.076% Maturity Date: 15 Oct 28							

TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027 SEDOL : BDFFCW6

8,370,000.000	126.692947	18,947.14	10,604,199.69	9,274,055.87	1,330,143.82	0.00	1,330,143.82
Issue Date: 15 Jan 17 Rate: 0.49002% Yield to Maturity: 4.031% Maturity Date: 15 Jan 27							

UNITED STATES OF AMER BDS INDX LNKD0.875% 02-15-2047 SEDOL : BF0SHC9

6,439,000.000	94.601185	27,827.77	6,091,370.30	7,117,119.70	-1,025,749.40	0.00	-1,025,749.40
Issue Date: 15 Feb 17 Rate: 1.14418% Yield to Maturity: 4.648% Maturity Date: 15 Feb 47							

UNITED STATES OF AMER TREAS BONDS04-15-2028 SEDOL : 2235037

5,419,000.000	204.792939	82,150.69	11,097,729.36	11,411,443.93	-313,714.57	0.00	-313,714.57
Issue Date: 15 Apr 98 Rate: 7.07455% Yield to Maturity: 4.191% Maturity Date: 15 Apr 28							

UNITED STATES OF AMER TREAS BONDS 0%T-BOND 02-15-2050 SEDOL : BLLCYX2

4,960,000.000	71.602929	5,750.50	3,551,505.27	4,537,725.61	-986,220.34	0.00	-986,220.34
Issue Date: 15 Feb 20 Rate: 0.30694% Yield to Maturity: 4.628% Maturity Date: 15 Feb 50							

UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15 SEDOL : B9JHJX0

6,900,000.000	100.573678	22,363.74	6,939,583.77	8,053,039.08	-1,113,455.31	0.00	-1,113,455.31
Issue Date: 15 Feb 13 Rate: 0.85808% Yield to Maturity: 4.599% Maturity Date: 15 Feb 43							

UNITED STATES OF AMER TREAS BONDS 0.75%02-15-2042 SEDOL : B622LB3

6,910,000.000	107.030858	27,345.19	7,395,832.27	7,712,235.85	-316,403.58	0.00	-316,403.58
Issue Date: 15 Feb 12 Rate: 1.0477% Yield to Maturity: 4.561% Maturity Date: 15 Feb 42							

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Index linked government bonds

United States - USD

UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL : BMXHQN6

3,600,000.000	85.077092	21,659.09	3,062,775.32	3,391,174.01	-328,398.69	0.00	-328,398.69

Issue Date: 15 Feb 23 Rate: 1.59284% Yield to Maturity: 4.622% Maturity Date: 15 Feb 53

UNITED STATES OF AMER TREAS NOTES 0.125% 01-15-2031 SEDOL : BMV7Z42

10,720,000.000	107.624234	7,506.07	11,537,317.91	11,929,755.20	-392,437.29	0.00	-392,437.29

Issue Date: 15 Jan 21 Rate: 0.15157% Yield to Maturity: 4.249% Maturity Date: 15 Jan 31

UNITED STATES OF AMER TREAS NOTES 0.125%04-15-2026 SEDOL : BMG87G6

4,900,000.000	117.469801	1,579.76	5,756,020.22	5,536,574.14	219,446.08	0.00	219,446.08

Issue Date: 15 Apr 21 Rate: 0.15045% Yield to Maturity: 4.151% Maturity Date: 15 Apr 26

UNITED STATES OF AMER TREAS NOTES 0.125%10-15-2026 SEDOL : BLH25R7

10,400,000.000	112.296632	3,217.92	11,678,849.74	10,888,833.69	790,016.05	0.00	790,016.05

Issue Date: 15 Oct 21 Rate: 0.14439% Yield to Maturity: 3.838% Maturity Date: 15 Oct 26

UNITED STATES OF AMER TREAS NOTES 0.125%TIPS 10-15-2025 SEDOL : BMHMCY0

6,300,000.000	120.243342	2,052.89	7,575,330.55	6,991,773.05	583,557.50	0.00	583,557.50

Issue Date: 15 Oct 20 Rate: 0.15207% Yield to Maturity: 3.73% Maturity Date: 15 Oct 25

UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SEDOL : BQFMC06

2,600,000.000	97.480719	14,318.64	2,534,498.69	2,606,599.14	-72,100.45	0.00	-72,100.45

Issue Date: 15 Jan 23 Rate: 1.19214% Yield to Maturity: 4.35% Maturity Date: 15 Jan 33

UNITED STATES OF AMER TREAS NOTES 1.375% 07-15-2033 SEDOL : BN2T7J3

21,700,000.000	97.244511	146,106.85	21,102,058.82	21,424,073.38	-322,014.56	0.00	-322,014.56

Issue Date: 15 Jul 23 Rate: 1.42908% Yield to Maturity: 4.338% Maturity Date: 15 Jul 33

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS NOTES 1.625%10-15-2027 SEDOL : BQRGLR6							
20,600,000.000		105.910674		81,331.52		21,817,598.78	
Issue Date: 15 Oct 22	Rate: 1.73155%	Yield to Maturity: 3.975%	Maturity Date: 15 Oct 27		21,876,567.50	-58,968.72	0.00
UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP : 91282CLE9							
22,200,000.000		97.502414		195,934.06		21,645,536.00	
Issue Date: 15 Jul 24	Rate: 1.88618%	Yield to Maturity: 4.367%	Maturity Date: 15 Jul 34		21,719,152.69	-73,616.69	0.00
UNITED STATES OF AMER TREAS NOTES FLTG10-15-2029 SEDOL : BSF06D5							
4,800,000.000		98.634883		16,767.27		4,734,474.37	
Issue Date: 15 Oct 24	Rate: 1.63015%	Yield to Maturity: 4.122%	Maturity Date: 15 Oct 29		4,791,752.32	-57,277.95	0.00
UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-1 SEDOL : BJB9TW3							
2,560,000.000		119.350278		12,935.82		3,055,367.11	
Issue Date: 15 Jan 19	Rate: 1.09384%	Yield to Maturity: 4.178%	Maturity Date: 15 Jan 29		2,949,078.24	106,288.87	0.00
UNITED STATES OF AMER TREAS NOTES NTS0.125% INFL INDEX 07 SEDOL : BD211D1							
10,140,000.000		128.598327		7,710.61		13,039,870.35	
Issue Date: 15 Jul 16	Rate: 0.16461%	Yield to Maturity: 3.797%	Maturity Date: 15 Jul 26		12,363,493.71	676,376.64	0.00
UNITED STATES OF AMER TREAS TIPS04-15-2029 SEDOL : BRJFGX9							
9,300,000.000		102.174772		45,984.83		9,502,253.77	
Issue Date: 15 Apr 24	Rate: 2.16858%	Yield to Maturity: 4.224%	Maturity Date: 15 Apr 29		9,557,184.35	-54,930.58	0.00
UNITED STATES TREAS BDS2.125% 02-15-2054 SEDOL : BPG5RY6							
4,600,000.000		95.251424		37,974.52		4,381,565.49	
Issue Date: 15 Feb 24	Rate: 2.18558%	Yield to Maturity: 4.618%	Maturity Date: 15 Feb 54		4,623,105.89	-241,540.40	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Index linked government bonds

United States - USD

UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL : BMT9GR0

2,470,000.000	66.725815	1,413.92	1,648,127.62	2,780,658.75	-1,132,531.13	0.00	-1,132,531.13

Issue Date: 15 Feb 21 Rate: 0.15155% Yield to Maturity: 4.607% Maturity Date: 15 Feb 51

UNITED STATES TREAS BDS 1.37502-15-2044 REG SEDOL : BK0HZL6

6,830,000.000	112.703455	48,043.44	7,697,645.96	10,228,823.86	-2,531,177.90	0.00	-2,531,177.90

Issue Date: 15 Feb 14 Rate: 1.86229% Yield to Maturity: 4.618% Maturity Date: 15 Feb 44

UNITED STATES TREAS BDS 2.125% 02-15-2041 SEDOL : BZ56WD4

5,420,000.000	139.449679	62,705.66	7,558,172.61	8,418,389.82	-860,217.21	0.00	-860,217.21

Issue Date: 28 Feb 11 Rate: 3.06295% Yield to Maturity: 4.503% Maturity Date: 15 Feb 41

UNITED STATES TREAS BDS INDEX LINKED1.75 DUE 01-15-2028 SEDOL : B2PB3T1

3,396,000.000	149.558628	41,365.61	5,079,011.00	4,354,272.64	724,738.36	0.00	724,738.36

Issue Date: 15 Jan 08 Rate: 2.63676% Yield to Maturity: 4.13% Maturity Date: 15 Jan 28

UNITED STATES TREAS BDS INFLATION INDEXLINKED 3.875% 04-15- SEDOL : 2407096

482,000.000	205.929034	7,684.86	992,577.94	974,537.72	18,040.22	0.00	18,040.22

Issue Date: 15 Apr 99 Rate: 7.44039% Yield to Maturity: 4.226% Maturity Date: 15 Apr 29

UNITED STATES TREAS BDS TSY INFL IX N/B02-15-2046 SEDOL : BYXFH64

7,440,000.000	100.343593	37,437.15	7,465,563.30	9,437,873.26	-1,972,309.96	0.00	-1,972,309.96

Issue Date: 15 Feb 16 Rate: 1.33218% Yield to Maturity: 4.648% Maturity Date: 15 Feb 46

UNITED STATES TREAS BONDS 1.0%02-15-2049 SEDOL : BDVLC40

5,100,000.000	91.421734	24,164.24	4,662,508.45	5,134,531.76	-472,023.31	0.00	-472,023.31

Issue Date: 15 Feb 19 Rate: 1.2544% Yield to Maturity: 4.64% Maturity Date: 15 Feb 49

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID		local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>								
Index linked government bonds								
United States - USD								
UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15- SEDOL : BYST006								
7,500,000.000		132.30009	17,293.83	9,922,506.75	9,358,147.84	564,358.91	0.00	564,358.91
Issue Date: 15 Jul 15 Rate: 0.49915% Yield to Maturity: 3.62% Maturity Date: 15 Jul 25								
UNITED STATES TREAS INFL IDX 0.25% 07-15-2029 SEDOL : BK53BD3								
15,135,000.000		114.288098	21,569.61	17,297,503.69	17,285,743.55	11,760.14	0.00	11,760.14
Issue Date: 15 Jul 19 Rate: 0.3085% Yield to Maturity: 4.087% Maturity Date: 15 Jul 29								
UNITED STATES TREAS INFL INDEX NTS0.5% 01-15-2028 SEDOL : BFWMB38								
22,165,000.000		122.324858	67,398.92	27,113,304.80	27,210,312.58	-97,007.78	0.00	-97,007.78
Issue Date: 15 Jan 18 Rate: 0.63984% Yield to Maturity: 4.131% Maturity Date: 15 Jan 28								
UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028 SEDOL : BF2LWR6								
12,310,000.000		120.774399	53,632.55	14,867,328.49	14,162,466.63	704,861.86	0.00	704,861.86
Issue Date: 15 Jul 18 Rate: 0.94313% Yield to Maturity: 4.039% Maturity Date: 15 Jul 28								
UNITED STATES TREAS NTS .125% DUE04-15-2025 REG SEDOL : BMF0417								
8,900,000.000		121.447219	2,913.23	10,808,802.52	9,985,597.17	823,205.35	0.00	823,205.35
Rate: 0.15275% Yield to Maturity: 4.405% Maturity Date: 15 Apr 25								
UNITED STATES TREAS NTS .125% DUE 07-15-2030 SEDOL : BLCGQJ3								
13,430,000.000		110.970168	9,547.61	14,903,293.60	14,432,348.38	470,945.22	0.00	470,945.22
Issue Date: 15 Jul 20 Rate: 0.15389% Yield to Maturity: 4.145% Maturity Date: 15 Jul 30								
UNITED STATES TREAS NTS .625% DUE07-15-2032 REG SEDOL : BNXG760								
42,600,000.000		97.106293	137,546.52	41,367,280.61	41,917,360.18	-550,079.57	0.00	-550,079.57
Issue Date: 15 Jul 22 Rate: 0.679% Yield to Maturity: 4.29% Maturity Date: 15 Jul 32								

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026 SEDOL : BDHLRC7							
10,040,000.000		131.011705		38,508.52		13,153,575.22	12,345,354.70
Issue Date: 15 Jan 16	Rate: 0.83028%	Yield to Maturity: 4.096%	Maturity Date: 15 Jan 26			808,220.52	0.00
UNITED STS TREAS NTS0.125% 07-15-2031 SEDOL : BNW0365							
29,680,000.000		103.678403		20,777.06		30,771,749.86	31,102,408.44
Issue Date: 15 Jul 21	Rate: 0.14722%	Yield to Maturity: 4.223%	Maturity Date: 15 Jul 31			-330,658.58	0.00
US TREAS BDS INDEX LINKED 2.00 DUE01-15-2026 REG SEDOL : BZ56W67							
1,496,000.000		159.042336		21,981.68		2,379,273.35	2,075,873.87
Issue Date: 15 Jan 06	Rate: 3.18074%	Yield to Maturity: 4.121%	Maturity Date: 15 Jan 26			303,399.48	0.00
US TREAS BDS INDEX LINKED 2.5 DUE01-15-2029 REG SEDOL : BYQLTV8							
2,821,000.000		149.593871		47,898.36		4,220,043.09	3,875,757.36
Issue Date: 15 Jan 09	Rate: 3.6755%	Yield to Maturity: 4.176%	Maturity Date: 15 Jan 29			344,285.73	0.00
US TREAS INFL INDEXED BONDS 3.375 DUE04-15-2032 AR12 DUE SEDOL : 2805872							
216,000.000		192.495254		2,777.99		415,789.75	411,489.91
Issue Date: 15 Oct 01	Rate: 6.00183%	Yield to Maturity: 4.277%	Maturity Date: 15 Apr 32			4,299.84	0.00
US TREASURY DTD 02/15/2010 02-15-2040 SEDOL : BZ56WB2							
2,330,000.000		140.925957		27,312.20		3,283,574.79	3,090,426.77
Issue Date: 15 Feb 10	Rate: 3.10337%	Yield to Maturity: 4.537%	Maturity Date: 15 Feb 40			193,148.02	0.00
US TREASURY INFL INDX 0.125%01-15-2030 SEDOL : BJVB6M8							
12,860,000.000		111.427886		9,110.60		14,329,626.11	13,820,669.49
Issue Date: 15 Jan 20	Rate: 0.15336%	Yield to Maturity: 4.181%	Maturity Date: 15 Jan 30			508,956.62	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Index linked government bonds							
Total USD			1,793,605.96	488,841,724.43	494,176,176.36	-5,334,451.93	0.00
Total United States			1,793,605.96	488,841,724.43	494,176,176.36	-5,334,451.93	0.00
Total Index Linked Government Bonds							
2,245,230,000.000			1,828,512.80	517,700,922.51	525,649,621.99	-4,237,486.30	-3,711,213.18
Funds - other fixed income							
Global Region - USD							
CF PANAGORA DIVERSIFIED RISK MULTI ASSET FUND LTD SER III SU CUSIP : 1BB999I15							
1,542,948.830		84.048417	0.00	129,682,406.67	140,129,645.45	-10,447,238.78	0.00
CF RUFFER SICAV RUFFER TOTAL RETURN INTERNATIONAL I-USD-CAP CUSIP : 4L7999H57							
67,493,847.040		1.8513	0.00	124,951,359.03	124,554,206.60	397,152.43	0.00
Total USD			0.00	254,633,765.70	264,683,852.05	-10,050,086.35	0.00
Total Global Region			0.00	254,633,765.70	264,683,852.05	-10,050,086.35	0.00
United States - USD							
#REORG/METROPOLITAN MERGER TCW 3T2JBFA 11-18-2024 SEDOL : BBX4PL1							
-0.002		47.6119	0.00	-0.10	-0.10	0.00	0.00
Rate: 0.81775%							
CF TCW EMERGING MARKET INCOME FOCUS FUNDLP CUSIP : 834995N08							
24,674.971		122.58	0.00	3,024,657.95	2,749,195.41	275,462.54	0.00
MFO PIMCO FDS PAC INVT MGMT SER ALL ASTFD INSTL CL 72200562 CUSIP : 722005626							
9,506,388.660		10.82	0.00	102,859,125.30	113,938,162.68	-11,079,037.38	0.00
Issue Date: 18 Sep 08							

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
<u>Investment Mgr ID</u>	Exchange rate/ local market price				Market	Translation	
Shares/PAR value							
<i>Fixed Income</i>							
Funds - other fixed income							
Total USD		0.00	105,883,783.15	116,687,357.99	-10,803,574.84	0.00	-10,803,574.84
Total United States		0.00	105,883,783.15	116,687,357.99	-10,803,574.84	0.00	-10,803,574.84
Total Funds - Other Fixed Income							
78,567,859.499		0.00	360,517,548.85	381,371,210.04	-20,853,661.19	0.00	-20,853,661.19
Fixed income derivatives - futures							
Australia - AUD							
FUT MAR 25 SFE 10Y T-BOND CUSIP : 999599GH0							
138.000	112.875329	0.00	9,644,373.42	10,057,581.15	-128,571.73	-284,636.00	-413,207.73
Rate: 6.00% Yield to Maturity: 4.395% Maturity Date: 17 Mar 25							
Total AUD		0.00	9,644,373.42	10,057,581.15	-128,571.73	-284,636.00	-413,207.73
Total Australia		0.00	9,644,373.42	10,057,581.15	-128,571.73	-284,636.00	-413,207.73
France - EUR							
FUT 06 MAR 25 EUR FOAT CUSIP : 999599GH0							
-181.000	123.40	0.00	-23,128,307.78	-23,973,294.92	401,318.40	443,668.74	844,987.14
Maturity Date: 06 Mar 25							
Total EUR		0.00	-23,128,307.78	-23,973,294.92	401,318.40	443,668.74	844,987.14
Total France		0.00	-23,128,307.78	-23,973,294.92	401,318.40	443,668.74	844,987.14
Germany - EUR							
FUT 06 MAR 25 EURO BUXL BND CUSIP : 999599GH0							
-49.000	132.68	0.00	-6,732,117.17	-7,226,826.07	358,780.06	135,928.84	494,708.90
Yield to Maturity: -0.529% Maturity Date: 06 Mar 25							

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Fixed Income

Fixed income derivatives - futures

Germany - EUR

FUT 06 MAR 25 EURX E-SCHATZ CUSIP : 999599GH0

-301.000	106.985	0.00	-33,345,674.77	-34,050,478.66	69,052.32	635,751.57	704,803.89
Yield to Maturity: -0.905% Maturity Date: 06 Mar 25							

FUT 06 MAR 25 EURX EUR-BOBL CUSIP : 999599GH0

31.000	117.86	0.00	3,783,365.11	3,889,508.79	-26,488.09	-79,655.59	-106,143.68
Yield to Maturity: -0.927% Maturity Date: 06 Mar 25							

FUT 06 MAR 25 EURX EUR-BUND CUSIP : 999599GH0

119.000	133.44	0.00	16,443,078.04	17,073,068.63	-280,340.93	-349,649.66	-629,990.59
Yield to Maturity: -0.788% Maturity Date: 06 Mar 25							

Total EUR		0.00	-19,851,348.79	-20,314,727.31	121,003.36	342,375.16	463,378.52

Total Germany		0.00	-19,851,348.79	-20,314,727.31	121,003.36	342,375.16	463,378.52

Italy - EUR

FUT 06 MAR 25 EUX EURO-BTP CUSIP : 999599GH0

89.000	119.98	0.00	11,057,297.32	11,413,556.98	-122,514.55	-233,745.11	-356,259.66
Maturity Date: 06 Mar 25							

FUT 06 MAR 25 EUX ST EUROBT CUSIP : 999599GH0

-33.000	107.42	0.00	-3,670,702.70	-3,749,605.96	8,377.20	70,526.06	78,903.26
Maturity Date: 06 Mar 25							

Total EUR		0.00	7,386,594.62	7,663,951.02	-114,137.35	-163,219.05	-277,356.40

Total Italy		0.00	7,386,594.62	7,663,951.02	-114,137.35	-163,219.05	-277,356.40

United States - USD

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Fixed Income								
Fixed income derivatives - futures								
United States - USD								
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0								
	-276.000	108.75	0.00	-30,015,000.00	-30,314,937.50	299,937.50	0.00	299,937.50
Yield to Maturity: 4.423% Maturity Date: 20 Mar 25								
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0								
	-195.000	106.304688	0.00	-20,729,414.06	-20,779,571.34	50,157.28	0.00	50,157.28
Yield to Maturity: 4.348% Maturity Date: 31 Mar 25								
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0								
	-136.000	118.90625	0.00	-16,171,250.00	-16,998,019.49	826,769.49	0.00	826,769.49
Yield to Maturity: 4.857% Maturity Date: 20 Mar 25								
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0								
	-180.000	111.3125	0.00	-20,036,250.00	-20,217,803.08	181,553.08	0.00	181,553.08
Yield to Maturity: 4.561% Maturity Date: 20 Mar 25								
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0								
	205.000	113.84375	0.00	23,337,968.75	23,886,474.08	-548,505.33	0.00	-548,505.33
Yield to Maturity: 4.746% Maturity Date: 20 Mar 25								
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0								
	406.000	102.804688	0.00	83,477,406.25	83,474,618.33	2,787.92	0.00	2,787.92
Yield to Maturity: 4.257% Maturity Date: 31 Mar 25								
Total USD			0.00	19,863,460.94	19,050,761.00	812,699.94	0.00	812,699.94
Total United States			0.00	19,863,460.94	19,050,761.00	812,699.94	0.00	812,699.94

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Total Fixed Income Derivatives - Futures							
	-363.000		0.00	-6,085,227.59	-7,515,729.06	1,092,312.62	338,188.85
							1,430,501.47
Fixed income derivatives - options							
European Union - EUR							
IR CAP GSCMUS33 22/06/2035 EUR 3% / CPTFE 3175RWRC3 SEDOL : 9K2JV6U							
3175RWRC3							
	-1,100,000.000	0.009163	0.00	-10,437.57	-50,755.18	37,973.05	2,344.56
							40,317.61
Issue Date: 18 Jun 15 Maturity Date: 22 Jun 35							
Total EUR			0.00	-10,437.57	-50,755.18	37,973.05	2,344.56
							40,317.61
Total European Union			0.00	-10,437.57	-50,755.18	37,973.05	2,344.56
							40,317.61
Total Fixed Income Derivatives - Options							
	-1,100,000.000		0.00	-10,437.57	-50,755.18	37,973.05	2,344.56
							40,317.61
Funds - fixed income etf							
United States - USD							
MFC TCW ETF TR TCW AAA CLO ETF SEDOL : BR54F33							
	2,614.000	50.12	37.01	131,013.68	130,724.83	288.85	0.00
							288.85
Rate: 1.18064%							
MFC TCW ETF TRUST SENIOR LOAN ETF SEDOL : BR54F55							
	111,148.000	47.3455	0.00	5,262,357.63	5,374,247.70	-111,890.07	0.00
							-111,890.07
Rate: 3.948%							
Total USD			37.01	5,393,371.31	5,504,972.53	-111,601.22	0.00
							-111,601.22
Total United States			37.01	5,393,371.31	5,504,972.53	-111,601.22	0.00
							-111,601.22
Total Funds - Fixed Income ETF							
	113,762.000		37.01	5,393,371.31	5,504,972.53	-111,601.22	0.00
							-111,601.22

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Investment Mgr ID							
Shares/PAR value							
Total Fixed Income							
3,821,776,228.891		6,045,325.64	2,207,915,886.16	2,238,185,376.54	-26,364,618.87	-3,904,871.51	-30,269,490.38

Real Estate

Real estate

United States - USD

CF AFL CIO BUILDING INVESTMENT TRUST FD CUSIP : 99089JET7

4,729.050	5,426.532018	0.00	25,662,341.24	11,493,548.43	14,168,792.81	0.00	14,168,792.81

CF JPMCB SPECIAL SITUATION PROPERTYFUND CUSIP : 99089IXB7

2,957,898.140	9.094	0.00	26,899,125.69	22,346,265.04	4,552,860.65	0.00	4,552,860.65

CF JPMCB STRATEGIC PROPERTY FUND CUSIP : 99089IWA0

5,370,121.460	11.056	0.00	59,372,062.86	46,881,598.94	12,490,463.92	0.00	12,490,463.92

CF PRUDENTIAL PRISA II CUSIP : 99089IVM5

860.240	44,957.32722	0.00	38,674,091.17	29,000,370.44	9,673,720.73	0.00	9,673,720.73

RIALTO REAL ESTATE FUND IV - PROPERTY,L.P. CUSIP : 9944A6998

39,409,916.530	45,978,362.00	0.00	45,978,362.00	39,409,916.53	6,568,445.47	0.00	6,568,445.47

* Market value based on prices received from an external manager or other client-directed pricing source

RIALTO REAL ESTATE FUND V - DEBT, LP CUSIP : 9956AC999

11,925,000.000	12,162,688.00	0.00	12,162,688.00	11,925,000.00	237,688.00	0.00	237,688.00

WHITMAN/PETERSON PARTNERS IV, LP CUSIP : 9943W0999

22,307,818.530	23,540,996.00	0.00	23,540,996.00	22,307,818.53	1,233,177.47	0.00	1,233,177.47

Total USD		0.00	232,289,666.96	183,364,517.91	48,925,149.05	0.00	48,925,149.05

Total United States		0.00	232,289,666.96	183,364,517.91	48,925,149.05	0.00	48,925,149.05

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Real Estate

Total Real Estate							
81,976,343.950		0.00	232,289,666.96	183,364,517.91	48,925,149.05	0.00	48,925,149.05

Total Real Estate							
81,976,343.950		0.00	232,289,666.96	183,364,517.91	48,925,149.05	0.00	48,925,149.05

Venture Capital and Partnerships

Partnerships

Global Region - USD

GAIP 2021 UDFI FEEDER, LP CUSIP : 9941D1992

70,048,717.000	73,796,081.00	0.00	73,796,081.00	70,048,717.00	3,747,364.00	0.00	3,747,364.00
Total USD		0.00	73,796,081.00	70,048,717.00	3,747,364.00	0.00	3,747,364.00
Total Global Region		0.00	73,796,081.00	70,048,717.00	3,747,364.00	0.00	3,747,364.00

United States - USD

BANNER RIDGE SECONDARY FUND V(OFFSHORE), LP CUSIP : 994U25991

24,300,725.000	27,684,501.00	0.00	27,684,501.00	24,300,725.00	3,383,776.00	0.00	3,383,776.00

DERMODY PROPERTIES INDUSTRIAL FUND IIILP CUSIP : 993W20999

33,049,398.820	52,845,093.00	0.00	52,845,093.00	33,049,398.82	19,795,694.18	0.00	19,795,694.18

DERMODY PROPERTIES INDUSTRIAL FUND IV LP CUSIP : 9954D4999

12,458,305.000	11,557,993.00	0.00	11,557,993.00	12,458,305.00	-900,312.00	0.00	-900,312.00

KING STREET GLOBAL DRAWDOWN OVERFLOWFUND, LP CUSIP : 993SA4991

1.000	1.00	0.00	1.00	1.00	0.00	0.00	0.00

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Venture Capital and Partnerships</i>							
Partnerships							
United States - USD							
KLCP CO-INV OPP DOMESTIC FUND III LP CUSIP : 994NFW994							
	3,431,654.000	3,969,932.00	0.00	3,969,932.00	3,431,654.00	538,278.00	538,278.00
KLCP ERISA FUND E III LP CUSIP : 994JS3993							
	15,929,178.320	18,830,466.00	0.00	18,830,466.00	15,929,178.32	2,901,287.68	2,901,287.68
KLCP ERISA Fund E LP CUSIP : 993MKC995							
	32,045,522.000	47,421,521.00	0.00	47,421,521.00	32,045,522.00	15,375,999.00	15,375,999.00
KLINE HILL PARTNERS OFFSHORE FEEDER FUNDV LP CUSIP : 995FCL997							
	11,782,873.000	11,655,729.00	0.00	11,655,729.00	11,782,873.00	-127,144.00	-127,144.00
KLINE HILL PARTNERS SOLUTIONS IIEXPANSION FUND LP CUSIP : 995F15994							
	1,736,318.000	1,721,154.00	0.00	1,721,154.00	1,736,318.00	-15,164.00	-15,164.00
KS GLOBAL DRAWDOWN LP CUSIP : 993MWA996							
	21,363,005.000	30,845,181.00	0.00	30,845,181.00	21,363,005.00	9,482,176.00	9,482,176.00
OBERLAND CAPITAL HEALTHCARE OFFSHORE IIILP CUSIP : 994PXA997							
	8,288,750.000	7,329,128.00	0.00	7,329,128.00	8,288,750.00	-959,622.00	-959,622.00
OBERLAND CAPITAL HEALTHCARE SOLUTIONSCO-INVEST OFFSHORE L CUSIP : 993REG992							
	6,936,124.980	7,536,305.00	0.00	7,536,305.00	6,936,124.98	600,180.02	600,180.02
OBERLAND CAPITAL HEALTHCARE SOLUTIONSOFFSHORE LP CUSIP : 993NMP992							
	19,559,291.120	16,209,072.00	0.00	16,209,072.00	19,559,291.12	-3,350,219.12	-3,350,219.12

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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Description / Asset ID

Investment Mgr ID

Exchange rate/
local market price

Accrued
income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Venture Capital and Partnerships

Partnerships

United States - USD

SIXTH STREET FUNDAMENTAL STRATEGIESPARTNERS B LP COLLAT CUSIP : 993NWH999

23,125,075.820	27,083,755.00	0.00	27,083,755.00	23,125,075.82	3,958,679.18	0.00	3,958,679.18

* Market value based on prices received from an external manager or other client-directed pricing source

WHITMAN/PETERSON PARTNERS V LP CUSIP : 995JM7999

905,451.210	905,451.00	0.00	905,451.00	905,451.21	-0.21	0.00	-0.21

Total USD		0.00	265,595,282.00	214,911,673.27	50,683,608.73	0.00	50,683,608.73

Total United States		0.00	265,595,282.00	214,911,673.27	50,683,608.73	0.00	50,683,608.73

Total Partnerships

284,960,390.270		0.00	339,391,363.00	284,960,390.27	54,430,972.73	0.00	54,430,972.73

Total Venture Capital and Partnerships

284,960,390.270		0.00	339,391,363.00	284,960,390.27	54,430,972.73	0.00	54,430,972.73

Commodities

Commodity derivatives - futures

United Kingdom - USD

FUT 15 JAN 25 LME ALUM US CUSIP : 999599GH0

57.000	2,536.48	0.00	3,614,484.00	3,695,172.07	-80,688.07	0.00	-80,688.07

FUT 15 JAN 25 LME COPPER US CUSIP : 999599GH0

11.000	8,673.23	0.00	2,385,138.25	2,487,122.25	-101,984.00	0.00	-101,984.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/
local market price

Accrued
income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Shares/PAR value

Commodities

Commodity derivatives - futures

United Kingdom - USD

FUT 15 JAN 25 LME NICKEL US CUSIP : 999599GH0

10.000	15,140.07	0.00	908,404.56	949,198.64	-40,794.08	0.00	-40,794.08

FUT 15 JAN 25 LME ZINC US CUSIP : 999599GH0

10.000	2,960.44	0.00	740,110.00	772,125.23	-32,015.23	0.00	-32,015.23

FUT 16 APR 25 LME ALUM US CUSIP : 999599GH0

10.000	2,552.43	0.00	638,107.50	652,777.25	-14,669.75	0.00	-14,669.75

FUT 16 JUL 25 LME ALUM US CUSIP : 999599GH0

9.000	2,560.13	0.00	576,029.25	595,889.25	-19,860.00	0.00	-19,860.00

FUT 17 DEC 25 LME ALUM US CUSIP : 999599GH0

21.000	2,569.43	0.00	1,348,950.75	1,382,174.25	-33,223.50	0.00	-33,223.50

FUT 17 DEC 25 LME COPPER US CUSIP : 999599GH0

5.000	8,990.50	0.00	1,123,812.50	1,166,615.25	-42,802.75	0.00	-42,802.75

FUT 17 DEC 25 LME NICKEL US CUSIP : 999599GH0

8.000	15,967.76	0.00	766,452.79	801,166.50	-34,713.71	0.00	-34,713.71

FUT 17 DEC 25 LME ZINC US CUSIP : 999599GH0

5.000	2,993.81	0.00	374,226.25	385,640.00	-11,413.75	0.00	-11,413.75

FUT 18 JUN 25 LME ALUM US CUSIP : 999599GH0

11.000	2,558.13	0.00	703,485.75	729,475.25	-25,989.50	0.00	-25,989.50

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Commodities</i>							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 18 JUN 25 LME ZINC US CUSIP : 999599GH0							
	6.000	2,990.56	0.00	448,584.00	452,037.00	-3,453.00	-3,453.00
FUT 19 FEB 25 LME ALUM US CUSIP : 999599GH0							
	51.000	2,546.82	0.00	3,247,195.50	3,318,010.25	-70,814.75	-70,814.75
FUT 19 FEB 25 LME COPPER US CUSIP : 999599GH0							
	11.000	8,718.92	0.00	2,397,703.00	2,499,124.50	-101,421.50	-101,421.50
FUT 19 FEB 25 LME NICKEL US CUSIP : 999599GH0							
	10.000	15,231.21	0.00	913,872.97	956,250.90	-42,377.93	-42,377.93
FUT 19 FEB 25 LME ZINC US CUSIP : 999599GH0							
	10.000	2,974.39	0.00	743,597.50	776,856.25	-33,258.75	-33,258.75
FUT 19 MAR 25 LME ALUM US CUSIP : 999599GH0							
	71.000	2,554.97	0.00	4,535,071.75	4,528,575.14	6,496.61	6,496.61
FUT 19 MAR 25 LME COPPER US CUSIP : 999599GH0							
	9.000	8,754.20	0.00	1,969,695.00	2,057,860.25	-88,165.25	-88,165.25
FUT 19 MAR 25 LME NICKEL US CUSIP : 999599GH0							
	14.000	15,303.34	0.00	1,285,481.07	1,349,999.40	-64,518.33	-64,518.33
FUT 19 MAR 25 LME ZINC US CUSIP : 999599GH0							
	20.000	2,980.34	0.00	1,490,170.00	1,528,613.00	-38,443.00	-38,443.00

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Commodities</i>							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 21 MAY 25 LME ALUM US CUSIP : 999599GH0							
	14.000	2,554.98	0.00	894,243.00	917,409.75	-23,166.75	0.00
Total USD			0.00	31,104,815.39	32,002,092.38	-897,276.99	0.00
Total United Kingdom			0.00	31,104,815.39	32,002,092.38	-897,276.99	0.00
United States - USD							
FUT APR 25 CME CATTLE CUSIP : 999599GH0							
	29.000	1.94275	0.00	2,253,590.00	2,153,120.00	100,470.00	0.00
FUT APR 25 CMX GOLD CUSIP : 999599GH0							
	14.000	2,666.00	0.00	3,732,400.00	3,785,400.00	-53,000.00	0.00
FUT APR 25 ICE BRENT CRD CUSIP : 999599GH0							
	39.000	74.24	0.00	2,895,360.00	2,823,690.00	71,670.00	0.00
FUT APR 25 NYM HH NAT GAS CUSIP : 999599GH0							
	34.000	3.07	0.00	1,043,800.00	1,020,012.41	23,787.59	0.00
FUT APR 25 NYM LT CRUDE CUSIP : 999599GH0							
	10.000	70.86	0.00	708,600.00	685,040.00	23,560.00	0.00
FUT AUG 25 NYM HH NAT GAS CUSIP : 999599GH0							
	29.000	3.56	0.00	1,032,400.00	945,007.20	87,392.80	0.00
FUT DEC 25 NYM HH NAT GAS CUSIP : 999599GH0							
	24.000	4.364	0.00	1,047,360.00	949,240.00	98,120.00	0.00

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<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>		<u>Exchange rate/</u>	<u>Accrued</u>					
<u>Shares/PAR value</u>		<u>local market price</u>	<u>income/expense</u>	<u>Market Value</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<i>Commodities</i>								
Commodity derivatives - futures								
United States - USD								
FUT DEC 25 NYM LT CRUDE CUSIP : 999599GH0								
12.000		68.19	0.00	818,280.00	803,080.00	15,200.00	0.00	15,200.00
FUT FEB 25 CME CATTLE CUSIP : 999599GH0								
62.000		1.916	0.00	4,751,680.00	4,584,144.99	167,535.01	0.00	167,535.01
FUT FEB 25 CMX GOLD CUSIP : 999599GH0								
89.000		2,641.00	0.00	23,504,900.00	23,754,494.09	-249,594.09	0.00	-249,594.09
FUT FEB 25 ICE WTILSCRUDE CUSIP : 999599GH0								
1.000		71.72	0.00	71,720.00	67,740.00	3,980.00	0.00	3,980.00
FUT FEB 25 NYM HH NAT GAS CUSIP : 999599GH0								
31.000		3.633	0.00	1,126,230.00	1,126,362.43	-132.43	0.00	-132.43
FUT FEB 25 NYM LT CRUDE CUSIP : 999599GH0								
37.000		71.72	0.00	2,653,640.00	2,546,096.58	107,543.42	0.00	107,543.42
FUT JUL 25 CBT CORN CUSIP : 999599GH0								
91.000		4.6875	0.00	2,132,812.50	2,026,795.55	106,016.95	0.00	106,016.95
FUT JUL 25 CBT SOYBEANS CUSIP : 999599GH0								
35.000		10.3475	0.00	1,810,812.50	1,801,050.00	9,762.50	0.00	9,762.50
FUT JUL 25 CBT WHEAT CUSIP : 999599GH0								
15.000		5.695	0.00	427,125.00	439,050.00	-11,925.00	0.00	-11,925.00

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total					
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation						
<i>Commodities</i>													
Commodity derivatives - futures													
United States - USD													
FUT JUL 25 CSC SUGAR 11 CUSIP : 999599GH0													
	36.000	0.175	0.00	707,865.17	758,440.20	-50,575.03	0.00	-50,575.03					
FUT JUL 25 ICE BRENT CRD CUSIP : 999599GH0													
	7.000	73.25	0.00	512,750.00	502,520.00	10,230.00	0.00	10,230.00					
FUT JUL 25 KCBT RED WHEAT CUSIP : 999599GH0													
	16.000	5.76	0.00	460,800.00	467,712.50	-6,912.50	0.00	-6,912.50					
FUT JUL 25 NYM HH NAT GAS CUSIP : 999599GH0													
	30.000	3.522	0.00	1,056,600.00	984,495.55	72,104.45	0.00	72,104.45					
FUT JUN 25 CME CATTLE CUSIP : 999599GH0													
	11.000	1.89625	0.00	834,350.00	803,500.00	30,850.00	0.00	30,850.00					
FUT JUN 25 ICE BRENT CRD CUSIP : 999599GH0													
	74.000	73.56	0.00	5,443,440.00	5,347,030.00	96,410.00	0.00	96,410.00					
FUT JUN 25 ICE WTILSCRUDE CUSIP : 999599GH0													
	13.000	70.17	0.00	912,210.00	887,010.00	25,200.00	0.00	25,200.00					
FUT JUN 25 NYM HH NAT GAS CUSIP : 999599GH0													
	31.000	3.335	0.00	1,033,850.00	985,790.87	48,059.13	0.00	48,059.13					
FUT JUN 25 NYM LT CRUDE CUSIP : 999599GH0													
	42.000	70.17	0.00	2,947,140.00	2,858,360.00	88,780.00	0.00	88,780.00					

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>						Market	Translation
Shares/PAR value							Total
<i>Commodities</i>							
Commodity derivatives - futures							
United States - USD							
FUT MAR 25 CBT CORN CUSIP : 999599GH0							
311.000		4.585	0.00	7,129,675.00	6,782,737.84	346,937.16	346,937.16
FUT MAR 25 CBT SOYBEANS CUSIP : 999599GH0							
147.000		10.105	0.00	7,427,175.00	7,590,564.64	-163,389.64	-163,389.64
FUT MAR 25 CBT WHEAT CUSIP : 999599GH0							
100.000		5.515	0.00	2,757,500.00	2,886,806.95	-129,306.95	-129,306.95
FUT MAR 25 CMX HG COPPER CUSIP : 999599GH0							
58.000		4.0265	0.00	5,838,425.00	6,096,662.50	-258,237.50	-258,237.50
FUT MAR 25 CSC SUGAR 11 CUSIP : 999599GH0							
248.000		0.1926	0.00	5,366,831.46	5,620,393.03	-253,561.57	-253,561.57
FUT MAR 25 ICE WTILSCRUDE CUSIP : 999599GH0							
7.000		71.25	0.00	498,750.00	474,760.00	23,990.00	23,990.00
FUT MAR 25 IPE BRENT CRD CUSIP : 999599GH0							
123.000		74.64	0.00	9,180,720.00	9,115,926.46	64,793.54	64,793.54
FUT MAR 25 KCBT RED WHEAT CUSIP : 999599GH0							
102.000		5.5925	0.00	2,852,175.00	2,953,587.50	-101,412.50	-101,412.50
FUT MAR 25 NYM HH NAT GAS CUSIP : 999599GH0							
34.000		3.098	0.00	1,053,320.00	1,088,811.78	-35,491.78	-35,491.78

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Market Value

Cost

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

Commodities

Commodity derivatives - futures

United States - USD

FUT MAR 25 NYM LT CRUDE CUSIP : 999599GH0

34.000	71.25	0.00	2,422,500.00	2,329,890.00	92,610.00	0.00	92,610.00

FUT MAY 25 CBT CORN CUSIP : 999599GH0

89.000	4.6575	0.00	2,072,587.50	1,975,797.49	96,790.01	0.00	96,790.01

FUT MAY 25 CBT SOYBEANS CUSIP : 999599GH0

47.000	10.2225	0.00	2,402,287.50	2,395,637.50	6,650.00	0.00	6,650.00

FUT MAY 25 CBT WHEAT CUSIP : 999599GH0

24.000	5.625	0.00	675,000.00	701,337.50	-26,337.50	0.00	-26,337.50

FUT MAY 25 CMX HG COPPER CUSIP : 999599GH0

14.000	4.0595	0.00	1,420,825.00	1,479,437.50	-58,612.50	0.00	-58,612.50

FUT MAY 25 CSC SUGAR 11 CUSIP : 999599GH0

81.000	0.1785	0.00	1,624,550.56	1,738,110.09	-113,559.53	0.00	-113,559.53

FUT MAY 25 ICE BRENT CRD CUSIP : 999599GH0

18.000	73.88	0.00	1,329,840.00	1,303,190.00	26,650.00	0.00	26,650.00

FUT MAY 25 KCBT RED WHEAT CUSIP : 999599GH0

25.000	5.6775	0.00	709,687.50	722,912.50	-13,225.00	0.00	-13,225.00

FUT MAY 25 NYM HH NAT GAS CUSIP : 999599GH0

33.000	3.157	0.00	1,041,810.00	1,010,044.80	31,765.20	0.00	31,765.20

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/	Accrued			Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Translation	Total
Shares/PAR value						
<i>Commodities</i>						
Commodity derivatives - futures						
United States - USD						
FUT MAY 25 NYM LT CRUDE CUSIP : 999599GH0						
4.000	70.50	0.00	282,000.00	269,280.00	12,720.00	12,720.00
FUT NOV 25 CBT SOYBEANS CUSIP : 999599GH0						
6.000	10.2525	0.00	307,575.00	297,825.00	9,750.00	9,750.00
FUT NOV 25 NYM HH NAT GAS CUSIP : 999599GH0						
33.000	3.906	0.00	1,288,980.00	1,167,840.30	121,139.70	121,139.70
FUT OCT 25 CSC SUGAR 11 CUSIP : 999599GH0						
4.000	0.1747	0.00	78,516.85	78,131.20	385.65	385.65
FUT OCT 25 NYM HH NAT GAS CUSIP : 999599GH0						
29.000	3.619	0.00	1,049,510.00	940,334.48	109,175.52	109,175.52
FUT SEP 25 CBT CORN CUSIP : 999599GH0						
20.000	4.425	0.00	442,500.00	436,206.51	6,293.49	6,293.49
FUT SEP 25 ICE BRENT CRD CUSIP : 999599GH0						
10.000	72.63	0.00	726,300.00	713,840.00	12,460.00	12,460.00
FUT SEP 25 NYM HH NAT GAS CUSIP : 999599GH0						
36.000	3.542	0.00	1,275,120.00	1,150,850.92	124,269.08	124,269.08
FUT SEP 25 NYM LT CRUDE CUSIP : 999599GH0						
6.000	69.15	0.00	414,900.00	399,640.00	15,260.00	15,260.00
Total USD		0.00	125,588,776.54	124,825,738.86	763,037.68	763,037.68
Total United States		0.00	125,588,776.54	124,825,738.86	763,037.68	763,037.68

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Commodities</i>							
Total Commodity Derivatives - Futures							
	2,828.000		0.00	156,693,591.93	156,827,831.24	-134,239.31	0.00
							-134,239.31
Total Commodities							
	2,828.000		0.00	156,693,591.93	156,827,831.24	-134,239.31	0.00
							-134,239.31
<i>Other Assets</i>							
Other options							
European Union - EUR							
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.95% 317U3YNA8 15/09/2 SEDOL : 9M38E7U							
317U3YNA8	-19,400,000.000	0.006123	0.00	-122,995.08	-234,585.02	104,760.57	6,829.37
							111,589.94
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3UMA7 29/08/20 SEDOL : 9M2WTTU							
317U3UMA7	-5,500,000.000	0.016376	0.00	-93,265.99	-70,875.81	-25,492.51	3,102.33
							-22,390.18
CALL SWO EUR GSILGB2X P 6MEURIB / R 2.8% 317U3VGA2 01/09/20 SEDOL : 9M2XS7U							
317U3VGA2	-11,900,000.000	0.01471	0.00	-181,264.48	-151,050.88	-37,151.35	6,937.75
							-30,213.60
PUT SWO EUR CITIUS33 P 2.95% / R 6MEURIB 317U3YMA9 15/09/20 SEDOL : 9M38E6U							
317U3YMA9	-19,400,000.000	-0.010292	0.00	206,744.87	-234,585.02	434,500.52	6,829.37
							441,329.89
PUT SWO EUR GSCMUS33 P 2.9% / R 6MEURIB 317U3ULA8 29/08/202 SEDOL : 9M2WTSU							
317U3ULA8	-5,500,000.000	0.000846	0.00	-4,818.18	-70,875.81	62,955.30	3,102.33
							66,057.63
PUT SWO EUR GSILGB2X P 2.8% / R 6MEURIB 317U3VHA1 01/09/202 SEDOL : 9M2XT0U							
317U3VHA1	-11,900,000.000	0.001098	0.00	-13,532.51	-151,050.88	130,580.61	6,937.76
							137,518.37
Total EUR			0.00	-209,131.37	-913,023.42	670,153.14	33,738.91
							703,892.05
Total European Union			0.00	-209,131.37	-913,023.42	670,153.14	33,738.91
							703,892.05

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

*Other Assets***Other options****United Kingdom - GBP**

CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.6% 317U7OVA7 27/01 SEDOL : 9MYGWTU
317U7OVA7

-4,300,000.000	0.000199	0.00	-1,072.76	-21,610.94	20,468.53	69.65	20,538.18

PUT SWO GBP RBOSGB2RTCM P 4% / R 1DSONIA 317U7OUA8 27/01/20 SEDOL : 9MYGWSU
317U7OUA8

-4,300,000.000	0.010338	0.00	-55,674.52	-28,634.50	-27,132.32	92.30	-27,040.02

Total GBP		0.00	-56,747.28	-50,245.44	-6,663.79	161.95	-6,501.84

Total United Kingdom		0.00	-56,747.28	-50,245.44	-6,663.79	161.95	-6,501.84

Total Other Options

-82,200,000.000		0.00	-265,878.65	-963,268.86	663,489.35	33,900.86	697,390.21

Swaps**European Union - EUR**

LCH_RPI BNPAFRPPXXX 15/03/2031 EUR P CPTFE / R 1.38% SWU086F SEDOL : 9M24WXU
SWU086FC4

4,870,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/03/2052 EUR P CPTFE / R 2.58% SWU0KT1 SEDOL : 9M24XZU
SWU0KT119

200,000.000	0.047046	0.00	9,743.21	0.00	9,743.21	0.00	9,743.21

LCH_RPI BNPAFRPPXXX 15/03/2052 EUR P CPTFE / R 2.59% SWU0ZD7 SEDOL : 9M24YVU
SWU0ZD712

400,000.000	0.050515	0.00	20,923.44	0.00	20,923.44	0.00	20,923.44

LCH_RPI BNPAFRPPXXX 15/04/2052 EUR P CPTFE / R 2.55% SWU0KT1 SEDOL : 9M24YBU
SWU0KT127

100,000.000	0.047955	0.00	4,965.75	0.00	4,965.75	0.00	4,965.75

LCH_RPI BNPAFRPPXXX 15/04/2053 EUR P CPTFE / R 2.7% SWU0K8A2 SEDOL : 9M24XXU
SWU0K8A23

1,200,000.000	0.163413	0.00	203,057.13	0.00	203,057.13	0.00	203,057.13

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Other Assets								
Swaps								
European Union - EUR								
LCH_RPI BNPAFRPPXXX 15/05/2027 EUR P 3.13% / R CPTFE SWU04AM SEDOL : 9M24WSU SWU04AM49								
	600,000.000	0.006835	0.00	4,246.71	0.00	4,246.71	0.00	4,246.71
LCH_RPI BNPAFRPPXXX 15/05/2037 EUR P 2.488% / R CPTFE SWU01J SEDOL : 9M24VJU SWU01JA46								
	110,000.000	0.00	0.00	0.00	2,910.28	-2,789.84	-120.44	-2,910.28
LCH_RPI BNPAFRPPXXX 15/05/2052 EUR P CPTFE / R 2.421% SWU0EA SEDOL : 9M24WZU SWU0EA026								
	90,000.000	0.010205	0.00	951.02	0.00	951.02	0.00	951.02
LCH_RPI BNPAFRPPXXX 15/08/2027 EUR P 2.975% / R CPTFE SWU03Z SEDOL : 9M24WQU SWU03ZT14								
	2,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 15/08/2034 EUR P 2.049% / R CPTFE SWU056 SEDOL : 9M9FUGU SWU056462								
	1,340,000.000	0.00	0.00	0.00	163.26	-154.77	-8.49	-163.26
LCH_RPI BNPAFRPPXXX 15/09/2034 EUR P 2.034% / R CPTFE SWU0MM SEDOL : 9M9UU6U SWU0MM443								
	3,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 15/09/2053 EUR P CPTFE / R 2.763% SWU0GH SEDOL : 9M3FA2U SWU0GH854								
	700,000.000	0.187039	0.00	135,575.01	1,906.72	133,698.12	-29.83	133,668.29
LCH_RPI BNPAFRPPXXX 15/10/2053 EUR P CPTFE / R 2.682% SWU0KH SEDOL : 9M3PMNU SWU0KH016								
	500,000.000	0.15925	0.00	82,451.48	0.00	82,451.48	0.00	82,451.48
LCH_RPI BNPAFRPPXXX 15/10/2053 EUR P CPTFE / R 2.736% SWU0NL SEDOL : 9M3J74U SWU0NL451								
	700,000.000	0.178165	0.00	129,142.69	6,519.24	122,708.88	-85.43	122,623.45

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Other Assets								
Swaps								
European Union - EUR								
LCH_RPI BNPAFRPPXXX 15/12/2052 EUR P CPTFE / R 2.59% SWU0XL4 SEDOL : 9M24YMU								
SWU0XL419								
	500,000.000	0.114182	0.00	59,117.79	0.00	59,117.79	0.00	59,117.79
Total EUR			0.00	650,174.23	11,499.50	638,918.92	-244.19	638,674.73
Total European Union			0.00	650,174.23	11,499.50	638,918.92	-244.19	638,674.73
United Kingdom - GBP								
LCH_RPI BNPAFRPPXXX 15/08/2034 GBP P RPI / R 3.5% SWU0TX9S4 SEDOL : 9M9TD4U								
SWU0TX9S4								
	3,900,000.000	0.00	0.00	0.00	22,086.40	-21,024.59	-1,061.81	-22,086.40
LCH_RPI BNPAFRPPXXX 15/09/2034 GBP P RPI / R 3.466% SWU0AP41 SEDOL : 9M9UCJU								
SWU0AP415								
	3,100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total GBP			0.00	0.00	22,086.40	-21,024.59	-1,061.81	-22,086.40
Total United Kingdom			0.00	0.00	22,086.40	-21,024.59	-1,061.81	-22,086.40
United States - USD								
CDS / STS GSILGB2X SELL PROTECTION ONCMBX.NA.AAA.8 10-17- SEDOL : 9E2WDLU								
SWPC0ATK0								
	36,442.880	0.000158	0.00	5.77	0.00	5.77	0.00	5.77
CDS / STS GSILGB2X SELL PROTECTION ONCMBX.NA.AAA.9 09-17- SEDOL : 9E5TECU								
SWPC0C1D2								
	990,539.880	0.000624	0.00	618.00	0.00	618.00	0.00	618.00
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL : 9J6LBDU								
SWPC0HTX7								
	700,000.000	0.000235	0.00	164.50	0.00	164.50	0.00	164.50
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL : 9M8XPKU								
SWPC0MR67								
	99,053.990	0.000624	0.00	61.80	0.00	61.80	0.00	61.80

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Other Assets</i>							
Swaps							
United States - USD							
LCH_RPI BNPAFRPPXXX 02/24/2031 USD P 2.311% / R CPI SWU0PS01 SEDOL : 9M24YGU							
SWU0PS017							
	1,300,000.000	0.11191	0.00	145,482.61	0.00	145,482.61	145,482.61
LCH_RPI BNPAFRPPXXX 02/26/2026 USD P 2.314% / R CPI SWU0EN65 SEDOL : 9M24XJU							
SWU0EN655							
	3,100,000.000	0.115189	0.00	357,086.21	0.00	357,086.21	357,086.21
LCH_RPI BNPAFRPPXXX 03/05/2026 USD P 2.419% / R CPI SWU0EN70 SEDOL : 9M24XLU							
SWU0EN705							
	3,800,000.000	0.109251	0.00	415,152.66	0.00	415,152.66	415,152.66
LCH_RPI BNPAFRPPXXX 05/13/2026 USD P 2.768% / R CPI SWU0EQ08 SEDOL : 9M24XNU							
SWU0EQ088							
	1,700,000.000	0.086609	0.00	147,234.62	0.00	147,234.62	147,234.62
LCH_RPI BNPAFRPPXXX 05/14/2026 USD P 2.813% / R CPI SWU0JL85 SEDOL : 9M24XWU							
SWU0JL852							
	2,900,000.000	0.084105	0.00	243,904.79	0.00	243,904.79	243,904.79
LCH_RPI BNPAFRPPXXX 05/25/2026 USD P 2.703% / R CPI SWU0ZN00 SEDOL : 9M24YYU							
SWU0ZN009							
	1,530,000.000	0.088942	0.00	136,081.72	0.00	136,081.72	136,081.72
LCH_RPI BNPAFRPPXXX 06/03/2029 USD P CPI / R 1.954% SWU0JB26 SEDOL : 9M24XRU							
SWU0JB268							
	250,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 06/06/2028 USD P CPI / R 2.37% SWU0Z7004 SEDOL : 9M24YTU							
SWU0Z7004							
	100,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 07/25/2029 USD P CPI / R 1.997% SWU0SG48 SEDOL : 9M24YKU							
SWU0SG481							
	200,000.000	0.00	0.00	0.00	0.00	0.00	0.00

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Description / Asset ID	Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Shares/PAR value						Market	Translation
							Total

Other Assets

Swaps

United States - USD

LCH_RPI BNPAFRPPXXX 08/26/2028 USD P 2.573% / R CPI SWU0EQ69 SEDOL : 9M24XQU
SWU0EQ690

600,000.000	0.070173	0.00	42,103.50	0.00	42,103.50	0.00	42,103.50

LCH_RPI BNPAFRPPXXX 11/20/2029 USD P CPI / R 1.883% SWU0JD58 SEDOL : 9M24XTU
SWU0JD587

9,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Total USD		0.00	1,487,896.18	0.00	1,487,896.18	0.00	1,487,896.18

Total United States		0.00	1,487,896.18	0.00	1,487,896.18	0.00	1,487,896.18

Total Swaps

51,216,036.750		0.00	2,138,070.41	33,585.90	2,105,790.51	-1,306.00	2,104,484.51

Miscellaneous

United States - USD

CASH HELD AT TILDEN CUSIP : 995679024

1,268,059.480	1.00	0.00	1,268,059.48	1,268,059.48	0.00	0.00	0.00

Total USD		0.00	1,268,059.48	1,268,059.48	0.00	0.00	0.00

Total United States		0.00	1,268,059.48	1,268,059.48	0.00	0.00	0.00

Total Miscellaneous

1,268,059.480		0.00	1,268,059.48	1,268,059.48	0.00	0.00	0.00

Cash collateral held elsewhere

United States - USD

CCP DUE TO/FROM MORGAN STANLEY SEDOL : 9AYQMLU

7,000.000	1.00	0.00	7,000.00	7,000.00	0.00	0.00	0.00

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Other Assets								
Cash collateral held elsewhere								
United States - USD								
CCP RECEIVABLE FROM MORGAN STANLEY & COINC. NEW YORK SEDOL : 9D6JACU								
	-7,000.000	1.00	0.00	-7,000.00	-7,000.00	0.00	0.00	0.00
DOMESTIC MASTER FORWARD COLLATERALRECEIVABLE FROM:BARC SEDOL : 9A3XW7U								
	474,000.000	1.00	0.00	474,000.00	474,000.00	0.00	0.00	0.00
FORWARD COLLATERAL RECEIVABLE FROM ANZ ANZBAU3M SEDOL : 9A4N31U								
	60,000.000	1.00	0.00	60,000.00	60,000.00	0.00	0.00	0.00
OTC CASH COLLATERAL RECEIVABLE FROM MIZUHO CAPITAL MARKETS L SEDOL : 9K3CUPU								
PIMCO	980,000.000	1.00	0.00	980,000.00	980,000.00	0.00	0.00	0.00
* Market value based on prices received from an external manager or other client-directed pricing source								
OTC DER CASH COLL REC FROM BNP PARIBAS SEDOL : 9A32GKU								
	968,000.000	1.00	0.00	968,000.00	968,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERN SEDOL : 9A5HKFU								
	300,000.000	1.00	0.00	300,000.00	300,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM USD SEDOL : 9A32GTU								
	60,000.000	1.00	0.00	60,000.00	60,000.00	0.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM BANK OFAMERICA SEDOL : 9A6FXKU								
	5,815,000.000	1.00	0.00	5,815,000.00	5,815,000.00	0.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM CITIBANK SEDOL : 9A6FYNU								
	568,000.000	1.00	0.00	568,000.00	568,000.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Other Assets

Cash collateral held elsewhere

United States - USD

TBA COLLATERAL RECEIVABLE FROM GOLDMANSACHS SEDOL : 9A6FC7U

550,000.000	1.00	0.00	550,000.00	550,000.00	0.00	0.00	0.00

TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE SEDOL : 9A6FD8U

278,000.000	1.00	0.00	278,000.00	278,000.00	0.00	0.00	0.00

TBA COLLATERAL RECEIVABLE FROM MORGANSTANLEY SEDOL : 9A6FF6U

290,000.000	1.00	0.00	290,000.00	290,000.00	0.00	0.00	0.00

Total USD		0.00	10,343,000.00	10,343,000.00	0.00	0.00	0.00

Total United States		0.00	10,343,000.00	10,343,000.00	0.00	0.00	0.00

Total Cash Collateral Held Elsewhere

10,343,000.000		0.00	10,343,000.00	10,343,000.00	0.00	0.00	0.00

Settlement receivables

United States - USD

RECEIVABLE FROM LEHMAN LBI CUSIP : 000629790

1,821.090	0.00	0.00	0.00	1,821.09	-1,821.09	0.00	-1,821.09

RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP : 525CLM140

118,744.870	0.45	0.00	534.35	101,888.74	-101,354.39	0.00	-101,354.39

Total USD		0.00	534.35	103,709.83	-103,175.48	0.00	-103,175.48

Total United States		0.00	534.35	103,709.83	-103,175.48	0.00	-103,175.48

Total Settlement Receivables

120,565.960		0.00	534.35	103,709.83	-103,175.48	0.00	-103,175.48

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Other Assets								
Exchange cleared swaps - other assets								
European Union - EUR								
LCH_IRS BNPAFRPPXXX 04/11/2052 EUR P 0.19% / R 6MEURIB SWU01 SEDOL : 9M24VNU SWU01MJY4								
	1,000,000.000	0.415108	0.00	429,844.15	0.00	429,844.15	0.00	429,844.15
LCH_IRS BNPAFRPPXXX 04/11/2052 EUR P 0.195% / R 6MEURIB SWU0 SEDOL : 9M24VQU SWU01MK06								
	1,050,000.000	0.414079	0.00	450,217.88	0.00	450,217.88	0.00	450,217.88
LCH_IRS BNPAFRPPXXX 08/11/2052 EUR P 0.197% / R 6MEURIB SWU0 SEDOL : 9M24VSU SWU01MMU8								
	1,900,000.000	0.413754	0.00	814,040.74	0.00	814,040.74	0.00	814,040.74
LCH_IRS BNPAFRPPXXX 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01H SEDOL : 9M24ZHU SWU01HX03								
	400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 11/05/2027 EUR P 6MEURIB / R 0.65% SWU01 SEDOL : 9M24ZMU SWU01IOA9								
	600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01 SEDOL : 9M24ZKU SWU01HY44								
	700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW SEDOL : 9M24ZPU SWU01IQW9								
	1,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA SEDOL : 9M24VFU SWU01IVA1								
	400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028 SEDOL : 9M9SMSU SWU028YB7								
	78,350,000.000	0.013075	0.00	1,060,825.88	553,740.79	542,349.37	-35,264.28	507,085.09

◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value					Market	Translation	Total

*Other Assets***Exchange cleared swaps - other assets****European Union - EUR**

LCH_IRS BNPAFRPPXXX 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02 SEDOL : 9M9SMRU
SWU02A2D3

24,824,000.000	0.00	0.00	0.00	106,084.09	-98,829.66	-7,254.43	-106,084.09

LCH_OIS BNPAFRPPXXX 26/02/2025 EUR P 3.475% / R 1DESTR SWU02 SEDOL : 9M68QLU
SWU0225S5

115,400,000.000	0.000645	0.00	77,027.58	24,782.03	53,317.94	-1,072.39	52,245.55

Total EUR		0.00	2,831,956.23	684,606.91	2,190,940.42	-43,591.10	2,147,349.32

Total European Union		0.00	2,831,956.23	684,606.91	2,190,940.42	-43,591.10	2,147,349.32

Japan - JPY

LCH_OIS BNPAFRPPXXX 14/09/2028 JPY P 0.55% / R 1DTONAR SWU01 SEDOL : 9M37A7U
SWU01Q355

810,000,000.000	0.005997	0.00	30,909.98	0.00	30,909.98	0.00	30,909.98

LCH_OIS BNPAFRPPXXX 15/12/2031 JPY P 0.5% / R 1DTONAR SWU01V SEDOL : 9M24ZGU
SWU01VBR7

669,000,000.000	0.025562	0.00	108,812.11	0.00	108,812.11	0.00	108,812.11

LCH_OIS BNPAFRPPXXX 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E SEDOL : 9M24ZAU
SWU01E1X3

170,000,000.000	0.015143	0.00	16,380.08	0.00	16,380.08	0.00	16,380.08

LCH_OIS BNPAFRPPXXX 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01 SEDOL : 9M24ZCU
SWU01E238

11,960,000.000	0.014851	0.00	1,130.14	0.00	1,130.14	0.00	1,130.14

LCH_OIS BNPAFRPPXXX 20/09/2027 JPY P 0.3% / R 1DTONAR SWU01E SEDOL : 9M24ZEU
SWU01E2S3

63,000,000.000	0.01214	0.00	4,866.38	0.00	4,866.38	0.00	4,866.38

Total JPY		0.00	162,098.69	0.00	162,098.69	0.00	162,098.69

Total Japan		0.00	162,098.69	0.00	162,098.69	0.00	162,098.69

United Kingdom - GBP

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Other Assets								
Exchange cleared swaps - other assets								
United Kingdom - GBP								
LCH_OIS BNPAFRPPXXX 18/09/2026 GBP P 1DSONIA / R 0 SWU022DT4 SEDOL : 9M6FJ5U SWU022DT4								
	35,300,000.000	0.00	0.00	0.00	423,696.46	-405,670.59	-18,025.87	-423,696.46
Total GBP			0.00	0.00	423,696.46	-405,670.59	-18,025.87	-423,696.46
Total United Kingdom			0.00	0.00	423,696.46	-405,670.59	-18,025.87	-423,696.46
United States - USD								
CME_OIS BNPAFRPPXXX 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206 SEDOL : 9M6QFUU SWU0206Z2								
	4,800,000.000	0.084608	0.00	406,118.40	127,892.72	278,225.68	0.00	278,225.68
LCH_OIS BNPAFRPPXXX 01/18/2026 USD P 4.757% / R 1DSOFR SWU02 SEDOL : 9M5GBQU SWU020SG0								
	2,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 02/13/2034 USD P 1DSOFR / R 3.085% SWU01 SEDOL : 9M24VTU SWU01OR39								
	14,600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 02/13/2054 USD P 2.865% / R 1DSOFR SWU01 SEDOL : 9M24VWU SWU01OR47								
	11,200,000.000	0.205981	0.00	2,306,983.84	0.00	2,306,983.84	0.00	2,306,983.84
LCH_OIS BNPAFRPPXXX 02/15/2026 USD P 4.7% / R 1DSOFR SWU021O SEDOL : 9M62XLU SWU021OH0								
	15,430,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 11/15/2028 USD P 1DSOFR / R 2.3% SWU01YS SEDOL : 9M4AB6U SWU01YS10								
	17,900,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 11/15/2053 USD P 2.285% / R 1DSOFR SWU01 SEDOL : 9M4AB9U SWU01YS28								
	2,370,000.000	0.333114	0.00	789,479.71	0.00	789,479.71	0.00	789,479.71

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Other Assets</i>							
Exchange cleared swaps - other assets							
United States - USD							
LCH_OIS BNPAFRPPXXX 11/21/2028 USD P 1DSOFR / R 2.34% SWU01Y SEDOL : 9M4EA7U							
SWU01YS36							
	1,910,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 11/21/2053 USD P 2.236% / R 1DSOFR SWU01 SEDOL : 9M4EB0U							
SWU01YS44							
	1,800,000.000	0.340963	0.00	613,732.68	0.00	613,732.68	613,732.68
LCH_OIS BNPAFRPPXXX 12/22/2025 USD P 4.868% / R 1DSOFR SWU02 SEDOL : 9M54HZU							
SWU020A20							
	16,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00
Total USD			0.00	4,116,314.63	127,892.72	3,988,421.91	3,988,421.91
Total United States			0.00	4,116,314.63	127,892.72	3,988,421.91	3,988,421.91
Total Exchange Cleared Swaps - Other Assets			0.00	7,110,369.55	1,236,196.09	5,935,790.43	5,874,173.46
2,074,294,000.000			0.00	20,594,155.14	12,021,282.44	8,601,894.81	8,572,872.70
Total Other Assets							
2,055,041,662.190			0.00	20,594,155.14	12,021,282.44	8,601,894.81	8,572,872.70

Derivative Offsets

Cash and cash equivalent futures

European Union - EUR

FUT SEP 25 LIF 3M EURIBOR CUSIP : 999599GH0

	651.000	98.065	0.00	165,266,623.14	172,149,870.11	196,978.00	-7,080,224.97	-6,883,246.97
FUT SEP 26 LIF 3M EURIBOR CUSIP : 999599GH0								
	-651.000	97.975	0.00	-165,114,948.27	-172,149,886.29	-48,409.63	7,083,347.65	7,034,938.02

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Derivative Offsets</i>							
Cash and cash equivalent futures							
Total EUR			0.00	151,674.87	-16.18	148,568.37	3,122.68
Total European Union			0.00	151,674.87	-16.18	148,568.37	3,122.68
Total Cash and Cash Equivalent Futures							
0.000			0.00	151,674.87	-16.18	148,568.37	3,122.68
Equity futures							
Canada - CAD							
FUT MAR 25 ME S&P CAN 60 CUSIP : 999599GH0							
-25.000		1,485.10	0.00	-5,163,051.04	-5,345,123.39	125,505.49	56,566.86
Total CAD			0.00	-5,163,051.04	-5,345,123.39	125,505.49	56,566.86
Total Canada			0.00	-5,163,051.04	-5,345,123.39	125,505.49	56,566.86
International Region - USD							
FUT MAR 25 ICUS MSCI EAF CUSIP : 999599GH0							
-347.000		2,267.50	0.00	-39,341,125.00	-40,593,600.00	1,252,475.00	0.00
Total USD			0.00	-39,341,125.00	-40,593,600.00	1,252,475.00	0.00
Total International Region			0.00	-39,341,125.00	-40,593,600.00	1,252,475.00	0.00
United States - USD							
FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0							
-234.000		5,935.75	0.00	-69,448,275.00	-71,718,357.50	2,270,082.50	0.00
Total USD			0.00	-69,448,275.00	-71,718,357.50	2,270,082.50	0.00
Total United States			0.00	-69,448,275.00	-71,718,357.50	2,270,082.50	0.00
Total Equity Futures							
-606.000			0.00	-113,952,451.04	-117,657,080.89	3,648,062.99	56,566.86

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Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Derivative Offsets

Fixed income futures

Australia - AUD

FUT MAR 25 SFE 10Y T-BOND CUSIP : 999599GH0

-138.000	112.875329	0.00	-9,644,373.42	-10,057,581.15	128,571.73	284,636.00	413,207.73
Total AUD		0.00	-9,644,373.42	-10,057,581.15	128,571.73	284,636.00	413,207.73
Total Australia		0.00	-9,644,373.42	-10,057,581.15	128,571.73	284,636.00	413,207.73

France - EUR

FUT 06 MAR 25 EUR FOAT CUSIP : 999599GH0

181.000	123.40	0.00	23,128,307.78	23,973,294.92	-401,318.40	-443,668.74	-844,987.14
Total EUR		0.00	23,128,307.78	23,973,294.92	-401,318.40	-443,668.74	-844,987.14
Total France		0.00	23,128,307.78	23,973,294.92	-401,318.40	-443,668.74	-844,987.14

Germany - EUR

FUT 06 MAR 25 EURO BUXL BND CUSIP : 999599GH0

49.000	132.68	0.00	6,732,117.17	7,226,826.07	-358,780.06	-135,928.84	-494,708.90

FUT 06 MAR 25 EURX E-SCHATZ CUSIP : 999599GH0

301.000	106.985	0.00	33,345,674.77	34,050,478.66	-69,052.32	-635,751.57	-704,803.89

FUT 06 MAR 25 EURX EUR-BOBL CUSIP : 999599GH0

-31.000	117.86	0.00	-3,783,365.11	-3,889,508.79	26,488.09	79,655.59	106,143.68

FUT 06 MAR 25 EURX EUR-BUND CUSIP : 999599GH0

-119.000	133.44	0.00	-16,443,078.04	-17,073,068.63	280,340.93	349,649.66	629,990.59
Total EUR		0.00	19,851,348.79	20,314,727.31	-121,003.36	-342,375.16	-463,378.52
Total Germany		0.00	19,851,348.79	20,314,727.31	-121,003.36	-342,375.16	-463,378.52

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							
<i>Derivative Offsets</i>							
Fixed income futures							
Italy - EUR							
FUT 06 MAR 25 EUX EURO-BTP CUSIP : 999599GH0							
-89.000	119.98	0.00	-11,057,297.32	-11,413,556.98	122,514.55	233,745.11	356,259.66
FUT 06 MAR 25 EUX ST EUROBT CUSIP : 999599GH0							
33.000	107.42	0.00	3,670,702.70	3,749,605.96	-8,377.20	-70,526.06	-78,903.26
Total EUR		0.00	-7,386,594.62	-7,663,951.02	114,137.35	163,219.05	277,356.40
Total Italy		0.00	-7,386,594.62	-7,663,951.02	114,137.35	163,219.05	277,356.40
United States - USD							
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0							
276.000	108.75	0.00	30,015,000.00	30,314,937.50	-299,937.50	0.00	-299,937.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0							
195.000	106.304688	0.00	20,729,414.06	20,779,571.34	-50,157.28	0.00	-50,157.28
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0							
136.000	118.90625	0.00	16,171,250.00	16,998,019.49	-826,769.49	0.00	-826,769.49
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0							
180.000	111.3125	0.00	20,036,250.00	20,217,803.08	-181,553.08	0.00	-181,553.08
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0							
-205.000	113.84375	0.00	-23,337,968.75	-23,886,474.08	548,505.33	0.00	548,505.33
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0							
-406.000	102.804688	0.00	-83,477,406.25	-83,474,618.33	-2,787.92	0.00	-2,787.92
Total USD		0.00	-19,863,460.94	-19,050,761.00	-812,699.94	0.00	-812,699.94

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Derivative Offsets</i>							
Fixed income futures							
Total United States			0.00	-19,863,460.94	-19,050,761.00	-812,699.94	0.00
Total Fixed Income Futures							
363.000			0.00	6,085,227.59	7,515,729.06	-1,092,312.62	-1,430,501.47
Commodity futures							
United Kingdom - USD							
FUT 15 JAN 25 LME ALUM US CUSIP : 999599GH0							
-57.000		2,536.48	0.00	-3,614,484.00	-3,695,172.07	80,688.07	0.00
FUT 15 JAN 25 LME COPPER US CUSIP : 999599GH0							
-11.000		8,673.23	0.00	-2,385,138.25	-2,487,122.25	101,984.00	0.00
FUT 15 JAN 25 LME NICKEL US CUSIP : 999599GH0							
-10.000		15,140.07	0.00	-908,404.56	-949,198.64	40,794.08	0.00
FUT 15 JAN 25 LME ZINC US CUSIP : 999599GH0							
-10.000		2,960.44	0.00	-740,110.00	-772,125.23	32,015.23	0.00
FUT 16 APR 25 LME ALUM US CUSIP : 999599GH0							
-10.000		2,552.43	0.00	-638,107.50	-652,777.25	14,669.75	0.00
FUT 16 JUL 25 LME ALUM US CUSIP : 999599GH0							
-9.000		2,560.13	0.00	-576,029.25	-595,889.25	19,860.00	0.00
FUT 17 DEC 25 LME ALUM US CUSIP : 999599GH0							
-21.000		2,569.43	0.00	-1,348,950.75	-1,382,174.25	33,223.50	0.00
FUT 17 DEC 25 LME COPPER US CUSIP : 999599GH0							
-5.000		8,990.50	0.00	-1,123,812.50	-1,166,615.25	42,802.75	0.00

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Description / Asset ID

Investment Mgr ID

Exchange rate/
local market price

Accrued
income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Shares/PAR value

Derivative Offsets

Commodity futures

United Kingdom - USD

FUT 17 DEC 25 LME NICKEL US CUSIP : 999599GH0

-8.000	15,967.76	0.00	-766,452.79	-801,166.50	34,713.71	0.00	34,713.71

FUT 17 DEC 25 LME ZINC US CUSIP : 999599GH0

-5.000	2,993.81	0.00	-374,226.25	-385,640.00	11,413.75	0.00	11,413.75

FUT 18 JUN 25 LME ALUM US CUSIP : 999599GH0

-11.000	2,558.13	0.00	-703,485.75	-729,475.25	25,989.50	0.00	25,989.50

FUT 18 JUN 25 LME ZINC US CUSIP : 999599GH0

-6.000	2,990.56	0.00	-448,584.00	-452,037.00	3,453.00	0.00	3,453.00

FUT 19 FEB 25 LME ALUM US CUSIP : 999599GH0

-51.000	2,546.82	0.00	-3,247,195.50	-3,318,010.25	70,814.75	0.00	70,814.75

FUT 19 FEB 25 LME COPPER US CUSIP : 999599GH0

-11.000	8,718.92	0.00	-2,397,703.00	-2,499,124.50	101,421.50	0.00	101,421.50

FUT 19 FEB 25 LME NICKEL US CUSIP : 999599GH0

-10.000	15,231.21	0.00	-913,872.97	-956,250.90	42,377.93	0.00	42,377.93

FUT 19 FEB 25 LME ZINC US CUSIP : 999599GH0

-10.000	2,974.39	0.00	-743,597.50	-776,856.25	33,258.75	0.00	33,258.75

FUT 19 MAR 25 LME ALUM US CUSIP : 999599GH0

-71.000	2,554.97	0.00	-4,535,071.75	-4,528,575.14	-6,496.61	0.00	-6,496.61

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Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							
<i>Derivative Offsets</i>							
Commodity futures							
United Kingdom - USD							
FUT 19 MAR 25 LME COPPER US CUSIP : 999599GH0							
-9.000	8,754.20	0.00	-1,969,695.00	-2,057,860.25	88,165.25	0.00	88,165.25
FUT 19 MAR 25 LME NICKEL US CUSIP : 999599GH0							
-14.000	15,303.34	0.00	-1,285,481.07	-1,349,999.40	64,518.33	0.00	64,518.33
FUT 19 MAR 25 LME ZINC US CUSIP : 999599GH0							
-20.000	2,980.34	0.00	-1,490,170.00	-1,528,613.00	38,443.00	0.00	38,443.00
FUT 21 MAY 25 LME ALUM US CUSIP : 999599GH0							
-14.000	2,554.98	0.00	-894,243.00	-917,409.75	23,166.75	0.00	23,166.75
Total USD		0.00	-31,104,815.39	-32,002,092.38	897,276.99	0.00	897,276.99
Total United Kingdom		0.00	-31,104,815.39	-32,002,092.38	897,276.99	0.00	897,276.99
United States - USD							
FUT APR 25 CME CATTLE CUSIP : 999599GH0							
-29.000	1.94275	0.00	-2,253,590.00	-2,153,120.00	-100,470.00	0.00	-100,470.00
FUT APR 25 CMX GOLD CUSIP : 999599GH0							
-14.000	2,666.00	0.00	-3,732,400.00	-3,785,400.00	53,000.00	0.00	53,000.00
FUT APR 25 ICE BRENT CRD CUSIP : 999599GH0							
-39.000	74.24	0.00	-2,895,360.00	-2,823,690.00	-71,670.00	0.00	-71,670.00
FUT APR 25 NYM HH NAT GAS CUSIP : 999599GH0							
-34.000	3.07	0.00	-1,043,800.00	-1,020,012.41	-23,787.59	0.00	-23,787.59

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Investment Mgr ID							
Shares/PAR value							

Derivative Offsets

Commodity futures

United States - USD

FUT APR 25 NYM LT CRUDE CUSIP : 999599GH0

-10.000	70.86	0.00	-708,600.00	-685,040.00	-23,560.00	0.00	-23,560.00

FUT AUG 25 NYM HH NAT GAS CUSIP : 999599GH0

-29.000	3.56	0.00	-1,032,400.00	-945,007.20	-87,392.80	0.00	-87,392.80

FUT DEC 25 NYM HH NAT GAS CUSIP : 999599GH0

-24.000	4.364	0.00	-1,047,360.00	-949,240.00	-98,120.00	0.00	-98,120.00

FUT DEC 25 NYM LT CRUDE CUSIP : 999599GH0

-12.000	68.19	0.00	-818,280.00	-803,080.00	-15,200.00	0.00	-15,200.00

FUT FEB 25 CME CATTLE CUSIP : 999599GH0

-62.000	1.916	0.00	-4,751,680.00	-4,584,144.99	-167,535.01	0.00	-167,535.01

FUT FEB 25 CMX GOLD CUSIP : 999599GH0

-89.000	2,641.00	0.00	-23,504,900.00	-23,754,494.09	249,594.09	0.00	249,594.09

FUT FEB 25 ICE WTILSCRUDE CUSIP : 999599GH0

-1.000	71.72	0.00	-71,720.00	-67,740.00	-3,980.00	0.00	-3,980.00

FUT FEB 25 NYM HH NAT GAS CUSIP : 999599GH0

-31.000	3.633	0.00	-1,126,230.00	-1,126,362.43	132.43	0.00	132.43

FUT FEB 25 NYM LT CRUDE CUSIP : 999599GH0

-37.000	71.72	0.00	-2,653,640.00	-2,546,096.58	-107,543.42	0.00	-107,543.42

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Description / Asset ID	Exchange rate/	Accrued				Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							
<i>Derivative Offsets</i>							
Commodity futures							
United States - USD							
FUT JUL 25 CBT CORN CUSIP : 999599GH0							
-91.000	4.6875	0.00	-2,132,812.50	-2,026,795.55	-106,016.95	0.00	-106,016.95
FUT JUL 25 CBT SOYBEANS CUSIP : 999599GH0							
-35.000	10.3475	0.00	-1,810,812.50	-1,801,050.00	-9,762.50	0.00	-9,762.50
FUT JUL 25 CBT WHEAT CUSIP : 999599GH0							
-15.000	5.695	0.00	-427,125.00	-439,050.00	11,925.00	0.00	11,925.00
FUT JUL 25 CSC SUGAR 11 CUSIP : 999599GH0							
-36.000	0.175	0.00	-707,865.17	-758,440.20	50,575.03	0.00	50,575.03
FUT JUL 25 ICE BRENT CRD CUSIP : 999599GH0							
-7.000	73.25	0.00	-512,750.00	-502,520.00	-10,230.00	0.00	-10,230.00
FUT JUL 25 KCBT RED WHEAT CUSIP : 999599GH0							
-16.000	5.76	0.00	-460,800.00	-467,712.50	6,912.50	0.00	6,912.50
FUT JUL 25 NYM HH NAT GAS CUSIP : 999599GH0							
-30.000	3.522	0.00	-1,056,600.00	-984,495.55	-72,104.45	0.00	-72,104.45
FUT JUN 25 CME CATTLE CUSIP : 999599GH0							
-11.000	1.89625	0.00	-834,350.00	-803,500.00	-30,850.00	0.00	-30,850.00
FUT JUN 25 ICE BRENT CRD CUSIP : 999599GH0							
-74.000	73.56	0.00	-5,443,440.00	-5,347,030.00	-96,410.00	0.00	-96,410.00

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total					
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation						
<i>Derivative Offsets</i>													
Commodity futures													
United States - USD													
FUT JUN 25 ICE WTILSCRUDE CUSIP : 999599GH0													
	-13.000	70.17	0.00	-912,210.00	-887,010.00	-25,200.00	0.00	-25,200.00					
FUT JUN 25 NYM HH NAT GAS CUSIP : 999599GH0													
	-31.000	3.335	0.00	-1,033,850.00	-985,790.87	-48,059.13	0.00	-48,059.13					
FUT JUN 25 NYM LT CRUDE CUSIP : 999599GH0													
	-42.000	70.17	0.00	-2,947,140.00	-2,858,360.00	-88,780.00	0.00	-88,780.00					
FUT MAR 25 CBT CORN CUSIP : 999599GH0													
	-311.000	4.585	0.00	-7,129,675.00	-6,782,737.84	-346,937.16	0.00	-346,937.16					
FUT MAR 25 CBT SOYBEANS CUSIP : 999599GH0													
	-147.000	10.105	0.00	-7,427,175.00	-7,590,564.64	163,389.64	0.00	163,389.64					
FUT MAR 25 CBT WHEAT CUSIP : 999599GH0													
	-100.000	5.515	0.00	-2,757,500.00	-2,886,806.95	129,306.95	0.00	129,306.95					
FUT MAR 25 CMX HG COPPER CUSIP : 999599GH0													
	-58.000	4.0265	0.00	-5,838,425.00	-6,096,662.50	258,237.50	0.00	258,237.50					
FUT MAR 25 CSC SUGAR 11 CUSIP : 999599GH0													
	-248.000	0.1926	0.00	-5,366,831.46	-5,620,393.03	253,561.57	0.00	253,561.57					
FUT MAR 25 ICE WTILSCRUDE CUSIP : 999599GH0													
	-7.000	71.25	0.00	-498,750.00	-474,760.00	-23,990.00	0.00	-23,990.00					

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Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Investment Mgr ID	Shares/PAR value						
<i>Derivative Offsets</i>							
Commodity futures							
United States - USD							
FUT MAR 25 IPE BRENT CRD CUSIP : 999599GH0							
	-123.000	74.64	0.00	-9,180,720.00	-9,115,926.46	-64,793.54	-64,793.54
FUT MAR 25 KCBT RED WHEAT CUSIP : 999599GH0							
	-102.000	5.5925	0.00	-2,852,175.00	-2,953,587.50	101,412.50	101,412.50
FUT MAR 25 NYM HH NAT GAS CUSIP : 999599GH0							
	-34.000	3.098	0.00	-1,053,320.00	-1,088,811.78	35,491.78	35,491.78
FUT MAR 25 NYM LT CRUDE CUSIP : 999599GH0							
	-34.000	71.25	0.00	-2,422,500.00	-2,329,890.00	-92,610.00	-92,610.00
FUT MAY 25 CBT CORN CUSIP : 999599GH0							
	-89.000	4.6575	0.00	-2,072,587.50	-1,975,797.49	-96,790.01	-96,790.01
FUT MAY 25 CBT SOYBEANS CUSIP : 999599GH0							
	-47.000	10.2225	0.00	-2,402,287.50	-2,395,637.50	-6,650.00	-6,650.00
FUT MAY 25 CBT WHEAT CUSIP : 999599GH0							
	-24.000	5.625	0.00	-675,000.00	-701,337.50	26,337.50	26,337.50
FUT MAY 25 CMX HG COPPER CUSIP : 999599GH0							
	-14.000	4.0595	0.00	-1,420,825.00	-1,479,437.50	58,612.50	58,612.50
FUT MAY 25 CSC SUGAR 11 CUSIP : 999599GH0							
	-81.000	0.1785	0.00	-1,624,550.56	-1,738,110.09	113,559.53	113,559.53

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Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Derivative Offsets

Commodity futures

United States - USD

FUT MAY 25 ICE BRENT CRD CUSIP : 999599GH0

-18.000	73.88	0.00	-1,329,840.00	-1,303,190.00	-26,650.00	0.00	-26,650.00

FUT MAY 25 KCBT RED WHEAT CUSIP : 999599GH0

-25.000	5.6775	0.00	-709,687.50	-722,912.50	13,225.00	0.00	13,225.00

FUT MAY 25 NYM HH NAT GAS CUSIP : 999599GH0

-33.000	3.157	0.00	-1,041,810.00	-1,010,044.80	-31,765.20	0.00	-31,765.20

FUT MAY 25 NYM LT CRUDE CUSIP : 999599GH0

-4.000	70.50	0.00	-282,000.00	-269,280.00	-12,720.00	0.00	-12,720.00

FUT NOV 25 CBT SOYBEANS CUSIP : 999599GH0

-6.000	10.2525	0.00	-307,575.00	-297,825.00	-9,750.00	0.00	-9,750.00

FUT NOV 25 NYM HH NAT GAS CUSIP : 999599GH0

-33.000	3.906	0.00	-1,288,980.00	-1,167,840.30	-121,139.70	0.00	-121,139.70

FUT OCT 25 CSC SUGAR 11 CUSIP : 999599GH0

-4.000	0.1747	0.00	-78,516.85	-78,131.20	-385.65	0.00	-385.65

FUT OCT 25 NYM HH NAT GAS CUSIP : 999599GH0

-29.000	3.619	0.00	-1,049,510.00	-940,334.48	-109,175.52	0.00	-109,175.52

FUT SEP 25 CBT CORN CUSIP : 999599GH0

-20.000	4.425	0.00	-442,500.00	-436,206.51	-6,293.49	0.00	-6,293.49

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Derivative Offsets

Commodity futures

United States - USD

FUT SEP 25 ICE BRENT CRD CUSIP : 999599GH0

-10.000	72.63	0.00	-726,300.00	-713,840.00	-12,460.00	0.00	-12,460.00

FUT SEP 25 NYM HH NAT GAS CUSIP : 999599GH0

-36.000	3.542	0.00	-1,275,120.00	-1,150,850.92	-124,269.08	0.00	-124,269.08

FUT SEP 25 NYM LT CRUDE CUSIP : 999599GH0

-6.000	69.15	0.00	-414,900.00	-399,640.00	-15,260.00	0.00	-15,260.00

Total USD		0.00	-125,588,776.54	-124,825,738.86	-763,037.68	0.00	-763,037.68

Total United States		0.00	-125,588,776.54	-124,825,738.86	-763,037.68	0.00	-763,037.68

Total Commodity Futures

-2,828.000		0.00	-156,693,591.93	-156,827,831.24	134,239.31	0.00	134,239.31

Total Derivative Offsets

-3,071.000		0.00	-264,409,140.51	-266,969,199.25	2,838,558.05	-278,499.31	2,560,058.74

Hedge Fund

Hedge equity

Global Region - USD

CF VIKING GLOBAL EQUITIES III LTD CL H SER E SER 01 CUSIP : 995016391

30,529.680	6,119.994546	0.00	186,841,475.09	150,000,000.00	36,841,475.09	0.00	36,841,475.09

COATUE GROWTH V OFFSHORE FEEDER FUND LP CUSIP : 993XWT991

73,261,414.530	54,449,694.00	0.00	54,449,694.00	73,261,414.53	-18,811,720.53	0.00	-18,811,720.53

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Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							
<i>Hedge Fund</i>							
Hedge equity							
Global Region - USD							
D.E. SHAW COMPOSITE INTERNATIONAL FUND CUSIP : 993ML0990							
6,173,667.620	14,172,171.00	0.00	14,172,171.00	6,173,667.62	7,998,503.38	0.00	7,998,503.38
ELLIOTT CIC2 INTERMEDIATE LP CUSIP : 994WQ5991							
26,296,652.220	22,941,261.00	0.00	22,941,261.00	26,296,652.22	-3,355,391.22	0.00	-3,355,391.22
Total USD		0.00	278,404,601.09	255,731,734.37	22,672,866.72	0.00	22,672,866.72
Total Global Region		0.00	278,404,601.09	255,731,734.37	22,672,866.72	0.00	22,672,866.72
International Region - USD							
CF TILDEN PARK OFF INVT FD LTD-CL A-2 -ELIGIBLE -SER 03-202 CUSIP : 995463023							
6,450.000	984.973441	0.00	6,353,078.69	6,450,000.00	-96,921.31	0.00	-96,921.31
CF TILDEN PARK OFF INVT FD LTD-CL A-2 -ELIGIBLE -SER 04-202 CUSIP : 1M999QM11							
125.000	1,220.408121	0.00	152,551.02	125,000.00	27,551.02	0.00	27,551.02
CF TILDEN PARK OFFSHORE INVT FDLTD-CLASS CUSIP : 321999S88							
40,000.000	1,009.762992	0.00	40,390,519.68	40,000,000.00	390,519.68	0.00	390,519.68
Total USD		0.00	46,896,149.39	46,575,000.00	321,149.39	0.00	321,149.39
Total International Region		0.00	46,896,149.39	46,575,000.00	321,149.39	0.00	321,149.39
United States - USD							
CF COATUE OFFSHORE FD, LTD CL LIQ_ACCT_6 TRANCHE 20 SER MAY CUSIP : 5A6999A17							
3,261.000	105.51283	0.00	344,077.34	326,099.65	17,977.69	0.00	17,977.69
CF COATUE OFFSHORE FD, LTD CL LIQ_ACCT_MAY 2024 CUSIP : 994251676							
1,279.510	99.211203	0.00	126,941.73	127,951.12	-1,009.39	0.00	-1,009.39

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Hedge Fund							
Hedge equity							
United States - USD							
CF COATUE OFFSHORE FND LTD CL LIQ ACCT 2 TRANCHE 20 SER DEC CUSIP : 2P2999R13							
	2,587.020	93.992143	0.00	243,159.55	258,701.73	-15,542.18	0.00
CF COATUE OFFSHORE FND LTD CL LIQ ACCT 2 TRANCHE 20 SER DEC CUSIP : 34999AX46							
	1,269.830	96.431184	0.00	122,451.21	126,983.24	-4,532.03	0.00
CF COATUE OFFSHORE FUND LTD LIQ ACCT NOV 2024 CUSIP : 06999AK06							
	1,271.880	99.833329	0.00	126,976.01	127,188.34	-212.33	0.00
CF COATUE OFFSHORE FUND, LTD CLA TRANCHE PV-7 SER 2021-07-0 CUSIP : 993043579							
	66,530.890	117.832407	0.00	7,839,494.91	6,653,089.00	1,186,405.91	0.00
CF COATUE OFFSHORE FUND, LTD CL LIQ_ACCT TRANCHE 20 SER AUG CUSIP : 996198842							
	1,117.740	102.310452	0.00	114,356.48	111,773.63	2,582.85	0.00
D E SHAW ORIENTEER INTERNATIONAL LIMITEDFUND LP CUSIP : 993JN3999							
	170,580,560.260	214,535,974.000001	0.00	214,535,974.00	170,580,560.26	43,955,413.74	0.00
* Market value based on prices received from an external manager or other client-directed pricing source							
GMO MULTI-STRAT FD (OFFSHORE) A 6-000118 CUSIP : 000238592							
	1.000	22,154,918.00	0.00	22,154,918.00	1.00	22,154,917.00	0.00
Total USD			0.00	245,608,349.23	178,312,347.97	67,296,001.26	0.00
Total United States			0.00	245,608,349.23	178,312,347.97	67,296,001.26	0.00
Total Hedge Equity							
	276,466,718.180		0.00	570,909,099.71	480,619,082.34	90,290,017.37	0.00

Hedge market independent

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Hedge Fund

Hedge market independent

United States - USD

CF BRIDGEWATER PURE ALPHA I LTD CL B SER6600-166 FUND CUSIP : IKL99FGT3

46,361.400	4,436.3132	0.00	205,673,690.79	134,922,584.93	70,751,105.86	0.00	70,751,105.86
Total USD		0.00	205,673,690.79	134,922,584.93	70,751,105.86	0.00	70,751,105.86
Total United States		0.00	205,673,690.79	134,922,584.93	70,751,105.86	0.00	70,751,105.86
Total Hedge Market Independent							
46,361.400		0.00	205,673,690.79	134,922,584.93	70,751,105.86	0.00	70,751,105.86

Hedge market dependent

Global Region - USD

CF BRIDGEWATER PURE ALPHA TRADING COMPANY II LTD SERIES CDLX CUSIP : 1C999AB69

65,304.400	1,353.497888	0.00	88,389,367.48 [*]	77,936,567.18	10,452,800.30	0.00	10,452,800.30
<i>*Market Value based on preliminary estimates received from an external manager</i>							
Total USD		0.00	88,389,367.48	77,936,567.18	10,452,800.30	0.00	10,452,800.30
Total Global Region		0.00	88,389,367.48	77,936,567.18	10,452,800.30	0.00	10,452,800.30
Total Hedge Market Dependent							
65,304.400		0.00	88,389,367.48	77,936,567.18	10,452,800.30	0.00	10,452,800.30

Hedge event driven

International Region - USD

CF KING STR CAP CL S SER 210 FD CUSIP : 97999HRH6

985.950	126.4602	0.00	124,683.43	88,889.95	35,793.48	0.00	35,793.48

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STR CAP CL S SER 224 FD CUSIP : 43999QPZ2							
	2,947.180	140.0389	0.00	412,719.85	268,238.45	144,481.40	144,481.40
CF KING STREET CAL LTD CLS A SER II- 1 CUSIP : 8R9995RT3							
	967,567.140	141.3712	0.00	136,786,127.66	91,967,797.53	44,818,330.13	44,818,330.13
CF KING STREET CAP LTD CL S SER 281 FD CUSIP : 999DFV035							
	7,176.840	143.9172	0.00	1,032,870.72	664,746.01	368,124.71	368,124.71
CF KING STREET CAP LTD CL S SER 412 CUSIP : 993539956							
	2,718.650	5.6833	0.00	15,450.90	253,420.85	-237,969.95	-237,969.95
CF KING STREET CAP LTD CL S SR 296 CUSIP : 999VBV039							
	527.610	144.4119	0.00	76,193.16	48,869.31	27,323.85	27,323.85
CF KING STREET CAP LTD CL S SR 308 CUSIP : 999760739							
	976.970	106.1646	0.00	103,719.63	90,910.23	12,809.40	12,809.40
CF KING STREET CAP LTD CL S SR 317 CUSIP : 995609427							
	158.280	144.5289	0.00	22,876.03	14,728.33	8,147.70	8,147.70
CF KING STREET CAP LTD CL S SR 326 CUSIP : 990019325							
	2,433.230	73.3361	0.00	178,443.60	226,419.85	-47,976.25	-47,976.25
CF KING STREET CAP LTD CL S SR 344 CUSIP : 991087867							
	5,194.190	0.9164	0.00	4,759.96	483,335.57	-478,575.61	-478,575.61

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STREET CAP LTD CL S SR 353 CUSIP : 996762241							
	12,068.710	113.5405	0.00	1,370,287.37	1,123,031.37	247,256.00	247,256.00
CF KING STREET CAP LTD CL S SR 362 CUSIP : 70999GJ27							
	5,600.740	100.1976	0.00	561,180.71	521,166.25	40,014.46	40,014.46
CF KING STREET CAP LTD CL S SR 380 CUSIP : 70999GJ68							
	6,822.360	63.4342	0.00	432,770.95	634,841.65	-202,070.70	-202,070.70
CF KING STREET CAPITAL LTD CL S SER 161 CUSIP : 4A999F319							
	2,724.160	149.5559	0.00	407,414.20	252,246.31	155,167.89	155,167.89
CF KING STREET CAPITAL LTD CL S SER 168 CUSIP : 4A999F327							
	187.250	176.7915	0.00	33,104.21	17,338.64	15,765.57	15,765.57
CF KING STREET CAPITAL LTD CL S SER 175 CUSIP : 4A999F335							
	2,829.250	125.6881	0.00	355,603.06	261,977.60	93,625.46	93,625.46
CF KING STREET CAPITAL LTD CL S SER 254FD CUSIP : 6C999E852							
	215.330	37.5318	0.00	8,081.72	19,562.35	-11,480.63	-11,480.63
CF KING STREET CAPITAL LTD CLASS S SER182 CUSIP : 2A999WW79							
	18.650	83.7908	0.00	1,562.70	1,695.85	-133.15	-133.15
CF KING STREET CAPITAL LTD CLASS S SER189 CUSIP : 2A999QU74							
	2,456.600	126.6686	0.00	311,174.08	223,379.50	87,794.58	87,794.58

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Hedge Fund

Hedge event driven

International Region - USD

CF KING STREET CAPITAL LTD CLASS S SER266 CUSIP : 579994153

935.200	143.8203	0.00	134,500.74	84,295.55	50,205.19	0.00	50,205.19

CF KING STREET CAPITAL LTD CLASS S SER 238 CUSIP : 5D99986E7

662.930	107.9062	0.00	71,534.26	59,882.62	11,651.64	0.00	11,651.64

CF KING STREET CAPITAL LTD CLASS S SER 244 CUSIP : 3X9998S68

3,555.630	141.0602	0.00	501,557.88	321,917.76	179,640.12	0.00	179,640.12

CF KING STREET CAPTIAL LTD CL SSER 231 CUSIP : 55999RD53

686.210	112.5812	0.00	77,254.35	62,351.05	14,903.30	0.00	14,903.30

CF KING STREET CAPTIAL LTD CL S SER 125FUND CUSIP : 382992G66

879.610	66.2924	0.00	58,311.46	80,983.90	-22,672.44	0.00	-22,672.44

Total USD		0.00	143,082,182.63	97,772,026.48	45,310,156.15	0.00	45,310,156.15

Total International Region		0.00	143,082,182.63	97,772,026.48	45,310,156.15	0.00	45,310,156.15

Total Hedge Event Driven

1,030,328.670		0.00	143,082,182.63	97,772,026.48	45,310,156.15	0.00	45,310,156.15

Hedge multi strategy

Global Region - USD

CF BRIDGEWATER SHORT TERM INVESTMENT FUND II LLC STIF II CUSIP : 4TH999MK0

875,010.961	14.276915	0.00	12,492,457.11	12,421,045.01	71,412.10	0.00	71,412.10

*Market Value based on preliminary estimates received from an external manager

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>						Market	Translation
Shares/PAR value							Total
<i>Hedge Fund</i>							
Hedge multi strategy							
Global Region - USD							
RENAISSANCE INSTITUTIONAL DIVERSIFIEDALPHA FUND LLC CUSIP : 9926H8994							
140,592,883.000	114,110,452.000001		0.00	114,110,452.00	140,592,883.00	-26,482,431.00	0.00
Total USD			0.00	126,602,909.11	153,013,928.01	-26,411,018.90	0.00
Total Global Region			0.00	126,602,909.11	153,013,928.01	-26,411,018.90	0.00
International Region - USD							
CF BRIDGEWATER PURE ALPHA TRADING SERIESCCLIII LTD CUSIP : 108999R47							
24,930.750	1,586.879274		0.00	39,562,090.46	31,533,449.35	8,028,641.11	0.00
<i>*Market Value based on preliminary estimates received from an external manager</i>							
Total USD			0.00	39,562,090.46	31,533,449.35	8,028,641.11	0.00
Total International Region			0.00	39,562,090.46	31,533,449.35	8,028,641.11	0.00
United States - USD							
CF BRIDGEWATER SHORT TERM INVESTMENT IIFUND CUSIP : 5004003C8							
6,729,730.296	14.276915		0.00	96,079,787.41	92,348,737.54	3,731,049.87	0.00
<i>*Market Value based on preliminary estimates received from an external manager</i>							
CF ELLIOTT INTERNATIONAL LIMITED-CL C CUSIP : 1KB999QP3							
76,738.960	2,314.7937		0.00	177,704,866.53	143,789,718.65	33,915,147.88	0.00
CF TWO SIGMA ABSOLUTE RETURN CAYMANFD, LTD. CLS A1 SER CUSIP : 602993KA4							
36,828.730	2,280.4518		0.00	83,986,143.62	52,340,710.38	31,645,433.24	0.00
Total USD			0.00	357,770,797.56	288,479,166.57	69,291,630.99	0.00
Total United States			0.00	357,770,797.56	288,479,166.57	69,291,630.99	0.00

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Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID					Market	Translation
Shares/PAR value						Total

Hedge Fund

Total Hedge Multi Strategy						
148,336,122.697		0.00	523,935,797.13	473,026,543.93	50,909,253.20	0.00
						50,909,253.20

Total Hedge Fund						
425,944,835.347		0.00	1,531,990,137.74	1,264,276,804.86	267,713,332.88	0.00
						267,713,332.88

Liabilities

Swap liabilities

European Union - EUR

LCH_RPI BNPAFRPPXXX 15/03/2031 EUR P CPTFE / R 1.38% SWU086F SEDOL : 9M24WXL
SWU086FC4

-4,870,000.000	0.176031	0.00	-887,702.11	0.00	-887,702.11	0.00	-887,702.11

LCH_RPI BNPAFRPPXXX 15/03/2052 EUR P CPTFE / R 2.58% SWU0KT1 SEDOL : 9M24XZL
SWU0KT119

-200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/03/2052 EUR P CPTFE / R 2.59% SWU0ZD7 SEDOL : 9M24YVL
SWU0ZD712

-400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/04/2052 EUR P CPTFE / R 2.55% SWU0KT1 SEDOL : 9M24YBL
SWU0KT127

-100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/04/2053 EUR P CPTFE / R 2.7% SWU0K8A2 SEDOL : 9M24XXL
SWU0K8A23

-1,200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/05/2027 EUR P 3.13% / R CPTFE SWU04AM SEDOL : 9M24WSL
SWU04AM49

-600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Liabilities</i>							
Swap liabilities							
European Union - EUR							
LCH_RPI BNPAFRPPXXX 15/05/2037 EUR P 2.488% / R CPTFE SWU01J SEDOL : 9M24VJL							
SWU01JA46							
	-110,000.000	0.011136	0.00	-1,268.48	0.00	-1,268.48	-1,268.48
LCH_RPI BNPAFRPPXXX 15/05/2052 EUR P CPTFE / R 2.421% SWU0EA SEDOL : 9M24WZL							
SWU0EA026							
	-90,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 15/08/2027 EUR P 2.975% / R CPTFE SWU03Z SEDOL : 9M24WQL							
SWU03ZT14							
	-2,800,000.000	0.010281	0.00	-29,809.89	0.00	-29,809.89	-29,809.89
LCH_RPI BNPAFRPPXXX 15/08/2034 EUR P 2.049% / R CPTFE SWU056 SEDOL : 9M9FUGL							
SWU056462							
	-1,340,000.000	0.01439	0.00	-19,966.57	-786.82	-19,221.25	-19,179.75
LCH_RPI BNPAFRPPXXX 15/09/2034 EUR P 2.034% / R CPTFE SWU0MM SEDOL : 9M9UU6L							
SWU0MM443							
	-3,400,000.000	0.012827	0.00	-45,158.26	-7,846.90	-37,866.27	-37,311.36
LCH_RPI BNPAFRPPXXX 15/09/2053 EUR P CPTFE / R 2.763% SWU0GH SEDOL : 9M3FA2L							
SWU0GH854							
	-700,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 15/10/2053 EUR P CPTFE / R 2.682% SWU0KH SEDOL : 9M3PMNL							
SWU0KH016							
	-500,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 15/10/2053 EUR P CPTFE / R 2.736% SWU0NL SEDOL : 9M3J74L							
SWU0NL451							
	-700,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 15/12/2052 EUR P CPTFE / R 2.59% SWU0XL4 SEDOL : 9M24YML							
SWU0XL419							
	-500,000.000	0.00	0.00	0.00	0.00	0.00	0.00
Total EUR			0.00	-983,905.31	-8,633.72	-975,868.00	-975,271.59
Total European Union			0.00	-983,905.31	-8,633.72	-975,868.00	-975,271.59

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Liabilities								
Swap liabilities								
United Kingdom - GBP								
LCH_RPI BNPAFRPPXXX 15/08/2034 GBP P RPI / R 3.5% SWU0TX9S4 SEDOL : 9M9TD4L SWU0TX9S4								
	-3,900,000.000	0.003142	0.00	-15,346.66	0.00	-15,346.66	0.00	-15,346.66
LCH_RPI BNPAFRPPXXX 15/09/2034 GBP P RPI / R 3.466% SWU0AP41 SEDOL : 9M9UCJL SWU0AP415								
	-3,100,000.000	0.006296	0.00	-24,442.29	-371.73	-24,088.32	17.76	-24,070.56
Total GBP			0.00	-39,788.95	-371.73	-39,434.98	17.76	-39,417.22
Total United Kingdom			0.00	-39,788.95	-371.73	-39,434.98	17.76	-39,417.22
United States - USD								
CDS / STS GSILGB2X 09-17-2058 SWPC0C1D2 SEDOL : 9E5TECL SWPC0C1D2								
	-990,539.880	0.00	0.00	0.00	-58,484.38	58,484.38	0.00	58,484.38
CDS / STS GSILGB2X 10-17-2057 SWPC0ATK0 SEDOL : 9E2WDLL SWPC0ATK0								
	-36,442.880	0.00	0.00	0.00	-2,432.00	2,432.00	0.00	2,432.00
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL : 9J6LBDL SWPC0HTX7								
	-700,000.000	0.00	0.00	0.00	-1,263.73	1,263.73	0.00	1,263.73
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL : 9M8XPKL SWPC0MR67								
	-99,053.990	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 02/24/2031 USD P 2.311% / R CPI SWU0PS01 SEDOL : 9M24YGL SWU0PS017								
	-1,300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 02/26/2026 USD P 2.314% / R CPI SWU0EN65 SEDOL : 9M24XJL SWU0EN655								
	-3,100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							
<i>Liabilities</i>							
Swap liabilities							
United States - USD							
LCH_RPI BNPAFRPPXXX 03/05/2026 USD P 2.419% / R CPI SWU0EN70 SEDOL : 9M24XLL SWU0EN705							
-3,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 05/13/2026 USD P 2.768% / R CPI SWU0EQ08 SEDOL : 9M24XNL SWU0EQ088							
-1,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 05/14/2026 USD P 2.813% / R CPI SWU0JL85 SEDOL : 9M24XWL SWU0JL852							
-2,900,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 05/25/2026 USD P 2.703% / R CPI SWU0ZN00 SEDOL : 9M24YYL SWU0ZN009							
-1,530,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 06/03/2029 USD P CPI / R 1.954% SWU0JB26 SEDOL : 9M24XRL SWU0JB268							
-250,000.000	0.142098	0.00	-35,524.48	0.00	-35,524.48	0.00	-35,524.48
LCH_RPI BNPAFRPPXXX 06/06/2028 USD P CPI / R 2.37% SWU0Z7004 SEDOL : 9M24YTL SWU0Z7004							
-100,000.000	0.097579	0.00	-9,757.90	0.00	-9,757.90	0.00	-9,757.90
LCH_RPI BNPAFRPPXXX 07/25/2029 USD P CPI / R 1.997% SWU0SG48 SEDOL : 9M24YKL SWU0SG481							
-200,000.000	0.135597	0.00	-27,119.36	0.00	-27,119.36	0.00	-27,119.36
LCH_RPI BNPAFRPPXXX 08/26/2028 USD P 2.573% / R CPI SWU0EQ69 SEDOL : 9M24XQL SWU0EQ690							
-600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 11/20/2029 USD P CPI / R 1.883% SWU0JD58 SEDOL : 9M24XTL SWU0JD587							
-9,400,000.000	0.149208	0.00	-1,402,558.02	0.00	-1,402,558.02	0.00	-1,402,558.02
Total USD		0.00	-1,474,959.76	-62,180.11	-1,412,779.65	0.00	-1,412,779.65
Total United States		0.00	-1,474,959.76	-62,180.11	-1,412,779.65	0.00	-1,412,779.65

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Description / Asset ID	Exchange rate/	Accrued				Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							

Liabilities

Total Swap Liabilities							
-51,216,036.750		0.00	-2,498,654.02	-71,185.56	-2,428,082.63	614.17	-2,427,468.46

Obligation to return cash collateral hld

United States - USD

OTC DER CASH COLL PAY TO UBSSEC CUSIP : ABA999US3

-190,000.000	1.00	0.00	-190,000.00	-190,000.00	0.00	0.00	0.00

OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US SEDOL : 9D85KJL

-280,000.000	1.00	0.00	-280,000.00	-280,000.00	0.00	0.00	0.00

OTC DERIVATIVE CASH COLL PAY TO HSBC SEDOL : 9A32HGL

-310,000.000	1.00	0.00	-310,000.00	-310,000.00	0.00	0.00	0.00

OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE B SEDOL : 9A32HHL

-160,000.000	1.00	0.00	-160,000.00	-160,000.00	0.00	0.00	0.00

TBA COLLATERAL PAYABLE TO CSFB SEDOL : 9A6FYQL

-5,400,000.000	1.00	0.00	-5,400,000.00	-5,400,000.00	0.00	0.00	0.00

Total USD		0.00	-6,340,000.00	-6,340,000.00	0.00	0.00	0.00

Total United States		0.00	-6,340,000.00	-6,340,000.00	0.00	0.00	0.00

Total Obligation to Return Cash Collateral Hld		0.00	-6,340,000.00	-6,340,000.00	0.00	0.00	0.00

Exchange cleared swap liabilities

European Union - EUR

LCH_IRS BNPAFRPPXXX 04/11/2052 EUR P 0.19% / R 6MEURIB SWU01 SEDOL : 9M24VNL
SWU01MJY4

-1,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Description / Asset ID	Exchange rate/	Accrued				Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							
<i>Liabilities</i>							
Exchange cleared swap liabilities							
European Union - EUR							
LCH_IRS BNPAFRPPXXX 04/11/2052 EUR P 0.195% / R 6MEURIB SWU0 SEDOL : 9M24VQL							
SWU01MK06							
-1,050,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 08/11/2052 EUR P 0.197% / R 6MEURIB SWU0 SEDOL : 9M24VSL							
SWU01MMU8							
-1,900,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01H SEDOL : 9M24ZHL							
SWU01HX03							
-400,000.000	0.035273	0.00	-14,609.99	0.00	-14,609.99	0.00	-14,609.99
LCH_IRS BNPAFRPPXXX 11/05/2027 EUR P 6MEURIB / R 0.65% SWU01 SEDOL : 9M24ZML							
SWU01IOA9							
-600,000.000	0.035464	0.00	-22,033.66	0.00	-22,033.66	0.00	-22,033.66
LCH_IRS BNPAFRPPXXX 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01 SEDOL : 9M24ZKL							
SWU01HY44							
-700,000.000	0.036585	0.00	-26,518.71	0.00	-26,518.71	0.00	-26,518.71
LCH_IRS BNPAFRPPXXX 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW SEDOL : 9M24ZPL							
SWU01IQW9							
-1,000,000.000	0.02506	0.00	-25,949.22	0.00	-25,949.22	0.00	-25,949.22
LCH_IRS BNPAFRPPXXX 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA SEDOL : 9M24VFL							
SWU01IVA1							
-400,000.000	0.024774	0.00	-10,261.18	0.00	-10,261.18	0.00	-10,261.18
LCH_IRS BNPAFRPPXXX 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028 SEDOL : 9M9SMSL							
SWU028YB7							
-78,350,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02 SEDOL : 9M9SMRL							
SWU02A2D3							
-24,824,000.000	0.022186	0.00	-570,291.61	-64,894.17	-508,530.19	3,132.75	-505,397.44

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Liabilities

Exchange cleared swap liabilities

European Union - EUR

LCH_OIS BNPAFRPPXXX 26/02/2025 EUR P 3.475% / R 1DESTR SWU02 SEDOL : 9M68QLL
SWU0225S5

-115,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total EUR		0.00	-669,664.37	-64,894.17	-607,902.95	3,132.75	-604,770.20
Total European Union		0.00	-669,664.37	-64,894.17	-607,902.95	3,132.75	-604,770.20

Japan - JPY

LCH_OIS BNPAFRPPXXX 14/09/2028 JPY P 0.55% / R 1DTONAR SWU01 SEDOL : 9M37A7L
SWU01Q355

-810,000,000.000	0.00	0.00	0.00	-9,369.84	8,794.51	575.33	9,369.84

LCH_OIS BNPAFRPPXXX 15/12/2031 JPY P 0.5% / R 1DTONAR SWU01V SEDOL : 9M24ZGL
SWU01VBR7

-669,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_OIS BNPAFRPPXXX 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E SEDOL : 9M24ZAL
SWU01E1X3

-170,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_OIS BNPAFRPPXXX 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01 SEDOL : 9M24ZCL
SWU01E238

-11,960,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_OIS BNPAFRPPXXX 20/09/2027 JPY P 0.3% / R 1DTONAR SWU01E SEDOL : 9M24ZEL
SWU01E2S3

-63,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Total JPY		0.00	0.00	-9,369.84	8,794.51	575.33	9,369.84
Total Japan		0.00	0.00	-9,369.84	8,794.51	575.33	9,369.84

United Kingdom - GBP

LCH_OIS BNPAFRPPXXX 18/09/2026 GBP P 1DSONIA / R 0 SWU022DT4 SEDOL : 9M6FJ5L
SWU022DT4

-35,300,000.000	0.002867	0.00	-126,740.43	0.00	-126,740.43	0.00	-126,740.43

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Liabilities							
Exchange cleared swap liabilities							
Total GBP			0.00	-126,740.43	0.00	-126,740.43	0.00
Total United Kingdom			0.00	-126,740.43	0.00	-126,740.43	0.00
United States - USD							
CME_OIS BNPAFRPPXXX 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206 SEDOL : 9M6QFUL SWU0206Z2							
		-4,800,000.000	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 01/18/2026 USD P 4.757% / R 1DSOFR SWU02 SEDOL : 9M5GBQL SWU020SG0							
		-2,700,000.000	0.001073	0.00	-2,896.83	0.00	-2,896.83
LCH_OIS BNPAFRPPXXX 02/13/2034 USD P 1DSOFR / R 3.085% SWU01 SEDOL : 9M24VTL SWU01OR39							
		-14,600,000.000	0.09367	0.00	-1,367,574.70	0.00	-1,367,574.70
LCH_OIS BNPAFRPPXXX 02/13/2054 USD P 2.865% / R 1DSOFR SWU01 SEDOL : 9M24VWL SWU01OR47							
		-11,200,000.000	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 02/15/2026 USD P 4.7% / R 1DSOFR SWU021O SEDOL : 9M62XLL SWU021OH0							
		-15,430,000.000	0.001047	0.00	-16,152.12	0.00	-16,152.12
LCH_OIS BNPAFRPPXXX 11/15/2028 USD P 1DSOFR / R 2.3% SWU01YS SEDOL : 9M4AB6L SWU01YS10							
		-17,900,000.000	0.065664	0.00	-1,175,378.44	0.00	-1,175,378.44
LCH_OIS BNPAFRPPXXX 11/15/2053 USD P 2.285% / R 1DSOFR SWU01 SEDOL : 9M4AB9L SWU01YS28							
		-2,370,000.000	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 11/21/2028 USD P 1DSOFR / R 2.34% SWU01Y SEDOL : 9M4EA7L SWU01YS36							
		-1,910,000.000	0.064042	0.00	-122,319.46	0.00	-122,319.46
LCH_OIS BNPAFRPPXXX 11/21/2053 USD P 2.236% / R 1DSOFR SWU01 SEDOL : 9M4EB0L SWU01YS44							
		-1,800,000.000	0.00	0.00	0.00	0.00	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value					Market	Translation	Total

Liabilities

Exchange cleared swap liabilities

United States - USD

LCH_OIS BNPAFRPPXXX 12/22/2025 USD P 4.868% / R 1DSOFR SWU02 SEDOL : 9M54HZL
SWU020A20

-16,700,000.000	0.006582	0.00	-109,924.41	0.00	-109,924.41	0.00	-109,924.41
Total USD		0.00	-2,794,245.96	0.00	-2,794,245.96	0.00	-2,794,245.96
Total United States		0.00	-2,794,245.96	0.00	-2,794,245.96	0.00	-2,794,245.96
Total Exchange Cleared Swap Liabilities							
-2,074,294,000.000		0.00	-3,590,650.76	-74,264.01	-3,520,094.83	3,708.08	-3,516,386.75
Total Liabilities							
-2,131,850,036.750		0.00	-12,429,304.78	-6,485,449.57	-5,948,177.46	4,322.25	-5,943,855.21

All Other

Recoverable taxes

EUR - Euro

	0.965717	280,724.38	0.00	0.00	0.00	0.00	0.00
PLN - Polish zloty							
	4.1306	2,798.63	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		283,523.01	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		283,523.01	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.000		283,523.01	0.00	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Market Value

Cost

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

All Other

Total All Other

0.000

283,523.01

0.00

0.00

0.00

0.00

0.00

Cash and Cash Equivalents

Short term bills and notes

United States - USD

UNITED STATES OF AMER TREAS BILLS0% T-BILL 01-16-2025 SEDOL : BPLZN43

800,000.000

99.835383

0.00

798,683.07

789,964.34

8,718.73

0.00

8,718.73

Yield to Maturity: 3.839% Maturity Date: 16 Jan 25

UNITED STATES OF AMER TREAS BILLS 0% 03-06-2025 SEDOL : BSY4XG0

800,000.000

99.267625

0.00

794,141.00

789,268.71

4,872.29

0.00

4,872.29

Issue Date: 23 Jan 25 Yield to Maturity: 4.217% Maturity Date: 06 Mar 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-03-2025 SEDOL : BL54JW8

1,800,000.000

98.932014

0.00

1,780,776.25

1,776,369.64

4,406.61

0.00

4,406.61

Yield to Maturity: 4.304% Maturity Date: 03 Apr 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-13-2025 SEDOL : BT3NGD3

1,600,000.000

99.505523

0.00

1,592,088.37

1,578,191.14

13,897.23

0.00

13,897.23

Issue Date: 02 Jan 25 Yield to Maturity: 4.202% Maturity Date: 13 Feb 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 01-23-2025 SEDOL : BPJM971

1,100,000.000

99.752538

0.00

1,097,277.92

1,085,003.46

12,274.46

0.00

12,274.46

Yield to Maturity: 4.019% Maturity Date: 23 Jan 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 01-30-2025 SEDOL : BS4B9W9

600,000.000

99.671194

0.00

598,027.17

591,961.45

6,065.72

0.00

6,065.72

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Cash and Cash Equivalents***Short term bills and notes****United States - USD**

Yield to Maturity: 4.09% Maturity Date: 30 Jan 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-13-2025 SEDOL : BP4YGQ0

1,400,000.000	99.187222	0.00	1,388,621.10	1,380,990.35	7,630.75	0.00	7,630.75

Issue Date: 30 Jan 25 Yield to Maturity: 4.225% Maturity Date: 13 Mar 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025 SEDOL : BRPT6Q8

1,100,000.000	99.10664	0.00	1,090,173.04	1,085,096.94	5,076.10	0.00	5,076.10

Yield to Maturity: 4.236% Maturity Date: 20 Mar 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-10-2025 SEDOL : BSVLV59

1,100,000.000	98.868168	0.00	1,087,549.85	1,085,784.24	1,765.61	0.00	1,765.61

Issue Date: 10 Oct 24 Yield to Maturity: 4.242% Maturity Date: 10 Apr 25

UNITED STATES OF AMER TREAS BILLS 0% TBILL01-02-2025 SEDOL : BR2NPB1

800,000.000	100.00	0.00	800,000.00	788,148.86	11,851.14	0.00	11,851.14

Issue Date: 05 Jul 24 Yield to Maturity: 4.066% Maturity Date: 02 Jan 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL02-06-2025 SEDOL : BRJGTR7

700,000.000	99.58954	0.00	697,126.78	690,244.32	6,882.46	0.00	6,882.46

Yield to Maturity: 4.146% Maturity Date: 06 Feb 25

UNITED STATES OF AMER TREAS BILLS 0.00%T-BILL02-20-2025 SEDOL : BPG5RS0

700,000.000	99.431634	0.00	696,021.44	690,503.09	5,518.35	0.00	5,518.35

Yield to Maturity: 4.168% Maturity Date: 20 Feb 25

UNITED STS TREAS BILLS 0% 03-27-2025 SEDOL : BT9K6G1

1,700,000.000	99.022333	0.00	1,683,379.66	1,677,023.47	6,356.19	0.00	6,356.19

Yield to Maturity: 4.259% Maturity Date: 27 Mar 25

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Cash and Cash Equivalents

Short term bills and notes

United States - USD

UNITED STS TREAS BILLS 0% T-BILL 01-09-2025 SEDOL : BT5FHZ6

5,237,000.000	99.918207	0.00	5,232,716.50	5,216,583.67	16,132.83	0.00	16,132.83
Issue Date: 11 Jul 24 Yield to Maturity: 3.382% Maturity Date: 09 Jan 25							

UNITED STS TREAS BILLS 0% T-BILL 04-17-2025 SEDOL : BRJFGZ1

1,200,000.000	98.786426	0.00	1,185,437.12	1,184,230.10	1,207.02	0.00	1,207.02
Yield to Maturity: 4.254% Maturity Date: 17 Apr 25							

UNITED STS TREAS BILLS 0% T-BILL 04-24-2025 SEDOL : BSF06H9

600,000.000	98.706556	0.00	592,239.33	592,291.60	-52.27	0.00	-52.27
Yield to Maturity: 4.258% Maturity Date: 24 Apr 25							

UNITED STS TREAS BILLS DTD 08/29/202402-27-2025 SEDOL : BRBK5D5

1,200,000.000	99.343556	0.00	1,192,122.67	1,187,287.56	4,835.11	0.00	4,835.11
Yield to Maturity: 4.235% Maturity Date: 27 Feb 25							

Total USD		0.00	22,306,381.27	22,188,942.94	117,438.33	0.00	117,438.33

Total United States		0.00	22,306,381.27	22,188,942.94	117,438.33	0.00	117,438.33

Total Short Term Bills and Notes

22,437,000.000		0.00	22,306,381.27	22,188,942.94	117,438.33	0.00	117,438.33

Cash & cash equivalent deriv. - futures

European Union - EUR

FUT SEP 25 LIF 3M EURIBOR CUSIP : 999599GH0

-651.000	98.065	0.00	-165,266,623.14	-172,149,870.11	-196,978.00	7,080,224.97	6,883,246.97

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Cash and Cash Equivalents

Cash & cash equivalent deriv. - futures

European Union - EUR

FUT SEP 26 LIF 3M EURIBOR CUSIP : 999599GH0

651.000	97.975	0.00	165,114,948.27	172,149,886.29	48,409.63	-7,083,347.65	-7,034,938.02
Total EUR		0.00	-151,674.87	16.18	-148,568.37	-3,122.68	-151,691.05
Total European Union		0.00	-151,674.87	16.18	-148,568.37	-3,122.68	-151,691.05
Total Cash & Cash Equivalent Deriv. - Futures							
0.000		0.00	-151,674.87	16.18	-148,568.37	-3,122.68	-151,691.05

Currency

USD - United States dollar

1.00	-20,739.00	0.00	0.00	0.00	0.00	0.00	0.00
Total currency - all currencies		-20,739.00	0.00	0.00	0.00	0.00	0.00
Total currency - all countries		-20,739.00	0.00	0.00	0.00	0.00	0.00
Total Currency							
0.000		-20,739.00	0.00	0.00	0.00	0.00	0.00

Cash

ARS - Argentine peso

1,031.00	0.00	312.27	312.27	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

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Cost

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

Cash and Cash Equivalents

Cash

AUD - Australian dollar

1.6151174

228.48

144,687.85

144,687.85

0.00

0.00

0.00

BRL - Brazilian real

6.17785

0.00

43,056.79

43,056.79

0.00

0.00

0.00

CAD - Canadian dollar

1.4382

3.89

20,611.90

20,611.90

0.00

0.00

0.00

CNH - HK offshore Chinese Yuan Renminbi

7.3415

0.00

1,542.39

1,542.39

0.00

0.00

0.00

COP - Colombian peso

4,405.54

0.00

55,078.40

55,078.40

0.00

0.00

0.00

EUR - Euro

0.965717

-948.88

647,660.58

647,660.58

0.00

0.00

0.00

GBP - British pound sterling

0.7984669

214.02

141,753.90

141,753.90

0.00

0.00

0.00

HUF - Hungarian forint

397.2622

0.00

0.00

0.00

0.00

0.00

0.00

ILS - New Israeli shekel

3.64365

0.00

60.89

60.89

0.00

0.00

0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

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Market Value

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Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

Cash and Cash Equivalents

Cash

JPY - Japanese yen

157.16

-117.24

203,397.54

203,397.54

0.00

0.00

0.00

MXN - Mexican peso

20.79275

0.04

27.83

27.83

0.00

0.00

0.00

NOK - Norwegian krone

11.35735

0.03

249.62

249.62

0.00

0.00

0.00

NZD - New Zealand dollar

1.7849174

246.50

234,607.56

234,607.56

0.00

0.00

0.00

PEN - Peruvian nuevo sol

3.7569

0.00

293,867.02

293,867.02

0.00

0.00

0.00

PLN - Polish zloty

4.1306

0.15

2,300.59

2,300.59

0.00

0.00

0.00

SEK - Swedish krona

11.04925

0.48

3,172.71

3,172.71

0.00

0.00

0.00

SGD - Singapore dollar

1.3642

0.00

322.69

322.69

0.00

0.00

0.00

TWD - New Taiwan dollar

32.7845

0.00

15.01

15.02

0.00

-0.01

-0.01

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value					Market	Translation	Total

Cash and Cash Equivalents

Cash

USD - United States dollar

1.00	0.00	103,628.93	103,628.93	0.00	0.00	0.00

ZAR - South African rand

18.87	0.05	377.20	377.20	0.00	0.00	0.00

Total cash - all currencies	-372.48	1,896,731.67	1,896,731.68	0.00	-0.01	-0.01

Total cash - all countries	-372.48	1,896,731.67	1,896,731.68	0.00	-0.01	-0.01

Total Cash						
1,896,731.670	-372.48	1,896,731.67	1,896,731.68	0.00	-0.01	-0.01

Cash (externally held)

USD - United States dollar

1.00	0.00	95,000.00	95,000.00	0.00	0.00	0.00

Total cash (externally held) - all currencies	0.00	95,000.00	95,000.00	0.00	0.00	0.00

Total cash (externally held) - all countries	0.00	95,000.00	95,000.00	0.00	0.00	0.00

Total Cash (externally held)						
95,000.000	0.00	95,000.00	95,000.00	0.00	0.00	0.00

Funds - short term investment

United States - USD

MFO PIMCO FDS PAC INVT MGMT SERSHORT-TERM PORTFOLIO CUSIP : 722005402
468

809,319.720	8.94	0.00	7,235,318.30	7,480,440.50	-245,122.20	0.00	-245,122.20

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Shares/PAR value							

Cash and Cash Equivalents

Funds - short term investment

United States - USD

MFO PIMCO SHORT TERM FLOATING NAV II CUSIP : 72201P613
PSTFII

3,164.540	10.017	0.00	31,699.20	31,699.27	-0.07	0.00	-0.07

NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445

69,488,777.340	1.00	421,273.48	69,488,777.34	69,488,777.34	0.00	0.00	0.00

Total USD		421,273.48	76,755,794.84	77,000,917.11	-245,122.27	0.00	-245,122.27

Total United States		421,273.48	76,755,794.84	77,000,917.11	-245,122.27	0.00	-245,122.27

Total Funds - Short Term Investment

70,301,261.600		421,273.48	76,755,794.84	77,000,917.11	-245,122.27	0.00	-245,122.27

Futures initial margin

USD - United States dollar

1.00	0.00	4,547,000.00	4,547,000.00	0.00	0.00	0.00

Total futures initial margin - all currencies	0.00	4,547,000.00	4,547,000.00	0.00	0.00	0.00

Total futures initial margin - all countries	0.00	4,547,000.00	4,547,000.00	0.00	0.00	0.00

Total Futures initial margin

4,547,000.000	0.00	4,547,000.00	4,547,000.00	0.00	0.00	0.00

Variation margin

AUD - Australian dollar

1.6151174	0.00	71,678.07	71,678.07	0.00	0.00	0.00

Accounting Statements

Account number MOIAP

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MOTION PICS - IAP

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Market Value

Cost

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

Cash and Cash Equivalents

Variation margin

CAD - Canadian dollar

1.4382

0.00

19,999.87

19,993.63

0.00

6.24

6.24

EUR - Euro

0.965717

0.00

284,120.06

284,120.06

0.00

0.00

0.00

GBP - British pound sterling

0.7984669

0.00

-705.84

-705.84

0.00

0.00

0.00

JPY - Japanese yen

157.16

0.00

-102.62

-102.62

0.00

0.00

0.00

USD - United States dollar

1.00

0.00

4,851.96

4,851.96

0.00

0.00

0.00

Total variation margin - all currencies

0.00

379,841.50

379,835.26

0.00

6.24

6.24

Total variation margin - all countries

0.00

379,841.50

379,835.26

0.00

6.24

6.24

Total Variation Margin

379,841.500

0.00

379,841.50

379,835.26

0.00

6.24

6.24

Cash collateral due to/from ccp broker

AUD - Australian dollar

1.6151174

0.00

0.03

0.03

0.00

0.00

0.00

CAD - Canadian dollar

1.4382

0.00

0.22

0.22

0.00

0.00

0.00

Accounting Statements

Account number MOIAP

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MOTION PICS - IAP

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
<u>Investment Mgr ID</u>	Exchange rate/ local market price				Market	Translation	
Shares/PAR value							
<i>Cash and Cash Equivalents</i>							
Cash collateral due to/from ccp broker							
EUR - Euro							
	0.965717	0.00	-1,679,517.09	-1,679,517.09	0.00	0.00	0.00
GBP - British pound sterling							
	0.7984669	0.00	219,458.54	219,458.54	0.00	0.00	0.00
JPY - Japanese yen							
	157.16	0.00	-104,487.82	-104,487.82	0.00	0.00	0.00
MXN - Mexican peso							
	20.79275	0.00	0.03	0.03	0.00	0.00	0.00
NZD - New Zealand dollar							
	1.7849174	0.00	10.71	10.71	0.00	0.00	0.00
USD - United States dollar							
	1.00	0.00	-1,014,994.26	-1,014,994.26	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	-2,579,529.64	-2,579,529.64	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all countries		0.00	-2,579,529.64	-2,579,529.64	0.00	0.00	0.00
Total Cash Collateral Due to/from CCP Broker							
	-2,579,529.640	0.00	-2,579,529.64	-2,579,529.64	0.00	0.00	0.00
Total Cash and Cash Equivalents							
	97,077,305.130	400,162.00	103,249,544.77	103,528,913.53	-276,252.31	-3,116.45	-279,368.76

Adjustments To Cash

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Adjustments To Cash

Pending foreign exchange purchases

AUD - Australian dollar

	1.6151174	0.00	424,125.29	444,794.68	0.00	-20,669.39	-20,669.39

CAD - Canadian dollar

	1.4382	0.00	5,215,630.41	5,292,634.66	0.00	-77,004.25	-77,004.25

EUR - Euro

	0.965717	0.00	4,849,591.19	4,927,220.08	0.00	-77,628.89	-77,628.89

GBP - British pound sterling

	0.7984669	0.00	427,022.70	435,101.17	0.00	-8,078.47	-8,078.47

MXN - Mexican peso

	20.79275	0.00	123,477.60	127,821.44	0.00	-4,343.84	-4,343.84

USD - United States dollar

	1.00	0.00	46,310,153.37	46,310,153.37	0.00	0.00	0.00

Total pending foreign exchange purchases - all currencies		0.00	57,350,000.56	57,537,725.40	0.00	-187,724.84	-187,724.84

Total pending foreign exchange purchases - all countries		0.00	57,350,000.56	57,537,725.40	0.00	-187,724.84	-187,724.84

Total Pending foreign exchange purchases							
0.000		0.00	57,350,000.56	57,537,725.40	0.00	-187,724.84	-187,724.84

Pending foreign exchange sales

AUD - Australian dollar

	1.6151174	0.00	-508,950.34	-528,642.07	0.00	19,691.73	19,691.73

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Account number MOIAP

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MOTION PICS - IAP

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Adjustments To Cash</i>							
Pending foreign exchange sales							
CAD - Canadian dollar							
		1.4382	0.00	-209,183.04	-209,505.10	0.00	322.06
EUR - Euro							
		0.965717	0.00	-29,627,986.32	-30,112,642.69	0.00	484,656.37
GBP - British pound sterling							
		0.7984669	0.00	-666,205.50	-672,879.45	0.00	6,673.95
JPY - Japanese yen							
		157.16	0.00	-13,286,921.77	-13,904,826.38	0.00	617,904.61
MXN - Mexican peso							
		20.79275	0.00	-422,265.98	-434,189.86	0.00	11,923.88
NZD - New Zealand dollar							
		1.7849174	0.00	-155,639.32	-163,640.82	0.00	8,001.50
PEN - Peruvian nuevo sol							
		3.7569	0.00	-286,739.47	-283,827.00	0.00	-2,912.47
USD - United States dollar							
		1.00	0.00	-11,227,572.03	-11,227,572.03	0.00	0.00
Total pending foreign exchange sales - all currencies			0.00	-56,391,463.77	-57,537,725.40	0.00	1,146,261.63
Total pending foreign exchange sales - all countries			0.00	-56,391,463.77	-57,537,725.40	0.00	1,146,261.63
Total Pending foreign exchange sales							
0.000			0.00	-56,391,463.77	-57,537,725.40	0.00	1,146,261.63

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Account number MOIAP

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total					
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation						
<i>Adjustments To Cash</i>													
Pending trade purchases													
MXN - Mexican peso													
	20.79275	0.00	-144,692.18	-148,687.77	0.00	3,995.59	3,995.59						
USD - United States dollar													
	1.00	0.00	-464,736,398.64	-464,736,398.64	0.00	0.00	0.00						
Total pending trade purchases - all currencies		0.00	-464,881,090.82	-464,885,086.41	0.00	3,995.59	3,995.59						
Total pending trade purchases - all countries		0.00	-464,881,090.82	-464,885,086.41	0.00	3,995.59	3,995.59						
Total Pending trade purchases													
	0.000	0.00	-464,881,090.82	-464,885,086.41	0.00	3,995.59	3,995.59						
Pending trade sales													
EUR - Euro													
	0.965717	0.00	505,215.30	523,090.84	0.00	-17,875.54	-17,875.54						
USD - United States dollar													
	1.00	0.00	113,768,752.70	113,768,752.70	0.00	0.00	0.00						
Total pending trade sales - all currencies		0.00	114,273,968.00	114,291,843.54	0.00	-17,875.54	-17,875.54						
Total pending trade sales - all countries		0.00	114,273,968.00	114,291,843.54	0.00	-17,875.54	-17,875.54						
Total Pending trade sales													
	0.000	0.00	114,273,968.00	114,291,843.54	0.00	-17,875.54	-17,875.54						
Total Adjustments To Cash													
	0.000	0.00	-349,648,586.03	-350,593,242.87	0.00	944,656.84	944,656.84						

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

Accounting Statements

Account number MOIAP

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MOTION PICS - IAP

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>						Unrealized gain/loss	
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							
Total							
4,674,147,419.628		7,336,080.17	6,166,307,902.99	5,158,365,951.04	1,011,265,049.10	-3,323,097.15	1,007,941,951.95
Market Value Adjustments			<u>19,675,993.01</u>				
			6,185,983,896.00				

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

++ Informational Only Asset - an asset that is not held in the account but that is included in Northern Trust's reports at the client's request solely as a matter of convenience to the client. Custodial and other responsibilities for this asset rest solely with the client or another custodian. Northern Trust has no custodial or other responsibilities for this asset, and the asset is not an asset of any Northern Trust account for purposes of the applicable account agreement.

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN

FORM 5500

**SCHEDULE G - SCHEDULE OF LOANS OR FIXED INCOME OBLIGATIONS IN DEFAULT
OR CLASSIFIED AS UNCOLLECTIBLE**

E.I.N. 95-0030749; PLAN NO. 002

JANUARY 1, 2024 TO DECEMBER 31, 2024

<u>Obligor</u>	<u>Original Obligation</u>	<u>Amount Received During Plan Year</u>		<u>Unpaid Balance</u>	<u>Amount Overdue</u>
		<u>Principal</u>	<u>Interest</u>		
Asia Aluminum Hldgs	\$ 110,000	\$ -	\$ -	\$ 110,000	\$ -

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
FORM 5500
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
E.I.N. 95-0030749; PLAN NO. 002
JANUARY 1, 2024 TO DECEMBER 31, 2024

Issuer	Description	Interest Rate	Maturity Date	Purchase Price	Proceeds	Cost of Asset	Net Gain or (Loss)
United States:	Treasury Notes:	1.375%	07/15/33	\$ 480,537,308	\$ -	\$ 480,537,308	\$ -
				-	465,625,796	465,524,844	100,952
		1.625%	10/15/27	344,376,356	-	344,376,356	-
				-	343,821,002	343,405,236	415,766
		-	04/15/29	166,579,056	-	166,579,056	-
				-	156,884,448	157,021,871	(137,423)
		0.500%	01/15/28	638,128,095	-	638,128,095	-
				-	637,144,461	636,752,000	392,461
		0.625%	07/15/32	1,303,025,073	-	1,303,025,073	-
				-	1,301,071,405	1,301,805,675	(734,270)
		-	10/15/28	492,351,326	-	492,351,326	-
				-	474,266,951	474,257,426	9,525
		0.125%	07/15/31	957,694,393	-	957,694,393	-
				-	956,127,955	956,301,308	(173,353)
NT Collective:	Govt Short-Term Investment Fund	N/A	N/A	2,145,996,791	-	2,145,996,791	-
				-	2,153,461,451	2,153,461,451	-

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 and ending	
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.)
B This return/report is:	☐ a single-employer plan ☐ a DFE (specify) _____
	☐ 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 MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN	1b Three-digit plan number (PN) ▶ 002
	1c Effective date of plan 08/01/1979
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) BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION PLAN 11365 VENTURA BLVD STUDIO CITY, CA 91604	2b Employer Identification Number (EIN) 95-0030749
	2c Plan Sponsor's telephone number 818-769-0007
	2d Business code (see instructions) 512100

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	DocuSigned by: Thom Davis Signature of plan administrator	10/08/2025	Thom Davis
	5D624E0A4776458...	Date	Enter name of individual signing as plan administrator
SIGN HERE	DocuSigned by: Michael Rosenfeld Signature of employer/plan sponsor	10/08/2025	Michael Rosenfeld
	B4E8C8169A7248E...	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Signature of DFE	Date	Enter name of individual signing as DFE

Form 5500 (2024)

Page **2**

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN 95-0030749	
		3c Administrator's telephone number 818-769-0007	
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	107256
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)	67842
a(2) Total number of active participants at the end of the plan year		6a(2)	61140
b Retired or separated participants receiving benefits		6b	2385
c Other retired or separated participants entitled to future benefits.		6c	43418
d Subtotal. Add lines 6a(2), 6b, and 6c.		6d	106943
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	1728
f Total. Add lines 6d and 6e.		6f	108671
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)	107256
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)	108671
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		7	1554
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 2E			
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)	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	(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 <u> 1 </u> (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 _____

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
FORM 5500
SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
E.I.N. 95-0030749; PLAN NO. 002
JANUARY 1, 2024 TO DECEMBER 31, 2024

Issuer	Description	Interest Rate	Maturity Date	Purchase Price	Proceeds	Cost of Asset	Net Gain or (Loss)
United States:	Treasury Notes:	1.375%	07/15/33	\$ 480,537,308	\$ -	\$ 480,537,308	\$ -
				-	465,625,796	465,524,844	100,952
		1.625%	10/15/27	344,376,356	-	344,376,356	-
				-	343,821,002	343,405,236	415,766
		-	04/15/29	166,579,056	-	166,579,056	-
				-	156,884,448	157,021,871	(137,423)
		0.500%	01/15/28	638,128,095	-	638,128,095	-
				-	637,144,461	636,752,000	392,461
		0.625%	07/15/32	1,303,025,073	-	1,303,025,073	-
				-	1,301,071,405	1,301,805,675	(734,270)
		-	10/15/28	492,351,326	-	492,351,326	-
				-	474,266,951	474,257,426	9,525
		0.125%	07/15/31	957,694,393	-	957,694,393	-
				-	956,127,955	956,301,308	(173,353)
NT Collective:	Govt Short-Term Investment Fund	N/A	N/A	2,145,996,791	-	2,145,996,791	-
				-	2,153,461,451	2,153,461,451	-

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN

FORM 5500

**SCHEDULE G - SCHEDULE OF LOANS OR FIXED INCOME OBLIGATIONS IN DEFAULT
OR CLASSIFIED AS UNCOLLECTIBLE**

E.I.N. 95-0030749; PLAN NO. 002

JANUARY 1, 2024 TO DECEMBER 31, 2024

<u>Obligor</u>	<u>Original Obligation</u>	<u>Amount Received During Plan Year</u>		<u>Unpaid Balance</u>	<u>Amount Overdue</u>
		<u>Principal</u>	<u>Interest</u>		
Asia Aluminum Hldgs	\$ 110,000	\$ -	\$ -	\$ 110,000	\$ -

MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
FORM 5500
SCHEDULE H, LINE4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
E.I.N. 95-0030749; PLAN NO. 002
DECEMBER 31, 2024

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Investment Mgr ID					Market	Translation	
Shares/PAR value							
<i>Equities</i>							
Common stock							
Brazil - USD							
NU HOLDINGS LTD CUSIP : G6683N103							
24,881.000	10.36	0.00	257,767.16	177,373.67	80,393.49	0.00	80,393.49
Total USD		0.00	257,767.16	177,373.67	80,393.49	0.00	80,393.49
Total Brazil		0.00	257,767.16	177,373.67	80,393.49	0.00	80,393.49
Canada - USD							
SHOPIFY INC CL A SUB VTG SHS SHOPIFY INC CUSIP : 82509L107							
14,415.000	106.33	0.00	1,532,746.95	543,353.17	989,393.78	0.00	989,393.78
Total USD		0.00	1,532,746.95	543,353.17	989,393.78	0.00	989,393.78
Total Canada		0.00	1,532,746.95	543,353.17	989,393.78	0.00	989,393.78
Denmark - USD							
ADR ASCENDIS PHARMA A/S SPONSORED ADR CUSIP : 04351P101							
17,306.000	137.67	0.00	2,382,517.02	2,184,971.48	197,545.54	0.00	197,545.54
Total USD		0.00	2,382,517.02	2,184,971.48	197,545.54	0.00	197,545.54
Total Denmark		0.00	2,382,517.02	2,184,971.48	197,545.54	0.00	197,545.54
Israel - USD							
CYBER-ARK SOFTWARE LTD COM ILS0.01 CUSIP : M2682V108							
3,954.000	333.15	0.00	1,317,275.10	482,142.77	835,132.33	0.00	835,132.33
NOVA MEASURING INSTRUMENTS ILS0.01 CUSIP : M7516K103							
12,070.000	196.95	0.00	2,377,186.50	1,806,310.79	570,875.71	0.00	570,875.71
Total USD		0.00	3,694,461.60	2,288,453.56	1,406,008.04	0.00	1,406,008.04

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
Total Israel			0.00	3,694,461.60	2,288,453.56	1,406,008.04	0.00
Netherlands - USD							
ADR ARGEX SE SPONSORED ADS CUSIP : 04016X101							
	6,003.000	615.00	0.00	3,691,845.00	1,211,197.12	2,480,647.88	0.00
Total USD			0.00	3,691,845.00	1,211,197.12	2,480,647.88	0.00
Total Netherlands			0.00	3,691,845.00	1,211,197.12	2,480,647.88	0.00
Sweden - USD							
SPOTIFY TECHNOLOGY S A COM EUR0.025 CUSIP : L8681T102							
	6,957.000	447.38	0.00	3,112,422.66	1,119,366.41	1,993,056.25	0.00
Total USD			0.00	3,112,422.66	1,119,366.41	1,993,056.25	0.00
Total Sweden			0.00	3,112,422.66	1,119,366.41	1,993,056.25	0.00
United States - USD							
#REORG/INTRA-CELLULAR MERGER 04-02-2025 CUSIP : 46116X101							
	18,566.000	83.52	0.00	1,550,632.32	880,057.31	670,575.01	0.00
1ST INDL RLTY TR INC COM CUSIP : 32054K103							
	25,330.000	50.13	9,372.10	1,269,792.90	1,238,066.82	31,726.08	0.00
AAON INC COM PAR \$0.004 COM PAR \$0.004 CUSIP : 000360206							
	9,869.000	117.68	0.00	1,161,383.92	844,295.97	317,087.95	0.00
ADOBE INC COM CUSIP : 00724F101							
ADBE							
	5,100.000	444.68	0.00	2,267,868.00	130,189.09	2,137,678.91	0.00

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Investment Mgr ID					Market	Translation	Total
Shares/PAR value							
<i>Equities</i>							
Common stock							
United States - USD							
AGREE RLTY CORP COM CUSIP : 008492100							
26,910.000	70.45	6,808.23	1,895,809.50	1,787,446.33	108,363.17	0.00	108,363.17
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP : 015271109							
9,800.000	97.55	12,936.00	955,990.00	1,515,267.21	-559,277.21	0.00	-559,277.21
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107							
23,400.000	190.44	0.00	4,456,296.00	484,610.97	3,971,685.03	0.00	3,971,685.03
AMAZON COM INC COM CUSIP : 023135106							
AMZN							
11,000.000	219.39	0.00	2,413,290.00	2,066,023.62	347,266.38	0.00	347,266.38
AMERICAN HEALTHCARE REIT INC COM CUSIP : 398182303							
46,770.000	28.42	11,692.50	1,329,203.40	614,513.07	714,690.33	0.00	714,690.33
AMERICOLD RLTY TR INC COM CUSIP : 03064D108							
46,560.000	21.40	10,243.20	996,384.00	1,270,123.21	-273,739.21	0.00	-273,739.21
AMPHENOL CORP NEW CL A CUSIP : 032095101							
51,200.000	69.45	8,448.00	3,555,840.00	611,680.00	2,944,160.00	0.00	2,944,160.00
API GROUP CORPORATION COM USD0.0001 CUSIP : 00187Y100							
17,385.000	35.97	0.00	625,338.45	662,711.02	-37,372.57	0.00	-37,372.57
APOLLO GLOBAL MANAGEMENT INC COMUSD0.00001 SEDOL : BN44JF6							
828.000	165.16	0.00	136,752.48	89,344.18	47,408.30	0.00	47,408.30

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER CUSIP : 03990B101							
	4,405.000	177.03	0.00	779,817.15	644,192.86	135,624.29	135,624.29
ARHAUS INC CL A CL A CUSIP : 04035M102							
	94,086.000	9.40	0.00	884,408.40	1,122,155.30	-237,746.90	-237,746.90
ARISTA NETWORKS INC COM NEW CUSIP : 040413205							
	9,928.000	110.53	0.00	1,097,341.84	165,464.62	931,877.22	931,877.22
ATLASSIAN CORP CL A CUSIP : 049468101							
	8,408.000	243.38	0.00	2,046,339.04	758,328.85	1,288,010.19	1,288,010.19
AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103							
	7,450.000	292.73	11,473.00	2,180,838.50	919,589.59	1,261,248.91	1,261,248.91
AUTOZONE INC COM CUSIP : 053332102							
AZO	305.000	3,202.00	0.00	976,610.00	896,716.09	79,893.91	79,893.91
BALCHEM CORP COM CUSIP : 057665200							
	10,931.000	162.995	9,509.97	1,781,698.35	1,081,871.84	699,826.51	699,826.51
BANK OZK COM CUSIP : 06417N103							
	47,925.000	44.53	0.00	2,134,100.25	1,569,426.78	564,673.47	564,673.47
BELLRING BRANDS INC COM USD0.01 CUSIP : 07831C103							
	36,205.000	75.34	0.00	2,727,684.70	1,402,809.72	1,324,874.98	1,324,874.98

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Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
BEST BUY INC COM STK CUSIP : 086516101							
	3,961.000	85.80	3,723.34	339,853.80	398,341.75	-58,487.95	0.00
BLOCK INC SEDOL : BYNZGK1							
	1,180.000	84.99	0.00	100,288.20	104,019.12	-3,730.92	0.00
BOOKING HLDGS INC COM CUSIP : 09857L108							
BKNG							
	700.000	4,968.42	0.00	3,477,894.00	1,625,515.90	1,852,378.10	0.00
BRIGHT HORIZONS FA COM USD0.001 CUSIP : 109194100							
	3,436.000	110.85	0.00	380,880.60	402,462.00	-21,581.40	0.00
BRIXMOR PPTY GROUP INC COM CUSIP : 11120U105							
BRX							
	96,700.000	27.84	0.00	2,692,128.00	2,003,555.17	688,572.83	0.00
BROADSTONE NET LEASE INC COMUSD0.00025 CUSIP : 11135E203							
	52,142.000	15.86	15,121.18	826,972.12	966,300.23	-139,328.11	0.00
BXP INC CUSIP : 101121101							
BXP							
	27,990.000	74.36	27,430.20	2,081,336.40	1,666,089.74	415,246.66	0.00
CAMDEN PPTY TR SH BEN INT CUSIP : 133131102							
	31,530.000	116.04	32,105.10	3,658,741.20	3,180,032.20	478,709.00	0.00
CASELLA WASTE SYS INC CL A COM STK CUSIP : 147448104							
	26,405.000	105.81	0.00	2,793,913.05	2,576,283.59	217,629.46	0.00

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
CBRE GROUP INC CL A CL A CUSIP : 12504L109							
	7,879.000	131.29	0.00	1,034,433.91	965,994.76	68,439.15	68,439.15
CCC INTELLIGENT SOLUTIONS HLDGS INC COM CUSIP : 12510Q100							
	270,730.000	11.73	0.00	3,175,662.90	3,110,160.50	65,502.40	65,502.40
CERTARA INC COM CUSIP : 15687V109							
	115,581.000	10.65	0.00	1,230,937.65	2,020,111.07	-789,173.42	-789,173.42
CHENIERE ENERGY INC COM NEW SEDOL : 2654364							
	560.000	214.87	0.00	120,327.20	81,437.94	38,889.26	38,889.26
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP : 169656105							
CMG	21,788.000	60.30	0.00	1,313,816.40	329,872.62	983,943.78	983,943.78
CISCO SYSTEMS INC CUSIP : 17275R102							
CSCO	29,000.000	59.20	0.00	1,716,800.00	876,486.56	840,313.44	840,313.44
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP : 185123106							
	82,432.000	27.52	0.00	2,268,528.64	1,444,094.15	824,434.49	824,434.49
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP : 192446102							
CTSH	13,880.000	76.90	0.00	1,067,372.00	792,595.93	274,776.07	274,776.07
COHEN & STEERS INC COM CUSIP : 19247A100							
	17,337.000	92.34	0.00	1,600,898.58	986,411.36	614,487.22	614,487.22

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Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
COHERENT CORP COM CUSIP : 19247G107							
	7,327.000	94.73	0.00	694,086.71	691,635.96	2,450.75	2,450.75
COINBASE GLOBAL INC COM CL A SEDOL : BMC9P69							
	357.000	248.30	0.00	88,643.10	78,087.54	10,555.56	10,555.56
COPART INC COM CUSIP : 217204106 CPRT							
	50,000.000	57.39	0.00	2,869,500.00	1,457,425.79	1,412,074.21	1,412,074.21
COPPER PPTY CTL PASS THRU TR EQUITY CTFS SEDOL : BKPSL83							
	5,929.000	11.81	0.00	70,021.49	310,607.77	-240,586.28	-240,586.28
COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105							
	3,300.000	916.27	0.00	3,023,691.00	1,460,613.33	1,563,077.67	1,563,077.67
COUSINS PPTYS INC CUSIP : 222795502							
	66,590.000	30.64	0.00	2,040,317.60	1,789,307.03	251,010.57	251,010.57
CRH ORD EUR 0.32 SEDOL : B01ZKD6							
	1,322.000	92.52	0.00	122,311.44	107,696.46	14,614.98	14,614.98
CSW INDUSTRIALS INC COM CUSIP : 126402106							
	5,537.000	352.80	0.00	1,953,453.60	977,709.15	975,744.45	975,744.45
CUBESMART CUSIP : 229663109							
	24,150.000	42.85	0.00	1,034,827.50	1,086,323.25	-51,495.75	-51,495.75

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Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
DATADOG INC COM USD0.00001 CLA CUSIP : 23804L103							
	9,474.000	142.89	0.00	1,353,739.86	833,292.74	520,447.12	520,447.12
DECKERS OUTDOOR CORP COM CUSIP : 243537107							
	6,290.000	203.09	0.00	1,277,436.10	820,399.41	457,036.69	457,036.69
DEERE & CO COM CUSIP : 244199105							
DE							
	4,400.000	423.70	7,128.00	1,864,280.00	1,660,287.94	203,992.06	203,992.06
DEXCOM INC COM CUSIP : 252131107							
	10,638.000	77.77	0.00	827,317.26	741,452.34	85,864.92	85,864.92
DIAMONDROCK HOSPITALITY CO COM STK CUSIP : 252784301							
DRH							
	78,475.000	9.03	18,049.25	708,629.25	681,319.00	27,310.25	27,310.25
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP : 253393102							
	2,334.000	228.84	0.00	534,112.56	508,621.79	25,490.77	25,490.77
DIGITAL RLTY TR INC COM CUSIP : 253868103							
DLR							
	37,170.000	177.33	45,347.40	6,591,356.10	4,794,035.43	1,797,320.67	1,797,320.67
DOORDASH INC CL A COM USD0.00001 CLASS A SEDOL : BN13P03							
	7,583.000	167.75	0.00	1,272,048.25	864,815.21	407,233.04	407,233.04
DOUGLAS EMMETT INC COM REIT CUSIP : 25960P109							
	22,910.000	18.56	4,642.84	425,209.60	376,638.87	48,570.73	48,570.73

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
DUTCH BROS INC CL A CL A CUSIP : 26701L100							
	23,987.000	52.38	0.00	1,256,439.06	757,723.79	498,715.27	498,715.27
EASTGROUP PPTYS INC REIT CUSIP : 277276101							
EGP							
	6,970.000	160.49	9,758.00	1,118,615.30	1,237,205.58	-118,590.28	-118,590.28
EDWARDS LIFESCIENCES CORP COM CUSIP : 28176E108							
EW							
	22,400.000	74.03	0.00	1,658,272.00	991,833.02	666,438.98	666,438.98
ELI LILLY & CO COM CUSIP : 532457108							
	4,960.000	772.00	0.00	3,829,120.00	465,980.69	3,363,139.31	3,363,139.31
ENSIGN GROUP INC COM STK CUSIP : 29358P101							
	18,136.000	132.86	1,133.50	2,409,548.96	686,291.12	1,723,257.84	1,723,257.84
EQTY RESDNTL EFF 5/15/02 CUSIP : 29476L107							
	59,180.000	71.76	0.00	4,246,756.80	4,012,700.81	234,055.99	234,055.99
EQUIFAX INC COM CUSIP : 294429105							
	3,772.000	254.85	0.00	961,294.20	882,811.36	78,482.84	78,482.84
EQUINIX INC COM PAR \$0.001 CUSIP : 29444U700							
EQIX							
	11,032.000	942.89	0.00	10,401,962.48	6,420,341.35	3,981,621.13	3,981,621.13
EXACT SCIENCES CORP COM CUSIP : 30063P105							
	8,695.000	56.19	0.00	488,572.05	605,164.65	-116,592.60	-116,592.60

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
EXTRA SPACE STORAGE INC COM CUSIP : 30225T102							
	29,610.000	149.60	0.00	4,429,656.00	4,255,808.97	173,847.03	173,847.03
FABRINET COM USD0.01 CUSIP : G3323L100							
	9,882.000	219.88	0.00	2,172,854.16	1,579,146.51	593,707.65	593,707.65
FASTENAL CO COM CUSIP : 311900104							
	36,600.000	71.91	0.00	2,631,906.00	853,494.05	1,778,411.95	1,778,411.95
FEDERAL RLTY INVT TR COM USD0.01 CUSIP : 313745101							
	13,090.000	111.95	0.00	1,465,425.50	1,501,058.66	-35,633.16	-35,633.16
FERGUSON ENTERPRISES INC USD0.0001 CUSIP : 31488V107							
	15,478.000	173.57	12,846.74	2,686,516.46	3,305,269.54	-618,753.08	-618,753.08
FIVE BELOW INC COM USD0.01 CUSIP : 33829M101							
	11,407.000	104.96	0.00	1,197,278.72	1,513,272.96	-315,994.24	-315,994.24
FLOOR & DECOR HLDGS INC CLA CLA CUSIP : 339750101							
	14,214.000	99.70	0.00	1,417,135.80	819,520.02	597,615.78	597,615.78
FORTINET INC COM USD0.001 CUSIP : 34959E109							
FTNT	39,350.000	94.48	0.00	3,717,788.00	1,752,151.26	1,965,636.74	1,965,636.74
FORTIVE CORP COM MON STOCK CUSIP : 34959J108							
	9,269.000	75.00	0.00	695,175.00	610,223.33	84,951.67	84,951.67

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<u>Investment Mgr ID</u>						Market	Translation
Shares/PAR value							Total
<i>Equities</i>							
Common stock							
United States - USD							
FRESHPET INC COM CUSIP : 358039105							
11,090.000		148.11	0.00	1,642,539.90	1,007,747.23	634,792.67	634,792.67
GALLAGHER ARTHUR J & CO COM CUSIP : 363576109							
1,902.000		283.85	0.00	539,882.70	373,029.44	166,853.26	166,853.26
GITLAB INC CL A COM CUSIP : 37637K108							
15,441.000		56.35	0.00	870,100.35	857,796.62	12,303.73	12,303.73
GLOBANT SA USD1.20 CUSIP : L44385109							
12,202.000		214.42	0.00	2,616,352.84	2,427,432.54	188,920.30	188,920.30
GODADDY INC CL A CL A CUSIP : 380237107							
3,582.000		197.37	0.00	706,979.34	416,027.89	290,951.45	290,951.45
GOOSEHEAD INS INC COM CL A COM CL A CUSIP : 38267D109							
17,797.000		107.22	0.00	1,908,194.34	1,388,709.91	519,484.43	519,484.43
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP : 40171V100							
16,836.000		168.58	0.00	2,838,212.88	1,624,636.58	1,213,576.30	1,213,576.30
HAMILTON LANE INC CL A CL A CUSIP : 407497106							
13,365.000		148.05	6,387.64	1,978,688.25	681,509.28	1,297,178.97	1,297,178.97
HEALTHEQUITY INC COM CUSIP : 42226A107							
45,974.000		95.95	0.00	4,411,205.30	2,749,364.19	1,661,841.11	1,661,841.11

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	
<i>Equities</i>								
Common stock								
United States - USD								
HEALTHPEAK OP LLC CUSIP : 42250P103								
	142,190.000	20.27	0.00	2,882,191.30	3,214,940.52	-332,749.22	0.00	-332,749.22
HELIOS TECHNOLOGIES INC CUSIP : 42328H109								
	24,568.000	44.64	0.00	1,096,715.52	1,150,918.65	-54,203.13	0.00	-54,203.13
HOST HOTELS & RESORTS INC REIT CUSIP : 44107P104								
HST	143,080.000	17.52	42,924.00	2,506,761.60	2,495,497.05	11,264.55	0.00	11,264.55
HUBBELL INC COM CUSIP : 443510607								
HUBB	2,792.000	418.89	0.00	1,169,540.88	750,912.24	418,628.64	0.00	418,628.64
HUBSPOT INC COM CUSIP : 443573100								
	1,784.000	696.77	0.00	1,243,037.68	342,677.19	900,360.49	0.00	900,360.49
ICF INTL INC COM STK CUSIP : 44925C103								
	16,859.000	119.21	2,323.58	2,009,761.39	2,551,540.03	-541,778.64	0.00	-541,778.64
ILLUMINA INC COM CUSIP : 452327109								
	5,434.000	133.63	0.00	726,145.42	688,565.13	37,580.29	0.00	37,580.29
INGERSOLL RAND INC COM CUSIP : 45687V106								
	7,659.000	90.46	0.00	692,833.14	279,069.32	413,763.82	0.00	413,763.82
INNOSPEC INC COM STK CUSIP : 45768S105								
	13,981.000	110.06	0.00	1,538,748.86	1,391,329.70	147,419.16	0.00	147,419.16

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
INSMED INC COM PAR \$.01 CUSIP : 457669307							
	13,674.000	69.04	0.00	944,052.96	831,877.40	112,175.56	112,175.56
INSPIRE MED SYS INC COM CUSIP : 457730109							
	8,915.000	185.38	0.00	1,652,662.70	1,730,945.87	-78,283.17	-78,283.17
INSULET CORP COM STK CUSIP : 45784P101							
	2,926.000	261.07	0.00	763,890.82	700,560.44	63,330.38	63,330.38
INTUITIVE SURGICAL INC COM NEW STK CUSIP : 46120E602							
	6,710.000	521.96	0.00	3,502,351.60	294,656.60	3,207,695.00	3,207,695.00
INVENTRUST PPTYS CORP COM USD0.001 CUSIP : 46124J201							
	16,207.000	30.13	3,667.64	488,316.91	453,796.00	34,520.91	34,520.91
INVITATION HOMES INC COM CUSIP : 46187W107							
	152,470.000	31.97	43,723.30	4,874,465.90	4,727,632.65	146,833.25	146,833.25
IRHYTHM TECHNOLOGIES INC COM CUSIP : 450056106							
	11,155.000	90.17	0.00	1,005,846.35	1,134,876.94	-129,030.59	-129,030.59
IRON MTN INC NEW COM CUSIP : 46284V101							
	23,460.000	105.11	16,773.90	2,465,880.60	1,833,968.19	631,912.41	631,912.41
JACK HENRY & ASSOC INC COM CUSIP : 426281101							
	8,800.000	175.30	0.00	1,542,640.00	729,733.84	812,906.16	812,906.16

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
KADANT INC COM CUSIP : 48282T104							
	8,663.000	344.99	0.00	2,988,648.37	1,254,335.47	1,734,312.90	1,734,312.90
KEYSIGHT TECHNOLOGIES INC COM CUSIP : 49338L103							
KEYS							
	5,750.000	160.63	0.00	923,622.50	823,911.54	99,710.96	99,710.96
KILROY RLTY CORP COM CUSIP : 49427F108							
	17,155.000	40.45	9,263.70	693,919.75	1,098,839.99	-404,920.24	-404,920.24
KIMCO REALTY CORPORATION CUSIP : 49446R109							
	104,800.000	23.43	0.00	2,455,464.00	2,031,482.57	423,981.43	423,981.43
KITE RLTY GROUP TR COM NEW COM NEW CUSIP : 49803T300							
	48,690.000	25.24	0.00	1,228,935.60	1,253,712.69	-24,777.09	-24,777.09
LAMAR ADVERTISING CO NEW CL A CLA CUSIP : 512816109							
	11,350.000	121.74	0.00	1,381,749.00	1,126,066.03	255,682.97	255,682.97
LATTICE SEMICONDUCTOR CORP COM CUSIP : 518415104							
	32,941.000	56.65	0.00	1,866,107.65	1,264,731.45	601,376.20	601,376.20
LIBERTY MEDIA CORP DEL COM LIBERTYFORMULA ONE SER C CUSIP : 531229755							
	17,744.000	92.66	0.00	1,644,159.04	1,295,654.16	348,504.88	348,504.88
LINDE PLC CUSIP : G54950103							
	5,850.000	418.67	0.00	2,449,219.50	2,057,737.50	391,482.00	391,482.00

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<u>Investment Mgr ID</u>						Market	Translation
Shares/PAR value							Total
<i>Equities</i>							
Common stock							
United States - USD							
LINEAGE INC COM CUSIP : 53566V106							
15,220.000		58.57	8,028.55	891,435.40	1,175,661.16	-284,225.76	0.00
LIVE NATION ENTERTAINMENT INC CUSIP : 538034109							
13,211.000		129.50	0.00	1,710,824.50	1,138,378.72	572,445.78	0.00
LPL FINL HLDGS INC COM CUSIP : 50212V100							
2,151.000		326.51	0.00	702,323.01	703,884.14	-1,561.13	0.00
MACERICH CO REIT CUSIP : 554382101							
35,900.000		19.92	0.00	715,128.00	577,504.50	137,623.50	0.00
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INCCOM STK CUSIP : 55405Y100							
8,947.000		129.91	0.00	1,162,304.77	841,281.58	321,023.19	0.00
MANHATTAN ASSOCS INC COM CUSIP : 562750109							
12,200.000		270.24	0.00	3,296,928.00	562,889.05	2,734,038.95	0.00
MARKETAXESS HLDGS INC COM STK CUSIP : 57060D108							
5,976.000		226.04	0.00	1,350,815.04	1,295,334.40	55,480.64	0.00
MARVELL TECHNOLOGY INC COM SEDOL : BNKJSM5							
13,430.000		110.45	0.00	1,483,343.50	919,657.95	563,685.55	0.00
MASTERCARD INCORPORATED COM USD0.0001 CLASS A CUSIP : 57636Q104							
MA							
6,300.000		526.57	0.00	3,317,391.00	468,234.90	2,849,156.10	0.00

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
MC DONALDS CORP COM CUSIP : 580135101							
	6,000.000	289.89	0.00	1,739,340.00	610,945.20	1,128,394.80	1,128,394.80
MEDPACE HLDGS INC COM CUSIP : 58506Q109							
	5,043.000	332.23	0.00	1,675,435.89	458,673.67	1,216,762.22	1,216,762.22
MERCADOLIBRE INC COM STK SEDOL : B23X1H3 MELI							
	100.000	1,700.44	0.00	170,044.00	89,042.91	81,001.09	81,001.09
METTLER-TOLEDO INTL INC COM CUSIP : 592688105							
	1,470.000	1,223.68	0.00	1,798,809.60	761,330.63	1,037,478.97	1,037,478.97
MICROSOFT CORP COM CUSIP : 594918104 MSFT							
	9,560.000	421.50	0.00	4,029,540.00	320,839.72	3,708,700.28	3,708,700.28
MODINE MFG CO COM STK CUSIP : 607828100							
	15,435.000	115.93	0.00	1,789,379.55	1,799,733.16	-10,353.61	-10,353.61
MOELIS & CO CL A CL A CUSIP : 60786M105							
	23,282.000	73.88	0.00	1,720,074.16	961,467.29	758,606.87	758,606.87
MONOLITHIC PWR SYS INC COM CUSIP : 609839105							
	1,811.000	591.70	2,263.75	1,071,568.70	899,968.23	171,600.47	171,600.47
MOODYS CORP COM CUSIP : 615369105							
	4,800.000	473.37	0.00	2,272,176.00	1,600,800.02	671,375.98	671,375.98

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
MORNINGSTAR INC COM STK CUSIP : 617700109							
	8,894.000	336.76	0.00	2,995,143.44	1,610,325.63	1,384,817.81	1,384,817.81
NATIONAL HEALTH INVS INC COM CUSIP : 63633D104							
	7,528.000	69.30	5,862.60	521,690.40	530,317.52	-8,627.12	-8,627.12
NATIONAL STORAGE AFFILIATES TR COM SHSBEN INT COM SHS BEN CUSIP : 637870106							
	58,181.000	37.91	0.00	2,205,641.71	2,170,391.35	35,250.36	35,250.36
NCINO INC NEW COM CUSIP : 63947X101							
	33,164.000	33.58	0.00	1,113,647.12	1,230,952.14	-117,305.02	-117,305.02
NETFLIX INC COM STK CUSIP : 64110L106							
	1,620.000	891.32	0.00	1,443,938.40	992,897.13	451,041.27	451,041.27
NETSTREIT CORP COM USD0.01 CUSIP : 64119V303							
	36,250.000	14.15	0.00	512,937.50	559,364.24	-46,426.74	-46,426.74
NIKE INC CL B CUSIP : 654106103							
NKE	21,800.000	75.67	8,720.00	1,649,606.00	1,081,990.17	567,615.83	567,615.83
NNN REIT INC CUSIP : 637417106							
	34,935.000	40.85	0.00	1,427,094.75	1,387,325.33	39,769.42	39,769.42
NOVANTA INC NOVANTA INC CUSIP : 67000B104							
	12,635.000	152.77	0.00	1,930,248.95	1,374,107.85	556,141.10	556,141.10

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Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
NUTANIX INC CL A CL A CUSIP : 67059N108							
	8,582.000	61.18	0.00	525,046.76	562,128.68	-37,081.92	0.00
NVR INC COM STK USD0.01 CUSIP : 62944T105							
NVR							
	54.000	8,178.90	0.00	441,660.60	363,868.01	77,792.59	0.00
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP : 67103H107							
ORLY							
	3,150.000	1,185.80	0.00	3,735,270.00	730,806.23	3,004,463.77	0.00
OLD DOMINION FREIGHT LINE INC COM CUSIP : 679580100							
ODFL							
	11,760.000	176.40	0.00	2,074,464.00	1,702,358.55	372,105.45	0.00
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP : 681116109							
	21,728.000	109.73	0.00	2,384,213.44	1,516,367.48	867,845.96	0.00
OMEGA HEALTHCARE INVS INC REIT CUSIP : 681936100							
OHI							
	37,500.000	37.85	0.00	1,419,375.00	1,112,845.72	306,529.28	0.00
ONTO INNOVATION INC CUSIP : 683344105							
	6,162.000	166.67	0.00	1,027,020.54	1,108,974.12	-81,953.58	0.00
OPEN LENDING CORPORATION COM USD0.01 CUSIP : 68373J104							
	90,122.000	5.97	0.00	538,028.34	2,309,038.18	-1,771,009.84	0.00
PARSONS CORP DEL COM CUSIP : 70202L102							
	8,957.000	92.25	0.00	826,283.25	922,567.83	-96,284.58	0.00

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	
<i>Equities</i>								
Common stock								
United States - USD								
PAYCHEX INC COM CUSIP : 704326107								
PAYX								
	14,100.000	140.22	0.00	1,977,102.00	831,395.79	1,145,706.21	0.00	1,145,706.21
PAYLOCITY HLDG CORP COM CUSIP : 70438V106								
	14,746.000	199.47	0.00	2,941,384.62	2,177,514.94	763,869.68	0.00	763,869.68
PEBBLEBROOK HOTEL TR COM STK CUSIP : 70509V100								
	24,780.000	13.55	247.80	335,769.00	320,047.85	15,721.15	0.00	15,721.15
PHI GROUP INC COM SEDOL : BK1N3Y2								
	44,323.000	25.05	0.00	1,110,291.15	625,887.50	484,403.65	0.00	484,403.65
PINNACLE FINL PARTNERS INC COM CUSIP : 72346Q104								
	11,702.000	114.39	0.00	1,338,591.78	1,036,633.80	301,957.98	0.00	301,957.98
POOL CORP COM STK CUSIP : 73278L105								
	6,442.000	340.94	0.00	2,196,335.48	1,113,824.65	1,082,510.83	0.00	1,082,510.83
PROCORE TECHNOLOGIES INC COM CUSIP : 74275K108								
	23,861.000	74.93	0.00	1,787,904.73	1,435,687.76	352,216.97	0.00	352,216.97
PROLOGIS INC COM CUSIP : 74340W103								
PLD								
	77,350.000	105.70	0.00	8,175,895.00	6,455,826.85	1,720,068.15	0.00	1,720,068.15
PUB STORAGE COM CUSIP : 74460D109								
PSA								
	10,400.000	299.44	0.00	3,114,176.00	3,009,234.69	104,941.31	0.00	104,941.31

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	
<i>Equities</i>								
Common stock								
United States - USD								
PURE STORAGE INC CL A CL A CUSIP : 74624M102								
	18,063.000	61.43	0.00	1,109,610.09	1,102,558.63	7,051.46	0.00	7,051.46
Q2 HLDGS INC COM CUSIP : 74736L109								
	16,734.000	100.65	0.00	1,684,277.10	923,484.61	760,792.49	0.00	760,792.49
QUANTA SVCS INC COM CUSIP : 74762E102								
	4,617.000	316.05	0.00	1,459,202.85	843,732.17	615,470.68	0.00	615,470.68
RBC BEARINGS INC COM CUSIP : 75524B104								
	9,279.000	299.14	0.00	2,775,720.06	1,504,169.24	1,271,550.82	0.00	1,271,550.82
REALTY INCOME CORP COM CUSIP : 756109104								
	66,030.000	53.41	0.00	3,526,662.30	4,179,033.79	-652,371.49	0.00	-652,371.49
REGENCY CTRS CORP COM CUSIP : 758849103 REG								
	0.000	73.93	9,721.95	0.00	0.00	0.00	0.00	0.00
RESMED INC COM CUSIP : 761152107								
	11,400.000	228.69	0.00	2,607,066.00	887,344.17	1,719,721.83	0.00	1,719,721.83
REXFORD INDL RLTY INC COM CUSIP : 76169C100								
	50,800.000	38.66	21,209.00	1,963,928.00	2,546,162.58	-582,234.58	0.00	-582,234.58
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP : 770700102								
	23,574.000	37.26	0.00	878,367.24	777,479.14	100,888.10	0.00	100,888.10

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<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	
<i>Equities</i>								
Common stock								
United States - USD								
SAIA INC COM STK CUSIP : 78709Y105								
	7,873.000	455.73	0.00	3,587,962.29	2,463,983.74	1,123,978.55	0.00	1,123,978.55
SAMSARA INC CL A CL A CUSIP : 79589L106								
	10,170.000	43.69	0.00	444,327.30	373,241.29	71,086.01	0.00	71,086.01
SHIFT4 PMTS INC CL A CL A CUSIP : 82452J109								
	42,018.000	103.78	0.00	4,360,628.04	2,924,708.94	1,435,919.10	0.00	1,435,919.10
SIMON PROPERTY GROUP INC COM CUSIP : 828806109 SPG								
	23,810.000	172.21	0.00	4,100,320.10	2,687,904.89	1,412,415.21	0.00	1,412,415.21
SITEONE LANDSCAPE SUPPLY INC COM CUSIP : 82982L103								
	12,202.000	131.77	0.00	1,607,857.54	1,926,135.59	-318,278.05	0.00	-318,278.05
SNOWFLAKE INC CL A CL A SEDOL : BN134B7								
	560.000	154.41	0.00	86,469.60	80,981.54	5,488.06	0.00	5,488.06
STRYKER CORP CUSIP : 863667101 SYK								
	8,400.000	360.05	7,056.00	3,024,420.00	1,418,089.86	1,606,330.14	0.00	1,606,330.14
SUN COMMUNITIES INC COM CUSIP : 866674104								
	20,170.000	122.97	18,959.80	2,480,304.90	2,790,180.33	-309,875.43	0.00	-309,875.43
SUNSTONE HOTEL INVS INC NEW COM CUSIP : 867892101								
	24,760.000	11.84	2,228.40	293,158.40	254,752.26	38,406.14	0.00	38,406.14

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Shares/PAR value							Total
<i>Equities</i>							
Common stock							
United States - USD							
SYNOPSIS INC COM CUSIP : 871607107							
SNPS							
2,375.000		485.36	0.00	1,152,730.00	492,841.88	659,888.12	0.00
							659,888.12
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP : 874054109							
TTWO							
3,327.000		184.08	0.00	612,434.16	450,681.16	161,753.00	0.00
							161,753.00
TEXAS INSTRUMENTS INC COM CUSIP : 882508104							
TXN							
13,900.000		187.51	0.00	2,606,389.00	1,873,393.91	732,995.09	0.00
							732,995.09
THE TRADE DESK INC COM CL A COM CL A SEDOL : BD8FDD1							
875.000		117.53	0.00	102,838.75	108,438.58	-5,599.83	0.00
							-5,599.83
TJX COS INC COM NEW CUSIP : 872540109							
TJX							
24,000.000		120.81	0.00	2,899,440.00	707,751.34	2,191,688.66	0.00
							2,191,688.66
TORO CO COM CUSIP : 891092108							
13,700.000		80.10	5,206.00	1,097,370.00	616,075.89	481,294.11	0.00
							481,294.11
TRACTOR SUPPLY CO COM CUSIP : 892356106							
TSCO							
33,500.000		53.06	0.00	1,777,510.00	1,596,891.28	180,618.72	0.00
							180,618.72
TRADEWEB MKTS INC CL A CL A CUSIP : 892672106							
11,376.000		130.92	0.00	1,489,345.92	633,085.43	856,260.49	0.00
							856,260.49
TREX CO INC COM CUSIP : 89531P105							
40,502.000		69.03	0.00	2,795,853.06	1,906,107.10	889,745.96	0.00
							889,745.96

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Common stock							
United States - USD							
TWIST BIOSCIENCE CORP COM CUSIP : 90184D100							
	18,905.000	46.47	0.00	878,515.35	664,146.42	214,368.93	214,368.93
TYLER TECHNOLOGIES INC COM STK CUSIP : 902252105							
	4,715.000	576.64	0.00	2,718,857.60	1,773,188.16	945,669.44	945,669.44
UDR INC COM STK CUSIP : 902653104							
	112,130.000	43.41	0.00	4,867,563.30	4,382,556.27	485,007.03	485,007.03
US FOODS HLDG CORP COM CUSIP : 912008109							
	12,817.000	67.46	0.00	864,634.82	881,019.93	-16,385.11	-16,385.11
VALVOLINE INC COM CUSIP : 92047W101							
	63,097.000	36.18	0.00	2,282,849.46	1,901,874.72	380,974.74	380,974.74
VEEVA SYS INC CL A COM CL A COM CUSIP : 922475108							
	4,114.000	210.25	0.00	864,968.50	484,553.03	380,415.47	380,415.47
VENTAS INC REIT CUSIP : 92276F100							
	78,130.000	58.89	34,699.50	4,601,075.70	4,064,598.65	536,477.05	536,477.05
VERACYTE INC COM CUSIP : 92337F107							
	17,216.000	39.60	0.00	681,753.60	585,937.53	95,816.07	95,816.07
VERISK ANALYTICS INC COM USD0.001 CUSIP : 92345Y106							
	2,747.000	275.43	0.00	756,606.21	532,075.99	224,530.22	224,530.22

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total					
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation						
<i>Equities</i>													
Common stock													
United States - USD													
VERTEX PHARMACEUTICALS INC COM CUSIP : 92532F100													
	4,750.000	402.70	0.00	1,912,825.00	1,948,988.48	-36,163.48	0.00	-36,163.48					
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP : 92537N108													
	3,280.000	113.61	0.00	372,640.80	208,091.09	164,549.71	0.00	164,549.71					
VICI PPTYS INC COM CUSIP : 925652109													
	124,280.000	29.21	53,751.10	3,630,218.80	3,868,038.78	-237,819.98	0.00	-237,819.98					
VISA INC COM CL A STK CUSIP : 92826C839 V													
	8,800.000	316.04	0.00	2,781,152.00	2,170,875.63	610,276.37	0.00	610,276.37					
VORNADO RLTY TR COM CUSIP : 929042109													
	25,440.000	42.04	0.00	1,069,497.60	797,554.83	271,942.77	0.00	271,942.77					
WABTEC CORP COM CUSIP : 929740108													
	3,951.000	189.59	0.00	749,070.09	559,592.23	189,477.86	0.00	189,477.86					
WASTE CONNECTIONS INC COM SEDOL : BYVG1F6													
	512.000	171.58	0.00	87,848.96	92,103.52	-4,254.56	0.00	-4,254.56					
WATERS CORP COM CUSIP : 941848103													
	2,981.000	370.98	0.00	1,105,891.38	644,219.43	461,671.95	0.00	461,671.95					
WELLTOWER INC COM REIT CUSIP : 95040Q104 WELL													
	59,060.000	126.03	0.00	7,443,331.80	4,022,835.57	3,420,496.23	0.00	3,420,496.23					

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
Equities							
Common stock							
United States - USD							
WEST PHARMACEUTICAL SVCS INC COM CUSIP : 955306105							
WST							
	18,605.000	327.56	0.00	6,094,253.80	5,465,474.00	628,779.80	628,779.80
WINGSTOP INC COM CUSIP : 974155103							
	1,539.000	284.20	0.00	437,383.80	324,483.87	112,899.93	112,899.93
WORKDAY INC CL A COM USD0.001 SEDOL : B8K6ZD1							
	440.000	258.03	0.00	113,533.20	80,717.65	32,815.55	32,815.55
XPEL INC COM CUSIP : 98379L100							
	24,794.000	39.94	0.00	990,272.36	1,638,058.21	-647,785.85	-647,785.85
XYLEM INC COM CUSIP : 98419M100							
	9,915.000	116.02	0.00	1,150,338.30	1,173,961.42	-23,623.12	-23,623.12
YETI HLDGS INC COM CUSIP : 98585X104							
	27,557.000	38.51	0.00	1,061,220.07	998,970.50	62,249.57	62,249.57
ZSCALER INC COM CUSIP : 98980G102							
	4,991.000	180.41	0.00	900,426.31	724,120.82	176,305.49	176,305.49
Total USD			560,786.76	384,475,869.29	274,326,691.85	110,149,177.44	110,149,177.44
Total United States			560,786.76	384,475,869.29	274,326,691.85	110,149,177.44	110,149,177.44
Total Common Stock							
	5,017,135.000		560,786.76	399,147,629.68	281,851,407.26	117,296,222.42	117,296,222.42

Funds - common stock

Emerging Markets Region - USD

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Equities

Funds - common stock

Emerging Markets Region - USD

MFO VANGUARD INTL EQUITY INDEX FUND INC EMERGING MARKETS STO CUSIP : 922042650

1,532,369.420	93.00	0.00	142,510,356.06	133,984,076.54	8,526,279.52	0.00	8,526,279.52
Total USD		0.00	142,510,356.06	133,984,076.54	8,526,279.52	0.00	8,526,279.52
Total Emerging Markets Region		0.00	142,510,356.06	133,984,076.54	8,526,279.52	0.00	8,526,279.52

Global Region - USD

CF ARROWSTREET GLOBAL EQUITY-ALPHA EXTENSION FUND A SUB FUND CUSIP : 1BB999A13

556,405.930	775.16454	0.00	431,306,146.78	175,264,418.08	256,041,728.70	0.00	256,041,728.70

CF JOHCM EMERGING MARKETS CIT FUND CLASS I CUSIP : 15T999F87

4,400,000.000	12.33	0.00	54,252,000.00	44,000,000.00	10,252,000.00	0.00	10,252,000.00

CF MARATHON- LONDON GLOBAL FUND CUSIP : 3Q1999E07

561,446.650	202.3599	0.00	113,614,287.95	112,894,850.33	719,437.62	0.00	719,437.62
Total USD		0.00	599,172,434.73	332,159,268.41	267,013,166.32	0.00	267,013,166.32
Total Global Region		0.00	599,172,434.73	332,159,268.41	267,013,166.32	0.00	267,013,166.32

United States - USD

CF ABERDEEN EMERGING MARKETS EQUITY FUND CUSIP : 57999BT99

1,481,923.960	76.90	0.00	113,959,952.52	132,668,994.71	-18,709,042.19	0.00	-18,709,042.19

CF GQG PARTNERS GBL EQUITY CIT CL G CUSIP : 993033026

14,019,931.100	17.20	0.00	241,142,814.92	140,199,311.03	100,943,503.89	0.00	100,943,503.89

MFO DFA US L/C VALUEPORTFOLIO CUSIP : 233203827

DFA5035							
3,659,301.750	49.29	0.00	180,366,983.26	150,407,251.92	29,959,731.34	0.00	29,959,731.34

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Equities

Funds - common stock

United States - USD

MFO GMO IZE13 TR BENCHMARK FREE F CUSIP : 362013161

6,721,793.790	18.55	0.00	124,689,274.80	131,322,139.57	-6,632,864.77	0.00	-6,632,864.77
Total USD		0.00	660,159,025.50	554,597,697.23	105,561,328.27	0.00	105,561,328.27
Total United States		0.00	660,159,025.50	554,597,697.23	105,561,328.27	0.00	105,561,328.27
Total Funds - Common Stock							
32,933,172.600		0.00	1,401,841,816.29	1,020,741,042.18	381,100,774.11	0.00	381,100,774.11

Equity derivatives - futures

Canada - CAD

FUT MAR 25 ME S&P CAN 60 CUSIP : 999599GH0

25.000	1,485.10	0.00	5,163,051.04	5,345,123.39	-125,505.49	-56,566.86	-182,072.35
Total CAD		0.00	5,163,051.04	5,345,123.39	-125,505.49	-56,566.86	-182,072.35
Total Canada		0.00	5,163,051.04	5,345,123.39	-125,505.49	-56,566.86	-182,072.35

International Region - USD

FUT MAR 25 ICUS MSCI EAF CUSIP : 999599GH0

347.000	2,267.50	0.00	39,341,125.00	40,593,600.00	-1,252,475.00	0.00	-1,252,475.00
Total USD		0.00	39,341,125.00	40,593,600.00	-1,252,475.00	0.00	-1,252,475.00
Total International Region		0.00	39,341,125.00	40,593,600.00	-1,252,475.00	0.00	-1,252,475.00

United States - USD

FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0

234.000	5,935.75	0.00	69,448,275.00	71,718,357.50	-2,270,082.50	0.00	-2,270,082.50

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Equities</i>							
Equity derivatives - futures							
Total USD			0.00	69,448,275.00	71,718,357.50	-2,270,082.50	0.00
Total United States			0.00	69,448,275.00	71,718,357.50	-2,270,082.50	0.00
Total Equity Derivatives - Futures			0.00	113,952,451.04	117,657,080.89	-3,648,062.99	-56,566.86
606.000							-3,704,629.85
Funds - equities etf							
United States - USD							
ISHARES CORE S P 500 ETF SEDOL : 2593025							
70,845.000		588.68	0.00	41,705,034.60	29,371,697.81	12,333,336.79	0.00
12,333,336.79							12,333,336.79
MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P SEDOL : 2840215							
23,547.000		586.08	46,282.76	13,800,425.76	7,179,354.55	6,621,071.21	0.00
6,621,071.21							6,621,071.21
MFC VANGUARD SPECIALIZED FUNDS DIVIDAPPRECIATION ETF SHS CUSIP : 921908844							
1,175,628.000		195.83	0.00	230,223,231.24	82,448,143.25	147,775,087.99	0.00
147,775,087.99							147,775,087.99
Total USD			46,282.76	285,728,691.60	118,999,195.61	166,729,495.99	0.00
Total United States			46,282.76	285,728,691.60	118,999,195.61	166,729,495.99	0.00
Total Funds - Equities ETF			46,282.76	285,728,691.60	118,999,195.61	166,729,495.99	0.00
1,270,020.000							166,729,495.99
Total Equities							
39,220,933.600			607,069.52	2,200,670,588.61	1,539,248,725.94	661,478,429.53	-56,566.86
							661,421,862.67

Fixed Income

Government bonds

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Government bonds								
United States - USD								
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL : BSLSLK5								
4,765,000.000		90.59375		74,242.71	4,316,792.19	4,739,369.75	-422,577.56	0.00
Issue Date: 15 Aug 24		Rate: 4.125%	Yield to Maturity: 4.874%	Maturity Date: 15 Aug 44				
UNITED STATES OF AMER TREAS BONDS 2.5%02-15-2045 SEDOL : BVVT273								
250,000.000		69.464844		2,360.73	173,662.11	177,042.97	-3,380.86	0.00
Issue Date: 15 Feb 15		Rate: 2.50%	Yield to Maturity: 4.904%	Maturity Date: 15 Feb 45				
UNITED STATES OF AMER TREAS BONDS 4.0%11-15-2042 CUSIP : 912810TM0								
680,000.000		90.074219		3,531.49	612,504.69	694,776.96	-82,272.27	0.00
Issue Date: 15 Nov 22		Rate: 4.00%	Yield to Maturity: 4.835%	Maturity Date: 15 Nov 42				
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP : 912810TX6								
2,025,000.000		91.382812		32,507.30	1,850,501.94	1,968,824.99	-118,323.05	0.00
Issue Date: 15 Feb 24		Rate: 4.25%	Yield to Maturity: 4.802%	Maturity Date: 15 Feb 54				
UNITED STATES OF AMER TREAS BONDS 4.5%11-15-2054 CUSIP : 912810UE6								
16,040,000.000		95.515625		93,714.37	15,320,706.25	15,954,906.68	-634,200.43	0.00
Issue Date: 15 Nov 24		Rate: 4.50%	Yield to Maturity: 4.783%	Maturity Date: 15 Nov 54				
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP : 912810TL2								
1,380,000.000		87.253906		7,166.85	1,204,103.90	1,447,238.20	-243,134.30	0.00
Issue Date: 15 Nov 22		Rate: 4.00%	Yield to Maturity: 4.837%	Maturity Date: 15 Nov 52				
UNITED STATES OF AMER TREAS NOTES 3.5% 01-31-2030 CUSIP : 91282CGJ4								
1,280,000.000		95.925781		18,747.82	1,227,850.00	1,223,794.15	4,055.85	0.00
Issue Date: 31 Jan 23		Rate: 3.50%	Yield to Maturity: 4.402%	Maturity Date: 31 Jan 30				
								4,055.85

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Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government bonds							
United States - USD							
UNITED STATES OF AMER TREAS NOTES 4.0%07-31-2029 CUSIP : 91282CLC3							
4,360,000.000		98.402344		72,982.61	4,290,342.20	4,452,814.06	-162,471.86
Issue Date: 31 Jul 24	Rate: 4.00%	Yield to Maturity: 4.387%	Maturity Date: 31 Jul 29				0.00
UNITED STATES OF AMER TREAS NOTES 4.0%07-31-2031 CUSIP : 91282CLD1							
1,930,000.000		98.00		33,316.10	1,891,400.00	1,971,960.93	-80,560.93
Issue Date: 31 Jul 24	Rate: 4.125%	Yield to Maturity: 4.478%	Maturity Date: 31 Jul 31				0.00
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SEDOL : BSZ7PN9							
1,198,000.000		98.835938		8,463.77	1,184,054.54	1,190,788.21	-6,733.67
Issue Date: 31 Oct 24	Rate: 4.125%	Yield to Maturity: 4.394%	Maturity Date: 31 Oct 29				0.00
UNITED STATES OF AMER TREAS NOTES 4.25%11-15-2034 SEDOL : BTKW387							
22,605,000.000		97.421875		124,963.50	22,022,214.84	22,444,849.22	-422,634.38
Issue Date: 15 Nov 24	Rate: 4.25%	Yield to Maturity: 4.577%	Maturity Date: 15 Nov 34				0.00
UNITED STATES OF AMER TREAS NOTES 4.25%12-31-2026 SEDOL : BS60BJ5							
32,940,000.000		100.00		3,867.27	32,940,000.00	32,895,583.60	44,416.40
Issue Date: 31 Dec 24	Rate: 4.25%	Yield to Maturity: 4.249%	Maturity Date: 31 Dec 26				0.00
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3							
1,030,000.000		98.484375		5,850.65	1,014,389.06	1,043,613.70	-29,224.64
Issue Date: 15 May 24	Rate: 4.375%	Yield to Maturity: 4.575%	Maturity Date: 15 May 34				0.00
UNITED STATES TREAS BDS 1.25% DUE05-15-2050 SEDOL : BMHCRG7							
100,000.000		47.50		162.29	47,500.00	48,187.50	-687.50
Issue Date: 15 May 20	Rate: 1.25%	Yield to Maturity: 4.88%	Maturity Date: 15 May 50				0.00

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Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government bonds

United States - USD

UNITED STATES TREAS BDS 1.875% DUE02-15-2041 REG SEDOL : BMT9GQ9

9,416,000.000	67.070312	66,686.01	6,315,340.58	6,366,213.90	-50,873.32	0.00	-50,873.32
Issue Date: 15 Feb 21 Rate: 1.875% Yield to Maturity: 4.839% Maturity Date: 15 Feb 41							

UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL : BPBMD5

525,000.000	67.222656	1,363.26	352,918.94	355,605.47	-2,686.53	0.00	-2,686.53
Issue Date: 15 Nov 21 Rate: 2.00% Yield to Maturity: 4.871% Maturity Date: 15 Nov 41							

UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL : BTPH0B9

19,065,000.000	97.0625	114,482.17	18,504,965.63	19,357,617.81	-852,652.18	0.00	-852,652.18
Issue Date: 15 Nov 24 Rate: 4.625% Yield to Maturity: 4.856% Maturity Date: 15 Nov 44							

UNITED STATES TREAS BDS DTD 08/15/20201.375% 08-15-2050 SEDOL : BMDNWD6

2,450,000.000	48.855469	12,724.36	1,196,958.99	1,209,044.92	-12,085.93	0.00	-12,085.93
Issue Date: 15 Aug 20 Rate: 1.375% Yield to Maturity: 4.901% Maturity Date: 15 Aug 50							

UNITED STATES TREAS BDS DTD 11/15/20201.625% 11-15-2050 SEDOL : BN7JWV5

2,150,000.000	52.238281	4,536.08	1,123,123.04	1,134,658.20	-11,535.16	0.00	-11,535.16
Issue Date: 15 Nov 20 Rate: 1.625% Yield to Maturity: 4.902% Maturity Date: 15 Nov 50							

UNITED STATES TREAS BDS WIT 1 7/808/15/41 1.75% DUE 0 SEDOL : BLDBLR0

100,000.000	64.832031	661.01	64,832.03	66,679.69	-1,847.66	0.00	-1,847.66
Issue Date: 15 Aug 21 Rate: 1.75% Yield to Maturity: 4.857% Maturity Date: 15 Aug 41							

UNITED STATES TREAS NTS 3.5% 09-30-2029 SEDOL : BSNR6M7

1,296,000.000	96.207031	11,589.23	1,246,843.12	1,271,166.26	-24,323.14	0.00	-24,323.14
Issue Date: 30 Sep 24 Rate: 3.50% Yield to Maturity: 4.393% Maturity Date: 30 Sep 29							

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government bonds							
United States - USD							
UNITED STATES TREAS NTS 4.0%12-15-2027 SEDOL : BQT5PT1							
26,150,000.000		99.21875		48,851.65		25,945,703.13	26,078,680.38
Issue Date: 15 Dec 24	Rate: 4.00%	Yield to Maturity: 4.283%	Maturity Date: 15 Dec 27			-132,977.25	0.00
UNITED STATES TREAS NTS 4.25% 11-30-2026 SEDOL : BTG00T5							
8,365,000.000		99.972656		31,253.85		8,362,712.67	8,370,344.08
Issue Date: 30 Nov 24	Rate: 4.25%	Yield to Maturity: 4.263%	Maturity Date: 30 Nov 26			-7,631.41	0.00
UNITED STATES TREAS NTS DTD 02/15/20233.5% 02-15-2033 CUSIP : 91282CGM7							
1,945,000.000		93.035156		25,713.11		1,809,533.78	1,921,881.06
Issue Date: 15 Feb 23	Rate: 3.50%	Yield to Maturity: 4.533%	Maturity Date: 15 Feb 33			-112,347.28	0.00
UNITED STATES TREAS NTS DTD 09/30/20234.625% 09-30-2030 SEDOL : BMX7M83							
3,407,000.000		100.917969		40,259.22		3,438,275.21	3,415,268.59
Issue Date: 30 Sep 23	Rate: 4.625%	Yield to Maturity: 4.441%	Maturity Date: 30 Sep 30			23,006.62	0.00
UNITED STS TREAS NTS DTD.875% 11-15-2030 SEDOL : BN7JW73							
18,300,000.000		81.808594		20,789.71		14,970,972.70	14,722,433.59
Issue Date: 15 Nov 20	Rate: 0.875%	Yield to Maturity: 4.426%	Maturity Date: 15 Nov 30			248,539.11	0.00
US TREASURY N/B 3.625% 08-31-2029 SEDOL : BRBKHZ1							
105,000.000		96.8125		1,293.28		101,653.13	104,786.72
Issue Date: 31 Aug 24	Rate: 3.625%	Yield to Maturity: 4.387%	Maturity Date: 31 Aug 29			-3,133.59	0.00
US TREASURY N/B 4.125% 11-30-2029 SEDOL : BTG00V7							
14,409,000.000		98.851562		52,252.42		14,243,521.57	14,375,856.62
Issue Date: 30 Nov 24	Rate: 4.125%	Yield to Maturity: 4.386%	Maturity Date: 30 Nov 29			-132,335.05	0.00

◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

*Fixed Income***Government bonds****United States - USD**

UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL : BS60BM8

59,578,000.000	99.9375	7,200.39	59,540,763.76	59,415,422.48	125,341.28	0.00	125,341.28
Issue Date: 31 Dec 24 Rate: 4.375% Yield to Maturity: 4.389% Maturity Date: 31 Dec 29							
Total USD		921,533.21	245,314,140.00	248,419,410.69	-3,105,270.69	0.00	-3,105,270.69
Total United States		921,533.21	245,314,140.00	248,419,410.69	-3,105,270.69	0.00	-3,105,270.69
Total Government Bonds							
257,844,000.000		921,533.21	245,314,140.00	248,419,410.69	-3,105,270.69	0.00	-3,105,270.69

Funds - government bond**United States - USD**MFO VANGUARD FXD INC SECS FD INCINFLATION-PROTECTED CUSIP : 922031745
1190

2,785,733.890	9.17	0.00	25,545,179.77	26,508,858.45	-963,678.68	0.00	-963,678.68
Issue Date: 27 Jun 08							
Total USD		0.00	25,545,179.77	26,508,858.45	-963,678.68	0.00	-963,678.68
Total United States		0.00	25,545,179.77	26,508,858.45	-963,678.68	0.00	-963,678.68
Total Funds - Government Bond							
2,785,733.890		0.00	25,545,179.77	26,508,858.45	-963,678.68	0.00	-963,678.68

Government agencies**Mexico - USD**

PETROLEOS MEXICANOS FIXED 6.35%02-12-2048 CUSIP : 71654QCL4

55,000.000	65.701351	1,348.49	36,135.74	33,966.25	2,169.49	0.00	2,169.49
Issue Date: 12 Aug 18 Rate: 6.35% Yield to Maturity: 10.251% Maturity Date: 12 Feb 48							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Government agencies							
Total USD			1,348.49	36,135.74	33,966.25	2,169.49	0.00
Total Mexico			1,348.49	36,135.74	33,966.25	2,169.49	0.00
Total Government Agencies							
55,000.000			1,348.49	36,135.74	33,966.25	2,169.49	0.00
Funds - government agencies							
United States - USD							
CF BRANDYWINE GLOBAL OPP FXD INC -GLOBAL INV MGMT TR F CUSIP : 125485PP1							
4,846,742.040		42.8435	0.00	207,651,392.59	156,225,508.22	51,425,884.37	0.00
Total USD			0.00	207,651,392.59	156,225,508.22	51,425,884.37	0.00
Total United States			0.00	207,651,392.59	156,225,508.22	51,425,884.37	0.00
Total Funds - Government Agencies							
4,846,742.040			0.00	207,651,392.59	156,225,508.22	51,425,884.37	0.00
Municipal/provincial bonds							
United States - USD							
CALIFORNIA HEALTH FACS FING AUTH REV 3%08-15-2051 BEO SEDOL : BNRRN83							
185,000.000		79.93126	2,096.67	147,872.83	138,962.75	8,910.08	0.00
Issue Date: 01 Dec 21 Rate: 3.00% Call Date: 15 Aug 31 Call Price: 100.00 Yield to Maturity: 4.299% Maturity Date: 15 Aug 51							
NEW YORK N Y CITY TRANSITIONAL FIN AUTHREV 5.13% 02-01-2035 CUSIP : 64971X6R4							
413,000.000		98.95387	8,827.88	408,679.48	413,161.07	-4,481.59	0.00
Issue Date: 23 Mar 23 Rate: 5.13% Call Date: 01 Feb 33 Call Price: 100.00 Yield to Maturity: 5.264% Maturity Date: 01 Feb 35							
NEW YORK N Y CITY TRANSITIONAL FIN AUTHREV 5.15% 02-01-2036 CUSIP : 64971X6S2							
413,000.000		98.39861	8,862.29	406,386.26	412,045.97	-5,659.71	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Municipal/provincial bonds

United States - USD

Issue Date: 23 Mar 23 Rate: 5.15% Call Date: 01 Feb 33 Call Price: 100.00 Yield to Maturity: 5.342% Maturity Date: 01 Feb 36

NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-203 SEDOL : B4XB7Y0

325,000.000	99.09092	5,061.28	322,045.49	385,102.25	-63,056.76	0.00	-63,056.76

Issue Date: 14 Oct 10 Rate: 5.289% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.529% Maturity Date: 15 Mar 33

OKLAHOMA DEV FIN AUTH REV 3.877%05-01-2037 BEO TAXAB SEDOL : BP6KN32

200,378.320	95.52906	1,294.78	191,419.53	200,378.32	-8,958.79	0.00	-8,958.79

Issue Date: 25 Aug 22 Rate: 3.877% Yield to Maturity: 5.106% Maturity Date: 01 May 37

OKLAHOMA DEV FIN AUTH REV 4.135%12-01-2033 BEO TAXAB CUSIP : 6789084F8

239,289.650	96.78131	824.55	231,587.66	239,289.65	-7,701.99	0.00	-7,701.99

Issue Date: 07 Sep 22 Rate: 4.135% Yield to Maturity: 5.039% Maturity Date: 01 Dec 33

OKLAHOMA DEV FIN AUTH REV 4.285%02-01-2034 BEO TAXAB CUSIP : 6789083Z5

90,069.060	97.28469	1,608.11	87,623.41	90,069.06	-2,445.65	0.00	-2,445.65

Issue Date: 20 Jul 22 Rate: 4.285% Yield to Maturity: 5.052% Maturity Date: 01 Feb 34

TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 SEDOL : BN7KRL3

92,690.570	100.20985	1,182.27	92,885.08	92,690.57	194.51	0.00	194.51

Issue Date: 01 Sep 23 Rate: 5.102% Yield to Maturity: 5.046% Maturity Date: 01 Apr 35

UNIVERSITY CALIF REVS 3.931% 05-15-2045BEO TAXABLE SEDOL : BWDP6Z2

575,000.000	89.36324	2,888.19	513,838.63	575,000.00	-61,161.37	0.00	-61,161.37

Issue Date: 25 Mar 15 Rate: 3.931% Yield to Maturity: 5.376% Maturity Date: 15 May 45

Total USD		32,646.02	2,402,338.37	2,546,699.64	-144,361.27	0.00	-144,361.27

Total United States		32,646.02	2,402,338.37	2,546,699.64	-144,361.27	0.00	-144,361.27

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Fixed Income

Total Municipal/Provincial Bonds							
2,533,427.600		32,646.02	2,402,338.37	2,546,699.64	-144,361.27	0.00	-144,361.27

Corporate bonds

Brazil - USD

PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL : BKX5BP3

600,000.000	97.90332	12,566.67	587,419.92	617,958.00	-30,538.08	0.00	-30,538.08
Issue Date: 17 Mar 14 Rate: 7.25% Yield to Maturity: 7.455% Maturity Date: 17 Mar 44							
Total USD		12,566.67	587,419.92	617,958.00	-30,538.08	0.00	-30,538.08
Total Brazil		12,566.67	587,419.92	617,958.00	-30,538.08	0.00	-30,538.08

Canada - USD

PVTPL CONSTELLATION SOFTWARE INC 5.158%02-16-2029 CUSIP : 21037XAC4

480,000.000	100.458149	9,284.40	482,199.12	480,000.00	2,199.12	0.00	2,199.12
Issue Date: 16 Feb 24 Rate: 5.158% Call Date: 16 Jan 29 Call Price: 100.00 Yield to Maturity: 5.032% Maturity Date: 16 Feb 29							

PVTPL OPEN TEXT CORP 6.9% DUE12-01-2027/12-01-202 CUSIP : 683715AF3

445,000.000	103.327	2,558.75	459,805.15	463,356.25	-3,551.10	0.00	-3,551.10
Issue Date: 01 Dec 22 Rate: 6.90% Call Date: 01 Nov 27 Call Price: 100.00 Yield to Maturity: 5.644% Maturity Date: 01 Dec 27							

TRANSCANADA 4.625% DUE 03-01-2034 SEDOL : BLSP672

35,000.000	93.056457	539.58	32,569.76	31,132.85	1,436.91	0.00	1,436.91
Issue Date: 28 Feb 14 Rate: 4.625% Call Date: 01 Dec 33 Call Price: 100.00 Yield to Maturity: 5.603% Maturity Date: 01 Mar 34							
Total USD		12,382.73	974,574.03	974,489.10	84.93	0.00	84.93
Total Canada		12,382.73	974,574.03	974,489.10	84.93	0.00	84.93

Germany - USD

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Translation

Total

Fixed Income

Corporate bonds

Germany - USD

BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP : 07274NAL7

200,000.000	96.158677	388.89	192,317.35	206,085.05	-13,767.70	0.00	-13,767.70
Issue Date: 25 Jun 18	Rate: 4.375%	Call Date: 15 Sep 28	Call Price: 100.00	Yield to Maturity: 5.467%	Maturity Date: 15 Dec 28		

BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL : BD103H7

240,000.000	78.018376	195.00	187,244.10	249,774.36	-62,530.26	0.00	-62,530.26
Issue Date: 25 Jun 18	Rate: 4.875%	Call Date: 25 Dec 47	Call Price: 100.00	Yield to Maturity: 6.754%	Maturity Date: 25 Jun 48		

PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL : BYZMHJ6

105,000.000	83.315568	80.94	87,481.35	114,598.05	-27,116.70	0.00	-27,116.70
Issue Date: 25 Jun 18	Rate: 4.625%	Call Date: 25 Dec 37	Call Price: 100.00	Yield to Maturity: 6.501%	Maturity Date: 25 Jun 38		

PVTPL BAYER US FIN II LLC4.25% 12-15-2025 CUSIP : 07274NAJ2

220,000.000	99.327203	415.56	218,519.85	249,556.45	-31,036.60	0.00	-31,036.60
Issue Date: 25 Jun 18	Rate: 4.25%	Call Date: 15 Oct 25	Call Price: 100.00	Yield to Maturity: 4.977%	Maturity Date: 15 Dec 25		

PVTPL BAYER US FIN II LLC 4.4% DUE07-15-2044 BEO SEDOL : BYVPTT3

200,000.000	75.012098	4,057.78	150,024.20	160,444.00	-10,419.80	0.00	-10,419.80
Issue Date: 15 Jul 18	Rate: 4.40%	Call Date: 15 Jan 44	Call Price: 100.00	Yield to Maturity: 6.714%	Maturity Date: 15 Jul 44		

PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP : 07274EAL7

330,000.000	101.719295	2,383.33	335,673.67	329,138.70	6,534.97	0.00	6,534.97
Issue Date: 21 Nov 23	Rate: 6.50%	Call Date: 21 Aug 33	Call Price: 100.00	Yield to Maturity: 6.243%	Maturity Date: 21 Nov 33		

PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL : BLFDKP5

500,000.000	100.979896	3,819.44	504,899.48	508,965.00	-4,065.52	0.00	-4,065.52
Issue Date: 21 Nov 23	Rate: 6.875%	Call Date: 21 May 53	Call Price: 100.00	Yield to Maturity: 6.796%	Maturity Date: 21 Nov 53		

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
Germany - USD							
PVTPL FRESENIUS MED CARE US FIN III INCGTD NT 1.875% DUE 12 SEDOL : BN6NQK5							
310,000.000		94.045349		484.38		291,540.58	
					308,574.00	-17,033.42	0.00
Issue Date: 18 May 21 Rate: 1.875% Call Date: 01 Nov 26 Call Price: 100.00 Yield to Maturity: 5.177% Maturity Date: 01 Dec 26							
Total USD				11,825.32		1,967,700.58	
					2,127,135.61	-159,435.03	0.00
Total Germany				11,825.32		1,967,700.58	
					2,127,135.61	-159,435.03	0.00
Hong Kong - USD							
DEFAULTED ASIA ALUMIMUM HLDGS LTD SR NT144A 8.0% 12-23-2011 CUSIP : 04519DAA5							
110,000.000		0.025		0.00		27.50	
					112,805.00	-112,777.50	0.00
Issue Date: 23 Dec 04 Maturity Date: 31 Dec 40							
Total USD				0.00		27.50	
					112,805.00	-112,777.50	0.00
Total Hong Kong				0.00		112,805.00	
					112,805.00	-112,777.50	0.00
Ireland - USD							
AERCAP IRELAND CAP / GLOBA3.3% DUE 01-30-2032 SEDOL : BNWV1V3							
55,000.000		87.151411		761.29		47,933.28	
					51,166.09	-3,232.81	0.00
Issue Date: 29 Oct 21 Rate: 3.30% Call Date: 30 Oct 31 Call Price: 100.00 Yield to Maturity: 5.516% Maturity Date: 30 Jan 32							
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL : BF0QCP1							
700,000.000		99.943785		11,297.22		699,606.50	
					731,276.00	-31,669.50	0.00
Rate: 3.50% Yield to Maturity: 4.945% Maturity Date: 15 Jan 25							
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP : 05401AAH4							
340,000.000		99.671737		3,692.78		338,883.91	
					339,742.40	-858.49	0.00
Rate: 2.875% Yield to Maturity: 5.582% Maturity Date: 15 Feb 25							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****Ireland - USD**

PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP : 05401AAR2

1,003,000.000	92.718872	3,028.61	929,970.29	896,208.87	33,761.42	0.00	33,761.42
Issue Date: 18 Aug 21 Rate: 2.528% Call Date: 18 Oct 27 Call Price: 100.00 Yield to Maturity: 5.285% Maturity Date: 18 Nov 27							

Total USD	18,779.90	2,016,393.98	2,018,393.36	-1,999.38	0.00	-1,999.38

Total Ireland	18,779.90	2,016,393.98	2,018,393.36	-1,999.38	0.00	-1,999.38

Switzerland - EUR

UBS GROUP AG 2.125%13/10/2026 SEDOL : BNHSZ46

100,000.000	99.386125	482.29	102,914.34	97,607.66	9,072.15	-3,765.47	5,306.68
Issue Date: 24 Mar 22 Rate: 2.125% Call Date: 13 Oct 25 Call Price: 100.00 Yield to Maturity: 2.478% Maturity Date: 13 Oct 26							

Total EUR	482.29	102,914.34	97,607.66	9,072.15	-3,765.47	5,306.68

Total Switzerland	482.29	102,914.34	97,607.66	9,072.15	-3,765.47	5,306.68

United Kingdom - USD

B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL : BJSFMZ8

40,000.000	81.066742	607.97	32,426.70	30,227.20	2,199.50	0.00	2,199.50
Issue Date: 06 Sep 19 Rate: 4.758% Call Date: 06 Mar 49 Call Price: 100.00 Yield to Maturity: 6.276% Maturity Date: 06 Sep 49							

B A T CAP CORP FIXED 3.557% DUE08-15-2027 SEDOL : BLR99M1

32,000.000	96.749205	430.00	30,959.75	35,656.64	-4,696.89	0.00	-4,696.89
Issue Date: 15 Aug 18 Rate: 3.557% Call Date: 15 May 27 Call Price: 100.00 Yield to Maturity: 4.891% Maturity Date: 15 Aug 27							

B A T CAP CORP NT 5.65% 03-16-2052 SEDOL : BNNMNV5

185,000.000	91.686331	3,048.65	169,619.71	178,530.55	-8,910.84	0.00	-8,910.84
Issue Date: 16 Mar 22 Rate: 5.65% Call Date: 16 Sep 51 Call Price: 100.00 Yield to Maturity: 6.291% Maturity Date: 16 Mar 52							

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United Kingdom - USD									
HSBC HLDGS PLC FLTG RT 2.013% DUE09-22-2028 SEDOL : BMG6Z11									
530,000.000		92.215114		2,933.95	488,740.10	507,796.37	-19,056.27	0.00	-19,056.27
Issue Date: 22 Sep 20 Rate: 2.013% Call Date: 22 Sep 27 Call Price: 100.00 Yield to Maturity: 4.296% Maturity Date: 22 Sep 28									
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029 CUSIP : 45262BAC7									
20,000.000		94.490258		333.68	18,898.05	17,543.20	1,354.85	0.00	1,354.85
Issue Date: 26 Jul 19 Rate: 3.875% Call Date: 26 Apr 29 Call Price: 100.00 Yield to Maturity: 5.246% Maturity Date: 26 Jul 29									
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT144A 6.125 DUE 07-27 CUSIP : 45262BAF0									
260,000.000		102.693235		6,812.36	267,002.41	257,285.60	9,716.81	0.00	9,716.81
Issue Date: 27 Jul 22 Rate: 6.125% Call Date: 27 Jun 27 Call Price: 100.00 Yield to Maturity: 4.994% Maturity Date: 27 Jul 27									
PVTPL NATIONWIDE BLDG SOC SR NON-PFDMEDIUM TE 2.972% 02- CUSIP : 63861VAF4									
100,000.000		95.675292		1,114.50	95,675.29	100,000.00	-4,324.71	0.00	-4,324.71
Issue Date: 16 Feb 22 Rate: 2.972% Call Date: 16 Feb 27 Call Price: 100.00 Yield to Maturity: 4.469% Maturity Date: 16 Feb 28									
SANTANDER UK GROUP HLDGS PLC 1.53%08-21-2026 SEDOL : BN15XD8									
260,000.000		97.710396		1,438.38	254,047.03	261,630.20	-7,583.17	0.00	-7,583.17
Issue Date: 21 Aug 20 Rate: 1.532% Call Date: 21 Aug 25 Call Price: 100.00 Yield to Maturity: 2.973% Maturity Date: 21 Aug 26									
Total USD				16,719.49	1,357,369.04	1,388,669.76	-31,300.72	0.00	-31,300.72
Total United Kingdom				16,719.49	1,357,369.04	1,388,669.76	-31,300.72	0.00	-31,300.72
United States - USD									
ACUITY BRANDS LTG FIXED 2.15%12-15-2030 CUSIP : 00510RAD5									
535,000.000		85.152994		511.22	455,568.52	511,052.60	-55,484.08	0.00	-55,484.08
Issue Date: 10 Nov 20 Rate: 2.15% Call Date: 15 Sep 30 Call Price: 100.00 Yield to Maturity: 5.069% Maturity Date: 15 Dec 30									

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****United States - USD**

AEP TRANSM CO LLC 5.15% DUE 04-01-2034 SEDOL : BSB7641

705,000.000

98.396127

9,076.88

693,692.70

704,534.70

-10,842.00

0.00

-10,842.00

Issue Date: 13 Mar 24 Rate: 5.15% Call Date: 01 Jan 34 Call Price: 100.00 Yield to Maturity: 5.371% Maturity Date: 01 Apr 34

AIR LEASE CORP 3.25% DUE 03-01-2025 SEDOL : BF5RD67

310,000.000

99.714076

3,358.33

309,113.64

321,129.00

-12,015.36

0.00

-12,015.36

Rate: 3.25% Yield to Maturity: 4.967% Maturity Date: 01 Mar 25

AIR LEASE CORP FIXED 3% DUE 02-01-2030 SEDOL : BKV2695

150,000.000

90.297182

1,875.00

135,445.77

124,525.50

10,920.27

0.00

10,920.27

Issue Date: 14 Jan 20 Rate: 3.00% Call Date: 01 Nov 29 Call Price: 100.00 Yield to Maturity: 5.195% Maturity Date: 01 Feb 30

AIR LEASE CORP MED 5.85% DUE 12-15-2027 SEDOL : BPLKX3

330,000.000

102.49534

858.00

338,234.62

326,577.90

11,656.72

0.00

11,656.72

Issue Date: 05 Dec 22 Rate: 5.85% Call Date: 15 Nov 27 Call Price: 100.00 Yield to Maturity: 4.931% Maturity Date: 15 Dec 27

AMEREN ILL CO 5.55% DUE 07-01-2054 CUSIP : 02361DBB5

245,000.000

98.704418

6,949.83

241,825.82

256,943.75

-15,117.93

0.00

-15,117.93

Issue Date: 27 Jun 24 Rate: 5.55% Call Date: 01 Jan 54 Call Price: 100.00 Yield to Maturity: 5.64% Maturity Date: 01 Jul 54

AMERICAN ASSETS TR L P 6.15%10-01-2034 SEDOL : BRBQF55

25,000.000

99.544128

444.17

24,886.03

24,917.75

-31.72

0.00

-31.72

Issue Date: 17 Sep 24 Rate: 6.15% Call Date: 01 Jul 34 Call Price: 100.00 Yield to Maturity: 6.211% Maturity Date: 01 Oct 34

AMERICAN HOMES 4 RENT 3.625%04-15-2032 SEDOL : BNDB2B5

307,000.000

89.461087

2,349.40

274,645.54

297,251.60

-22,606.06

0.00

-22,606.06

Issue Date: 07 Apr 22 Rate: 3.625% Call Date: 15 Jan 32 Call Price: 100.00 Yield to Maturity: 5.391% Maturity Date: 15 Apr 32

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
AMERICAN HOMES 4 RENT 4.3%04-15-2052 SEDOL : BNDB2N7							
160,000.000		77.98562		1,452.44		124,776.99	
Issue Date: 07 Apr 22	Rate: 4.30%	Call Date: 15 Oct 51	Call Price: 100.00	Yield to Maturity: 5.938%	Maturity Date: 15 Apr 52	124,067.20	709.79
AMERICAN TOWER CORP 5.55%07-15-2033 SEDOL : BRJVM6							
410,000.000		100.823341		10,492.58		413,375.70	
Issue Date: 25 May 23	Rate: 5.55%	Call Date: 15 Apr 33	Call Price: 100.00	Yield to Maturity: 5.427%	Maturity Date: 15 Jul 33	408,565.00	4,810.70
AMERICAN TOWER CORP NEW 2.3%09-15-2031 SEDOL : BPBK702							
447,000.000		83.162167		3,027.18		371,734.89	
Issue Date: 27 Sep 21	Rate: 2.30%	Call Date: 15 Jun 31	Call Price: 100.00	Yield to Maturity: 5.317%	Maturity Date: 15 Sep 31	329,988.81	41,746.08
AMERN AIRLS 2015-2 3.6% DUE 03-22-2029 SEDOL : BYNVHK6							
328,522.240		96.57834		3,252.37		317,281.33	
Issue Date: 24 Sep 15	Rate: 3.60%	Yield to Maturity: 5.061%	Maturity Date: 22 Mar 29			339,692.00	-22,410.67
AMGEN INC NEW ISSUE 30YR 4.2%02-22-2052 SEDOL : BN7KZX1							
50,000.000		77.336508		752.50		38,668.25	
Issue Date: 22 Feb 22	Rate: 4.20%	Call Date: 22 Aug 51	Call Price: 100.00	Yield to Maturity: 5.881%	Maturity Date: 22 Feb 52	38,105.00	563.25
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL : BNR46Q3							
150,000.000		73.514349		1,998.75		110,271.52	
Issue Date: 28 Feb 22	Rate: 3.90%	Call Date: 28 Aug 51	Call Price: 100.00	Yield to Maturity: 5.86%	Maturity Date: 28 Feb 52	153,450.00	-43,178.48
APPALACHIAN PWR CO 3.3% DUE 06-01-2027 SEDOL : BYZMJS9							
395,000.000		96.657229		1,086.25		381,796.05	
Issue Date: 11 May 17	Rate: 3.30%	Call Date: 01 Mar 27	Call Price: 100.00	Yield to Maturity: 4.78%	Maturity Date: 01 Jun 27	376,344.15	5,451.90

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL : BXPB5R0

600,000.000	80.85956	2,225.00	485,157.36	627,396.00	-142,238.64	0.00	-142,238.64
Issue Date: 18 May 15 Rate: 4.45% Call Date: 01 Dec 44 Call Price: 100.00 Yield to Maturity: 6.101% Maturity Date: 01 Jun 45							

ARES CAP CORP 5.95% 07-15-2029 CUSIP : 04010LBG7

470,000.000	101.11665	12,894.97	475,248.26	466,226.15	9,022.11	0.00	9,022.11
Issue Date: 13 May 24 Rate: 5.95% Call Date: 15 Jun 29 Call Price: 100.00 Yield to Maturity: 5.666% Maturity Date: 15 Jul 29							

ARIZONA PUB SVC CO FIXED 6.35% DUE12-15-2032 SEDOL : BQB8K26

250,000.000	105.622798	705.56	264,057.00	264,482.50	-425.50	0.00	-425.50
Issue Date: 08 Nov 22 Rate: 6.35% Call Date: 15 Sep 32 Call Price: 100.00 Yield to Maturity: 5.468% Maturity Date: 15 Dec 32							

ASSURANT INC 2.65% 01-15-2032 CUSIP : 04621XAN8

610,000.000	83.748354	7,453.86	510,864.96	581,147.55	-70,282.59	0.00	-70,282.59
Issue Date: 14 Jun 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.461% Maturity Date: 15 Jan 32							

BANK AMER CORP 2.592% DUE04-29-2031 CUSIP : 06051GJB6

115,000.000	88.103878	513.36	101,319.46	101,900.35	-580.89	0.00	-580.89
Issue Date: 29 Apr 20 Rate: 2.592% Call Date: 29 Apr 30 Call Price: 100.00 Yield to Maturity: 4.793% Maturity Date: 29 Apr 31							

BANK AMER CORP 3.419% 12-20-2028 SEDOL : BLPLDG1

255,000.000	95.840077	266.40	244,392.20	243,466.35	925.85	0.00	925.85
Issue Date: 20 Dec 17 Rate: 3.419% Call Date: 20 Dec 27 Call Price: 100.00 Yield to Maturity: 4.576% Maturity Date: 20 Dec 28							

BANK AMER CORP 5.875% DUE 02-07-2042 CUSIP : 06051GEN5

395,000.000	104.438508	9,282.50	412,532.11	461,872.00	-49,339.89	0.00	-49,339.89
Issue Date: 07 Feb 12 Rate: 5.875% Yield to Maturity: 5.471% Maturity Date: 07 Feb 42							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Translation	Total
Shares/PAR value					Cost	Market	
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP : 060505FL3							
80,000.000		100.33987		1,383.89			
					80,271.90	271.90	271.90
Issue Date: 15 Mar 18 Rate: 5.875% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 5.854% Maturity Date: 31 Dec 49							
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL : BMGDBK3							
415,000.000		83.424278		4,240.38			
					346,210.75	14,574.73	14,574.73
Issue Date: 21 Jul 21 Rate: 2.299% Call Date: 21 Jul 31 Call Price: 100.00 Yield to Maturity: 4.955% Maturity Date: 21 Jul 32							
BANK OF AMERICA CORPORATION 1.658% 03-11-2027 SEDOL : BMHJ4S9							
1,045,000.000		96.356026		5,294.09			
					1,006,920.47	-26,432.10	-26,432.10
Issue Date: 11 Mar 21 Rate: 1.658% Call Date: 11 Mar 26 Call Price: 100.00 Yield to Maturity: 3.394% Maturity Date: 11 Mar 27							
BANK OF AMERICA CORPORATION 2.087% 06-14-2029 SEDOL : BMGDBL4							
785,000.000		90.738236		773.64			
					712,295.15	-68,214.44	-68,214.44
Issue Date: 14 Jun 21 Rate: 2.087% Call Date: 14 Jun 28 Call Price: 100.00 Yield to Maturity: 4.399% Maturity Date: 14 Jun 29							
BANK OF AMERICA CORPORATION 2.551%02-04-2028 CUSIP : 06051GKJ7							
225,000.000		95.351939		2,343.73			
					214,541.86	9,335.11	9,335.11
Issue Date: 04 Feb 22 Rate: 2.551% Call Date: 04 Feb 27 Call Price: 100.00 Yield to Maturity: 4.168% Maturity Date: 04 Feb 28							
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL : BMHSQ68							
263,000.000		96.503117		1,903.97			
					253,803.20	-6,377.15	-6,377.15
Issue Date: 15 Jul 21 Rate: 1.57% Call Date: 15 Dec 25 Call Price: 100.00 Yield to Maturity: 5.067% Maturity Date: 15 Jan 26							
BERRY GLOBAL INC 1.65% DUE 01-15-2027 SEDOL : BNT8T20							
13,000.000		93.611791		98.91			
					12,169.53	901.91	901.91
Issue Date: 14 Jun 21 Rate: 1.65% Call Date: 15 Dec 26 Call Price: 100.00 Yield to Maturity: 4.983% Maturity Date: 15 Jan 27							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
BERRY GLOBAL INC 5.5% 04-15-2028 SEDOL : BPBKQ83									
180,000.000		100.980784		2,090.00	181,765.41	178,372.80	3,392.61	0.00	3,392.61
Issue Date: 15 Oct 23 Rate: 5.50% Call Date: 15 Mar 28 Call Price: 100.00 Yield to Maturity: 5.169% Maturity Date: 15 Apr 28									
BLUE OWL CR INCOME CORP NT 7.95%06-13-2028 SEDOL : BS87XQ5									
271,000.000		106.175178		1,077.23	287,734.73	269,246.63	18,488.10	0.00	18,488.10
Issue Date: 13 Dec 23 Rate: 7.95% Call Date: 13 May 28 Call Price: 100.00 Yield to Maturity: 5.942% Maturity Date: 13 Jun 28									
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL : BM8R6R5									
360,000.000		92.825328		3,483.00	334,171.18	334,561.40	-390.22	0.00	-390.22
Issue Date: 04 May 20 Rate: 5.805% Call Date: 01 Nov 49 Call Price: 100.00 Yield to Maturity: 6.379% Maturity Date: 01 May 50									
BRAZOS SECURITIZATION LLC 5.014%03-01-2034 SEDOL : BSCB8T1									
90,949.280		99.678039		1,520.07	90,656.46	90,949.28	-292.82	0.00	-292.82
Issue Date: 14 Dec 22 Rate: 5.014% Yield to Maturity: 5.057% Maturity Date: 01 Mar 34									
BURL NORTHN SANTA 4.15% DUE 04-01-2045 CUSIP : 12189LAW1									
310,000.000		82.306572		3,216.25	255,150.37	300,519.30	-45,368.93	0.00	-45,368.93
Issue Date: 09 Mar 15 Rate: 4.15% Call Date: 01 Oct 44 Call Price: 100.00 Yield to Maturity: 5.624% Maturity Date: 01 Apr 45									
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL : BKP8G66									
680,000.000		82.710646		5,666.67	562,432.39	533,942.80	28,489.59	0.00	28,489.59
Issue Date: 17 Feb 21 Rate: 2.50% Call Date: 01 Dec 30 Call Price: 100.00 Yield to Maturity: 5.882% Maturity Date: 01 Mar 31									
CENTERPOINT ENERGY RES CORP 5.4%07-01-2034 SEDOL : BRXB0B9									
530,000.000		99.823482		15,184.50	529,064.45	529,136.10	-71.65	0.00	-71.65
Issue Date: 20 Jun 24 Rate: 5.40% Call Date: 01 Apr 34 Call Price: 100.00 Yield to Maturity: 5.424% Maturity Date: 01 Jul 34									

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/
local market price

Accrued
income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

CHARLES SCHWAB CORP 4.0% DUE 12-31-2049BEO CUSIP : 808513BK0

500,000.000	96.820526	1,666.66	484,102.63	505,073.00	-20,970.37	0.00	-20,970.37
Issue Date: 18 Mar 21 Rate: 4.00% Call Date: 01 Jun 26 Call Price: 100.00 Yield to Maturity: 4.137% Maturity Date: 31 Dec 49							

CHARTER 5.375% 05-01-2047 SEDOL : BFF9P78

300,000.000	82.167258	2,687.50	246,501.77	305,547.00	-59,045.23	0.00	-59,045.23
Issue Date: 01 Nov 17 Rate: 5.375% Call Date: 01 Nov 46 Call Price: 100.00 Yield to Maturity: 6.959% Maturity Date: 01 May 47							

CHARTER 5.375% DUE 04-01-2038 CUSIP : 161175BM5

25,000.000	88.981132	335.94	22,245.28	26,678.75	-4,433.47	0.00	-4,433.47
Issue Date: 17 Apr 18 Rate: 5.375% Call Date: 01 Oct 37 Call Price: 100.00 Yield to Maturity: 6.636% Maturity Date: 01 Apr 38							

CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP : 161175CA0

433,000.000	64.30269	1,407.25	278,430.65	271,820.08	6,610.57	0.00	6,610.57
Issue Date: 04 Mar 21 Rate: 3.90% Call Date: 01 Dec 51 Call Price: 100.00 Yield to Maturity: 6.784% Maturity Date: 01 Jun 52							

CHARTER COMMUNICATIONS OPER LLC/CHARTE3.7% DUE 04-01-2051/ CUSIP : 161175BV5

250,000.000	62.562467	2,312.50	156,406.17	156,855.00	-448.83	0.00	-448.83
Issue Date: 17 Apr 20 Rate: 3.70% Call Date: 01 Oct 50 Call Price: 100.00 Yield to Maturity: 6.767% Maturity Date: 01 Apr 51							

CHARTER COMMUNICATIONS OPER LLC/CHARTE4.8% DUE 03-01-2050 CUSIP : 161175BT0

155,000.000	75.276394	2,480.00	116,678.41	171,281.20	-54,602.79	0.00	-54,602.79
Issue Date: 24 Oct 19 Rate: 4.80% Call Date: 01 Sep 49 Call Price: 100.00 Yield to Maturity: 6.879% Maturity Date: 01 Mar 50							

CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP : 161175BN3

125,000.000	85.562814	1,796.88	106,953.52	163,606.25	-56,652.73	0.00	-56,652.73
Issue Date: 17 Apr 18 Rate: 5.75% Call Date: 01 Oct 47 Call Price: 100.00 Yield to Maturity: 7.017% Maturity Date: 01 Apr 48							

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
Fixed Income										
Corporate bonds										
United States - USD										
CIGNA CORP NEW 3.4% DUE 03-01-2027 BEO SEDOL : BMWZQY2										
165,000.000		97.232424		1,870.00		160,433.50	171,039.00	-10,605.50	0.00	-10,605.50
Issue Date: 01 Mar 20		Rate: 3.40%		Call Date: 01 Dec 26	Call Price: 100.00	Yield to Maturity: 4.757%	Maturity Date: 01 Mar 27			
CIGNA GROUP SR NT 3.4% 03-15-2051 SEDOL : BKQN6X7										
152,000.000		65.333452		1,521.69		99,306.85	154,629.60	-55,322.75	0.00	-55,322.75
Issue Date: 03 Mar 21		Rate: 3.40%		Call Date: 15 Sep 50	Call Price: 100.00	Yield to Maturity: 6.054%	Maturity Date: 15 Mar 51			
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP : 172967MY4										
500,000.000		84.715032		2,134.17		423,575.16	417,887.65	5,687.51	0.00	5,687.51
Issue Date: 04 May 21		Rate: 2.561%		Call Date: 01 May 31	Call Price: 100.00	Yield to Maturity: 5.083%	Maturity Date: 01 May 32			
CITIGROUP INC 4.412%03-31-2031 CUSIP : 172967MP3										
635,000.000		96.121066		7,081.87		610,368.77	603,317.20	7,051.57	0.00	7,051.57
Issue Date: 31 Mar 20		Rate: 4.412%		Call Date: 31 Mar 30	Call Price: 100.00	Yield to Maturity: 5.144%	Maturity Date: 31 Mar 31			
CITIGROUP INC NEW 2.976%11-05-2030 CUSIP : 17308CC53										
185,000.000		90.221347		856.43		166,909.49	167,469.40	-559.91	0.00	-559.91
Issue Date: 05 Nov 19		Rate: 2.976%		Call Date: 05 Nov 29	Call Price: 100.00	Yield to Maturity: 4.92%	Maturity Date: 05 Nov 30			
CLECO SECURITIZATION I 4.016% DUE03-01-2031 REG CUSIP : 185512AA8										
181,669.070		96.922143		2,431.94		176,077.56	180,664.61	-4,587.05	0.00	-4,587.05
Issue Date: 22 Jun 22		Rate: 4.016%		Yield to Maturity: 5.088%		Maturity Date: 01 Mar 31				
COMCAST CORP 4.7% 10-15-2048 CUSIP : 20030NCM1										
410,000.000		85.910701		4,068.11		352,233.87	456,750.60	-104,516.73	0.00	-104,516.73
Issue Date: 05 Oct 18		Rate: 4.70%		Call Date: 15 Apr 48	Call Price: 100.00	Yield to Maturity: 5.798%	Maturity Date: 15 Oct 48			

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		<u>Investment Mgr ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
<i>Fixed Income</i>										
Corporate bonds										
United States - USD										
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL : BN4LSK5										
370,000.000		88.505962		2,573.35		327,472.06	376,567.13	-49,095.07	0.00	-49,095.07
Issue Date: 28 Oct 20		Rate: 2.782%		Call Date: 01 Apr 30		Call Price: 100.00		Yield to Maturity: 5.113%		Maturity Date: 01 Oct 30
CONSUMERS 2023 SECURITIZATION FDG 5.21%09-01-2031 SEDOL : BPDHKP7										
289,000.000		100.998664		5,018.97		291,886.14	288,876.65	3,009.49	0.00	3,009.49
Issue Date: 12 Dec 23		Rate: 5.21%		Call Date: 01 Mar 27		Call Price: 7.32		Yield to Maturity: 4.879%		Maturity Date: 01 Sep 31
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL : BF4JKH4										
155,000.000		82.471399		2,087.33		127,830.67	132,041.60	-4,210.93	0.00	-4,210.93
Issue Date: 09 Mar 18		Rate: 5.05%		Call Date: 25 Sep 47		Call Price: 100.00		Yield to Maturity: 6.524%		Maturity Date: 25 Mar 48
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL : BYPFC45										
414,000.000		84.190145		9,488.94		348,547.20	435,585.02	-87,037.82	0.00	-87,037.82
Issue Date: 20 Jul 15		Rate: 5.125%		Yield to Maturity: 6.533%		Maturity Date: 20 Jul 45				
DIAMONDBACK ENERGY INC 5.4%04-18-2034 CUSIP : 25278XAZ2										
195,000.000		98.417817		2,135.25		191,914.74	194,374.05	-2,459.31	0.00	-2,459.31
Issue Date: 18 Apr 24		Rate: 5.40%		Call Date: 18 Jan 34		Call Price: 100.00		Yield to Maturity: 5.619%		Maturity Date: 18 Apr 34
DTE ELEC SECURITIZATION FDG II LLC 5.97%03-01-2033 SEDOL : BSD6D45										
341,579.810		103.29108		6,797.44		352,821.47	341,459.98	11,361.49	0.00	11,361.49
Issue Date: 01 Nov 23		Rate: 5.97%		Yield to Maturity: 4.951%		Maturity Date: 01 Mar 33				
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL : BYV3C76										
980,000.000		76.556574		3,062.50		750,254.42	958,686.10	-208,431.68	0.00	-208,431.68
Issue Date: 12 Mar 15		Rate: 3.75%		Call Date: 01 Dec 44		Call Price: 100.00		Yield to Maturity: 5.708%		Maturity Date: 01 Jun 45

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL : BT259Z3									
180,000.000		97.679145		1,586.00	175,822.46	179,362.80	-3,540.34	0.00	-3,540.34
Issue Date: 31 Oct 24 Rate: 5.20% Call Date: 15 Nov 34 Call Price: 100.00 Yield to Maturity: 5.501% Maturity Date: 15 Feb 35									
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL : BXVMC65									
415,000.000		87.667377		6,293.01	363,819.61	389,715.78	-25,896.17	0.00	-25,896.17
Issue Date: 12 Mar 15 Rate: 5.15% Call Date: 15 Sep 44 Call Price: 100.00 Yield to Maturity: 6.23% Maturity Date: 15 Mar 45									
EVERGY KANS CENT INC 5.7%03-15-2053 SEDOL : BMXMYK4									
675,000.000		98.247433		11,328.75	663,170.17	671,058.00	-7,887.83	0.00	-7,887.83
Issue Date: 14 Mar 23 Rate: 5.70% Call Date: 15 Sep 52 Call Price: 100.00 Yield to Maturity: 5.826% Maturity Date: 15 Mar 53									
EVERGY MO WEST INC 1ST MTG BD 144A 5.65%06-01-2034 SEDOL : BRJNYZ1									
30,000.000		101.179259		141.25	30,353.78	29,972.70	381.08	0.00	381.08
Issue Date: 29 May 24 Rate: 5.65% Call Date: 01 Mar 34 Call Price: 100.00 Yield to Maturity: 5.487% Maturity Date: 01 Jun 34									
EVERSOURCE ENERGY 4.6% DUE 07-01-2027 SEDOL : BMWPNV8									
80,000.000		99.303272		1,840.00	79,442.62	79,904.00	-461.38	0.00	-461.38
Issue Date: 27 Jun 22 Rate: 4.60% Call Date: 01 Jun 27 Call Price: 100.00 Yield to Maturity: 4.899% Maturity Date: 01 Jul 27									
EVERSOURCE ENERGY 5.95% 02-01-2029 SEDOL : BNC2XP0									
395,000.000		103.012256		9,792.71	406,898.41	394,553.65	12,344.76	0.00	12,344.76
Issue Date: 10 Nov 23 Rate: 5.95% Call Date: 01 Jan 29 Call Price: 100.00 Yield to Maturity: 5.121% Maturity Date: 01 Feb 29									
EXTRA SPACE STORAGE L P 3.9%04-01-2029 SEDOL : BMXLV11									
59,000.000		95.635965		575.25	56,425.22	54,201.53	2,223.69	0.00	2,223.69
Issue Date: 31 Mar 22 Rate: 3.90% Call Date: 01 Feb 29 Call Price: 100.00 Yield to Maturity: 5.052% Maturity Date: 01 Apr 29									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
EXTRA SPACE STORAGE L P SR NT 2.4%10-15-2031 SEDOL : BNYKBX6							
265,000.000		83.093268		1,342.67		220,197.16	210,505.77
Issue Date: 15 Apr 23	Rate: 2.40%	Call Date: 15 Jul 31	Call Price: 100.00	Yield to Maturity: 5.407%	Maturity Date: 15 Oct 31	9,691.39	0.00
FARMERS EXCHANGE FLTG RT 5.454% DUE10-15-2054 SEDOL : BRFY97							
680,000.000		90.12286		8,653.68		612,835.45	747,007.20
Issue Date: 07 Oct 14	Rate: 5.454%	Call Date: 15 Oct 34	Call Price: 100.00	Yield to Maturity: 6.183%	Maturity Date: 15 Oct 54	-134,171.75	0.00
FLORIDA PWR & LT CO FIXED 3.99%03-01-2049 SEDOL : BGC1MZ1							
380,000.000		78.302179		5,054.00		297,548.28	470,052.40
Issue Date: 26 Feb 19	Rate: 3.99%	Call Date: 01 Sep 48	Call Price: 100.00	Yield to Maturity: 5.645%	Maturity Date: 01 Mar 49	-172,504.12	0.00
GEN ELEC CAP CORP MEDIUM TERM NTS BOTRANCHE # TR 00750 0 SEDOL : B8K4X86							
138,000.000		94.000507		948.59		129,720.70	120,060.00
Issue Date: 15 Aug 06	Rate: 5.06794%	Yield to Maturity: 5.948%	Maturity Date: 15 Aug 36			9,660.70	0.00
GLP CAP L P / GLP 4% DUE 01-15-2031 SEDOL : BL57VT8							
104,000.000		91.540928		1,918.22		95,202.57	88,752.08
Issue Date: 25 Jun 20	Rate: 4.00%	Call Date: 17 Oct 30	Call Price: 100.00	Yield to Maturity: 5.673%	Maturity Date: 15 Jan 31	6,450.49	0.00
GLP CAP L P / GLP 5.375% DUE 04-15-2026 SEDOL : BYP9PM6							
125,000.000		99.99808		1,418.40		124,997.60	129,099.36
Issue Date: 28 Apr 16	Rate: 5.375%	Call Date: 15 Jan 26	Call Price: 100.00	Yield to Maturity: 5.369%	Maturity Date: 15 Apr 26	-4,101.76	0.00
GOLDMAN SACHS GROUP INC 1.431%03-09-2027 SEDOL : BNVTRK5							
700,000.000		95.997629		3,116.40		671,983.40	699,400.35
Issue Date: 08 Mar 21	Rate: 1.431%	Call Date: 09 Mar 26	Call Price: 100.00	Yield to Maturity: 3.342%	Maturity Date: 09 Mar 27	-27,416.95	0.00

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****United States - USD**

GOLDMAN SACHS GROUP INC 1.542%09-10-2027 SEDOL : BM9Y705

560,000.000

94.56695

2,662.52

529,574.92

528,724.00

850.92

0.00

850.92

Issue Date: 10 Jun 21 Rate: 1.542% Call Date: 10 Sep 26 Call Price: 100.00 Yield to Maturity: 3.68% Maturity Date: 10 Sep 27

HCA INC 5.25% DUE 04-15-2025 SEDOL : BRK9CV0

265,000.000

100.100842

2,937.08

265,267.23

273,612.50

-8,345.27

0.00

-8,345.27

Rate: 5.25% Yield to Maturity: 4.87% Maturity Date: 15 Apr 25

HEALTHCARE RLTY 3.1% DUE 02-15-2030 SEDOL : BK5W8R3

25,000.000

89.78365

292.78

22,445.91

22,174.75

271.16

0.00

271.16

Issue Date: 16 Sep 19 Rate: 3.10% Call Date: 15 Nov 29 Call Price: 100.00 Yield to Maturity: 5.409% Maturity Date: 15 Feb 30

HEALTHCARE TR AMER FIXED 3.625% DUE01-15-2028 SEDOL : BNNHGD3

45,000.000

94.959007

752.19

42,731.55

40,359.15

2,372.40

0.00

2,372.40

Issue Date: 15 Jul 22 Rate: 3.625% Call Date: 15 Oct 27 Call Price: 100.00 Yield to Maturity: 5.446% Maturity Date: 15 Jan 28

HEALTHCARE TR AMER HLDGS LP 3.875%05-01-2025 SEDOL : BNNHFZ8

234,000.000

99.50422

1,511.25

232,839.87

225,085.18

7,754.69

0.00

7,754.69

Rate: 3.875% Yield to Maturity: 5.378% Maturity Date: 01 May 25

HOME DEPOT INC 5.875% DUE 12-16-2036 CUSIP : 437076AS1

190,000.000

105.261291

465.10

199,996.45

232,964.94

-32,968.49

0.00

-32,968.49

Issue Date: 19 Dec 06 Rate: 5.875% Yield to Maturity: 5.275% Maturity Date: 16 Dec 36

HUDSON PAC PPTYS L 4.65% DUE 04-01-2029 SEDOL : BJ5RNY3

105,000.000

75.361896

1,220.63

79,129.99

77,191.41

1,938.58

0.00

1,938.58

Issue Date: 27 Feb 19 Rate: 4.65% Call Date: 01 Jan 29 Call Price: 100.00 Yield to Maturity: 12.254% Maturity Date: 01 Apr 29

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
HUDSON PAC PPTYS L FIXED 3.95% 11-01-2027 SEDOL : BDD87X3							
25,000.000		86.791416		164.58		21,697.85	18,695.31
Issue Date: 02 Oct 17	Rate: 3.95%	Call Date: 01 Aug 27	Call Price: 100.00	Yield to Maturity: 9.361%	Maturity Date: 01 Nov 27	3,002.54	0.00
HUDSON PACIFIC PROPERTIES LP 3.25% DUE01-15-2030 SEDOL : BKRWWS0							
488,000.000		68.046325		7,313.22		332,066.07	361,369.00
Issue Date: 03 Oct 19	Rate: 3.25%	Call Date: 15 Oct 29	Call Price: 100.00	Yield to Maturity: 11.852%	Maturity Date: 15 Jan 30	-29,302.93	0.00
HUMANA INC 3.7%03-23-2029 SEDOL : BLKFWG1							
750,000.000		94.427056		7,554.17		708,202.92	749,040.00
Issue Date: 23 Mar 22	Rate: 3.70%	Call Date: 23 Jan 29	Call Price: 100.00	Yield to Maturity: 5.183%	Maturity Date: 23 Mar 29	-40,837.08	0.00
INTERCONTINENTAL EXCHANGE INC 1.85% DUE09-15-2032 REG SEDOL : BMTQL43							
340,000.000		79.15495		1,852.06		269,126.83	305,507.00
Issue Date: 20 Aug 20	Rate: 1.85%	Call Date: 15 Jun 32	Call Price: 100.00	Yield to Maturity: 5.162%	Maturity Date: 15 Sep 32	-36,380.17	0.00
INTL FLAVORS & 4.375% DUE 06-01-2047 SEDOL : BDS6RQ5							
115,000.000		78.286742		419.27		90,029.75	80,475.60
Issue Date: 18 May 17	Rate: 4.375%	Call Date: 01 Dec 46	Call Price: 100.00	Yield to Maturity: 6.176%	Maturity Date: 01 Jun 47	9,554.15	0.00
INVITATION HOMES OPER PARTNERSHIP LP5.5% 08-15-2033 SEDOL : BRV0GM1							
134,000.000		99.315738		2,784.22		133,083.09	127,188.28
Issue Date: 02 Aug 23	Rate: 5.50%	Call Date: 15 May 33	Call Price: 100.00	Yield to Maturity: 5.60%	Maturity Date: 15 Aug 33	5,894.81	0.00
INVITATION HOMES OPER PARTNERSHIP SR NT2% 08-15-2031 SEDOL : BMWH1M1							
253,000.000		81.156107		1,911.56		205,324.95	190,308.31
Issue Date: 06 Aug 21	Rate: 2.00%	Call Date: 15 May 31	Call Price: 100.00	Yield to Maturity: 5.424%	Maturity Date: 15 Aug 31	15,016.64	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Translation

Total

Fixed Income

Corporate bonds

United States - USD

IQVIA INC 6.25% 02-01-2029 SEDOL : BQC4X35

650,000.000	103.3937	16,927.08	672,059.05	649,077.00	22,982.05	0.00	22,982.05
Issue Date: 01 Feb 24 Rate: 6.25% Call Date: 01 Jan 29 Call Price: 100.00 Yield to Maturity: 5.313% Maturity Date: 01 Feb 29							

JBS USA HOLD/FOOD/LUX CO 6.75% 03-15-2034 CUSIP : 47214BAC2

207,000.000	105.8504	4,114.13	219,110.33	206,726.76	12,383.57	0.00	12,383.57
Issue Date: 15 Sep 24 Rate: 6.75% Call Date: 15 Dec 33 Call Price: 100.00 Yield to Maturity: 5.915% Maturity Date: 15 Mar 34							

JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL : BMGC2X0

170,000.000	101.72215	920.83	172,927.66	167,834.20	5,093.46	0.00	5,093.46
Issue Date: 01 Jun 23 Rate: 6.50% Call Date: 01 Jun 52 Call Price: 100.00 Yield to Maturity: 6.366% Maturity Date: 01 Dec 52							

JBS USA/FOOD/FINANCE 3.0%05-15-2032 SEDOL : BLGYSF3

210,000.000	83.22897	805.00	174,780.84	207,288.90	-32,508.06	0.00	-32,508.06
Issue Date: 15 May 23 Rate: 3.00% Call Date: 15 Feb 32 Call Price: 100.00 Yield to Maturity: 5.83% Maturity Date: 15 May 32							

JPMORGAN CHASE 3.9%07-15-2025 SEDOL : BYP3G69

360,000.000	99.645103	6,474.00	358,722.37	385,563.60	-26,841.23	0.00	-26,841.23
Issue Date: 21 Jul 15 Rate: 3.90% Yield to Maturity: 4.571% Maturity Date: 15 Jul 25							

JPMORGAN CHASE & CO 2.069%06-01-2029 SEDOL : BLB0Y92

195,000.000	90.893102	336.21	177,241.55	166,609.95	10,631.60	0.00	10,631.60
Issue Date: 01 Jun 21 Rate: 2.069% Call Date: 01 Jun 28 Call Price: 100.00 Yield to Maturity: 4.357% Maturity Date: 01 Jun 29							

JPMORGAN CHASE & CO 2.58%04-22-2032 CUSIP : 46647PCC8

245,000.000	85.79915	1,211.53	210,207.92	209,828.31	379.61	0.00	379.61
Issue Date: 22 Apr 21 Rate: 2.58% Call Date: 22 Apr 31 Call Price: 100.00 Yield to Maturity: 4.916% Maturity Date: 22 Apr 32							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP : 46647PCE4

650,000.000	68.624186	4,146.13	446,057.21	470,658.50	-24,601.29	0.00	-24,601.29
Issue Date: 22 Apr 21 Rate: 3.328% Call Date: 22 Apr 51 Call Price: 100.00 Yield to Maturity: 5.579% Maturity Date: 22 Apr 52							

JPMORGAN CHASE & CO 5.012%01-23-2030 CUSIP : 46647PEB8

135,000.000	99.899677	2,969.61	134,864.56	134,955.45	-90.89	0.00	-90.89
Issue Date: 23 Jan 24 Rate: 5.012% Call Date: 23 Jan 29 Call Price: 100.00 Yield to Maturity: 5.034% Maturity Date: 23 Jan 30							

JPMORGAN CHASE & CO NT FIXED TO FLTGRATE 1.578% 04-22-20 SEDOL : BMGDC66

510,000.000	95.986979	1,542.50	489,533.59	491,167.40	-1,633.81	0.00	-1,633.81
Issue Date: 22 Apr 21 Rate: 1.578% Call Date: 22 Apr 26 Call Price: 100.00 Yield to Maturity: 3.40% Maturity Date: 22 Apr 27							

JPMORGAN CHASE & CO. 2.739% 10-15-2030 SEDOL : BK5W969

205,000.000	90.077579	1,185.38	184,659.04	181,433.20	3,225.84	0.00	3,225.84
Issue Date: 12 Sep 19 Rate: 2.739% Call Date: 15 Oct 29 Call Price: 100.00 Yield to Maturity: 4.717% Maturity Date: 15 Oct 30							

JPMORGAN CHASE & FLTG RT 1.045% DUE11-19-2026 SEDOL : BM9BPB3

115,000.000	96.776941	140.20	111,293.48	110,611.60	681.88	0.00	681.88
Issue Date: 19 Nov 20 Rate: 1.045% Call Date: 19 Nov 25 Call Price: 100.00 Yield to Maturity: 2.814% Maturity Date: 19 Nov 26							

KS GAS SVC 5.486% DUE 08-01-2034 SEDOL : BPG3YD8

546,468.270	101.764034	12,491.35	556,108.16	550,460.09	5,648.07	0.00	5,648.07
Issue Date: 18 Nov 22 Rate: 5.486% Yield to Maturity: 4.936% Maturity Date: 01 Aug 34							

LXP INDL TR SR NT 6.75% 11-15-2028 SEDOL : BRWK396

100,000.000	104.702515	862.50	104,702.52	99,423.00	5,279.52	0.00	5,279.52
Issue Date: 13 Nov 23 Rate: 6.75% Call Date: 15 Oct 28 Call Price: 100.00 Yield to Maturity: 5.386% Maturity Date: 15 Nov 28							

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

MCDONALD'S CORP FIXED 4.45% DUE09-01-2048 CUSIP : 58013MFH2

430,000.000	83.478946	6,378.33	358,959.47	453,819.60	-94,860.13	0.00	-94,860.13
Issue Date: 15 Aug 18	Rate: 4.45%	Call Date: 01 Mar 48	Call Price: 100.00	Yield to Maturity: 5.733%	Maturity Date: 01 Sep 48		

META PLATFORMS INC 5.6% DUE05-15-2053 CUSIP : 30303M8Q8

25,000.000	100.172749	178.89	25,043.19	24,930.75	112.44	0.00	112.44
Issue Date: 03 May 23	Rate: 5.60%	Call Date: 15 Nov 52	Call Price: 100.00	Yield to Maturity: 5.587%	Maturity Date: 15 May 53		

MORGAN STANLEY 2.239%07-21-2032 SEDOL : BNZKG63

235,000.000	82.884123	2,338.51	194,777.69	188,387.90	6,389.79	0.00	6,389.79
Issue Date: 20 Jul 21	Rate: 2.239%	Call Date: 21 Jul 31	Call Price: 100.00	Yield to Maturity: 4.985%	Maturity Date: 21 Jul 32		

MORGAN STANLEY FIXED 1.593% DUE05-04-2027 CUSIP : 61772BAB9

185,000.000	95.859189	466.62	177,339.50	185,000.00	-7,660.50	0.00	-7,660.50
Issue Date: 22 Apr 21	Rate: 1.593%	Call Date: 04 May 26	Call Price: 100.00	Yield to Maturity: 3.448%	Maturity Date: 04 May 27		

MURPHY OIL CORP 6.0%10-01-2032 CUSIP : 626717AP7

250,000.000	96.080483	3,666.66	240,201.21	249,687.50	-9,486.29	0.00	-9,486.29
Issue Date: 03 Oct 24	Rate: 6.00%	Call Date: 01 Oct 27	Call Price: 103.00	Yield to Maturity: 6.653%	Maturity Date: 01 Oct 32		

NETFLIX INC 5.875% DUE 11-15-2028 CUSIP : 64110LAT3

345,000.000	103.639008	2,589.89	357,554.58	352,900.50	4,654.08	0.00	4,654.08
Issue Date: 26 Apr 18	Rate: 5.875%	Yield to Maturity: 4.831%	Maturity Date: 15 Nov 28				

NEXTERA ENERGY CAP 4.8% DUE 12-01-2077 CUSIP : 65339KAV2

475,000.000	95.85039	1,900.00	455,289.35	505,770.70	-50,481.35	0.00	-50,481.35
Issue Date: 02 Nov 17	Rate: 4.80%	Call Date: 01 Dec 27	Call Price: 100.00	Yield to Maturity: 5.024%	Maturity Date: 01 Dec 77		

Accounting Statements

Account number MOIAP

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MOTION PICS - IAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Shares/PAR value								Market	Translation	
Fixed Income										
Corporate bonds										
United States - USD										
OAKTREE STRATEGIC CR FD 8.4%11-14-2028 SEDOL : BNDXFZ6										
345,000.000		107.13988		3,783.50		369,632.59	343,261.20	26,371.39	0.00	26,371.39
Issue Date: 28 Oct 24		Rate: 8.40%		Call Date: 14 Oct 28		Call Price: 100.00		Yield to Maturity: 6.289%		Maturity Date: 14 Nov 28
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL : BMYLXC5										
1,144,000.000		74.131241		12,050.13		848,061.40	937,373.54	-89,312.14	0.00	-89,312.14
Issue Date: 24 Mar 21		Rate: 3.95%		Call Date: 25 Sep 50		Call Price: 100.00		Yield to Maturity: 5.90%		Maturity Date: 25 Mar 51
OSHKOSH CORP FIXED 3.1% DUE 03-01-2030 CUSIP : 688225AH4										
545,000.000		91.470369		5,631.66		498,513.51	529,545.80	-31,032.29	0.00	-31,032.29
Issue Date: 26 Feb 20		Rate: 3.10%		Call Date: 01 Dec 29		Call Price: 100.00		Yield to Maturity: 4.992%		Maturity Date: 01 Mar 30
PG&E RECOVERY FDG 5.045% DUE 07-15-2034 SEDOL : BP6WVD4										
433,615.080		100.203452		10,087.21		434,497.28	427,020.11	7,477.17	0.00	7,477.17
Issue Date: 30 Nov 22		Rate: 5.045%		Yield to Maturity: 4.929%		Maturity Date: 15 Jul 34				
PG&E RECOVERY FDG LLC 4.838%06-01-2035 SEDOL : BQNKXR6										
188,000.000		99.232083		3,789.77		186,556.32	188,666.11	-2,109.79	0.00	-2,109.79
Issue Date: 01 Aug 24		Rate: 4.838%		Yield to Maturity: 4.932%		Maturity Date: 01 Jun 35				
PG&E WILDFIRE RECOVERY FDG LLC 4.022%DUE 06-01-2031 SEDOL : BPK8GY4										
397,331.790		97.650912		1,331.72		387,998.12	397,321.59	-9,323.47	0.00	-9,323.47
Issue Date: 20 Jul 22		Rate: 4.022%		Yield to Maturity: 4.727%		Maturity Date: 01 Jun 31				
PIEDMONT NAT GAS 3.5% DUE 06-01-2029 SEDOL : PIEDMON										
610,000.000		94.256241		1,779.17		574,963.07	571,460.20	3,502.87	0.00	3,502.87
Issue Date: 24 May 19		Rate: 3.50%		Call Date: 01 Mar 29		Call Price: 100.00		Yield to Maturity: 4.963%		Maturity Date: 01 Jun 29

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
PILGRIMS PRIDE CORP 3.5%03-01-2032 SEDOL : BNDVMQ0							
450,000.000		86.154817		5,250.00		36,975.68	36,975.68
Issue Date: 01 Sep 22 Rate: 3.50% Call Date: 01 Sep 26 Call Price: 101.75 Yield to Maturity: 5.895% Maturity Date: 01 Mar 32							
PILGRIMS PRIDE CORP NEW FIXED 6.25% DUE 07-01-2033 SEDOL : BPK28V7							
70,000.000		101.861654		2,187.50		1,784.76	1,784.76
Issue Date: 19 Apr 23 Rate: 6.25% Call Date: 01 Apr 33 Call Price: 100.00 Yield to Maturity: 5.967% Maturity Date: 01 Jul 33							
PLAINS ALL AMERN FIXED 3.55% DUE12-15-2029 CUSIP : 72650RBM3							
505,000.000		92.990416		796.77		-38,448.85	-38,448.85
Issue Date: 16 Sep 19 Rate: 3.55% Call Date: 15 Sep 29 Call Price: 100.00 Yield to Maturity: 5.171% Maturity Date: 15 Dec 29							
PNC FINL SVCS GROUP INC 5.676%01-22-2035 CUSIP : 693475BW4							
20,000.000		101.182397		501.38		236.48	236.48
Issue Date: 22 Jan 24 Rate: 5.676% Call Date: 22 Jan 34 Call Price: 100.00 Yield to Maturity: 5.52% Maturity Date: 22 Jan 35							
PNC FINL SVCS GROUP INC 6.875%10-20-2034 CUSIP : 693475BU8							
165,000.000		109.353353		2,237.24		15,497.21	15,497.21
Issue Date: 20 Oct 23 Rate: 6.875% Call Date: 20 Oct 33 Call Price: 100.00 Yield to Maturity: 5.619% Maturity Date: 20 Oct 34							
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL : BNVTVM5							
350,000.000		92.959711		4,593.75		-22,184.01	-22,184.01
Issue Date: 03 Apr 23 Rate: 5.25% Call Date: 01 Oct 52 Call Price: 100.00 Yield to Maturity: 5.756% Maturity Date: 01 Apr 53							
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-202 SEDOL : BFY1RH9							
22,500.000		99.94319		32.57		-120.50	-120.50
Issue Date: 21 Mar 18 Rate: 4.738% Yield to Maturity: 4.997% Maturity Date: 20 Sep 29							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Corporate bonds****United States - USD**

PVTPL ALLIANT ENERGY FIN LLC 1.4% DUE03-15-2026/11-20-202 SEDOL : BMGHXX2

940,000.000

95.46262

3,874.89

897,348.63

938,232.80

-40,884.17

0.00

-40,884.17

Issue Date: 20 Nov 20 Rate: 1.40% Call Date: 15 Feb 26 Call Price: 100.00 Yield to Maturity: 5.334% Maturity Date: 15 Mar 26

PVTPL AMERICAN ASSETS TR L P 3.375% DUE02-01-2031/01-26-202 SEDOL : BM9QFV8

190,000.000

87.004516

2,671.88

165,308.58

139,473.30

25,835.28

0.00

25,835.28

Issue Date: 26 Jan 21 Rate: 3.375% Call Date: 01 Nov 30 Call Price: 100.00 Yield to Maturity: 5.952% Maturity Date: 01 Feb 31

PVTPL AMERICAN TOWER TRUST I 5.49%03-15-2028 SEDOL : BM9T4B0

945,000.000

100.96079

2,305.80

954,079.47

944,773.46

9,306.01

0.00

9,306.01

Issue Date: 13 Mar 23 Rate: 5.49% Yield to Maturity: 3.859% Maturity Date: 15 Mar 53

PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL : BP2RQ61

130,000.000

84.791257

1,588.53

110,228.63

129,641.20

-19,412.57

0.00

-19,412.57

Issue Date: 01 Dec 21 Rate: 2.65% Call Date: 15 Oct 31 Call Price: 100.00 Yield to Maturity: 5.263% Maturity Date: 15 Jan 32

PVTPL ATHENE GLOBAL FDG 3.205%03-08-2027 SEDOL : BNM1VS6

200,000.000

95.328594

2,012.03

190,657.19

200,000.00

-9,342.81

0.00

-9,342.81

Issue Date: 08 Mar 22 Rate: 3.205% Yield to Maturity: 5.499% Maturity Date: 08 Mar 27

PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP : 067316AH2

105,000.000

89.666433

711.08

94,149.75

99,684.90

-5,535.15

0.00

-5,535.15

Issue Date: 30 Apr 18 Rate: 5.30% Call Date: 15 Nov 47 Call Price: 100.00 Yield to Maturity: 6.137% Maturity Date: 15 May 48

PVTPL BERRY GLOBAL ESCROW CORP FIXED 4.875% 07-15-2026 BEO SEDOL : BJKFFH9

208,000.000

99.599696

4,675.67

207,167.37

217,325.53

-10,158.16

0.00

-10,158.16

Issue Date: 05 Jun 19 Rate: 4.875% Yield to Maturity: 5.147% Maturity Date: 15 Jul 26

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
<i>Fixed Income</i>									
Corporate bonds									
United States - USD									
PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL : BRF2076									
10,000.000		100.339103		260.53	10,033.91	9,971.40	62.51	0.00	62.51
Issue Date: 17 Jan 24 Rate: 5.65% Call Date: 15 Oct 33 Call Price: 100.00 Yield to Maturity: 5.601% Maturity Date: 15 Jan 34									
PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 SEDOL : BD3JBT0									
25,000.000		95.243305		354.17	23,810.83	22,786.00	1,024.83	0.00	1,024.83
Issue Date: 06 Jul 17 Rate: 3.75% Call Date: 15 Nov 27 Call Price: 100.00 Yield to Maturity: 5.425% Maturity Date: 15 Feb 28									
PVTPL FIRSTENERGY TRANSMISSION LLC 5.0%01-15-2035 SEDOL : BTFJ3Z0									
740,000.000		96.696061		11,922.22	715,550.85	738,742.00	-23,191.15	0.00	-23,191.15
Issue Date: 05 Sep 24 Rate: 5.00% Call Date: 15 Oct 34 Call Price: 100.00 Yield to Maturity: 5.431% Maturity Date: 15 Jan 35									
PVTPL FRONTIER COMMUNICATIONS CORP 5.875% 10-15-2027 SEDOL : BMHL2W5									
65,000.000		99.682993		806.18	64,793.95	65,000.00	-206.05	0.00	-206.05
Issue Date: 08 Oct 20 Rate: 5.875% Call Date: 15 Oct 25 Call Price: 100.00 Yield to Maturity: 5.996% Maturity Date: 15 Oct 27									
PVTPL HEARTLAND DENTAL LLC/ SR SECD NT 144A 10.5% 04-30-2028 SEDOL : BPY0VZ2									
510,000.000		106.0207		6,842.50	540,705.57	505,486.25	35,219.32	0.00	35,219.32
Issue Date: 16 May 23 Rate: 10.50% Call Date: 15 May 26 Call Price: 102.63 Yield to Maturity: 8.405% Maturity Date: 30 Apr 28									
PVTPL HPS CORPORATE LENDING FD NT 6.75%01-30-2029 SEDOL : BN7D7K1									
298,000.000		102.725905		8,437.13	306,123.20	294,731.70	11,391.50	0.00	11,391.50
Issue Date: 30 Jan 24 Rate: 6.75% Call Date: 30 Dec 28 Call Price: 100.00 Yield to Maturity: 5.985% Maturity Date: 30 Jan 29									
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL : BNNQF9									
985,000.000		84.9442		3,775.83	836,700.37	765,512.45	71,187.92	0.00	71,187.92
Issue Date: 16 Sep 20 Rate: 2.30% Call Date: 01 Aug 30 Call Price: 100.00 Yield to Maturity: 5.336% Maturity Date: 01 Nov 30									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
PVTPL KEYSpan GAS EAST CORP 5.994%03-06-2033/03-06-202 SEDOL : BPH14S6							
840,000.000		101.433171		16,083.90		852,038.64	840,668.20
Issue Date: 06 Mar 23	Rate: 5.994%	Call Date: 06 Dec 32	Call Price: 100.00	Yield to Maturity: 5.77%	Maturity Date: 06 Mar 33	11,370.44	0.00
11,370.44							
PVTPL MASTEC INC 4.5% DUE 08-15-2028 BEO CUSIP : 576323AP4							
280,000.000		96.963693		4,760.00		271,498.34	277,750.00
Issue Date: 04 Aug 20	Rate: 4.50%	Call Date: 15 Aug 25	Call Price: 100.00	Yield to Maturity: 5.433%	Maturity Date: 15 Aug 28	-6,251.66	0.00
-6,251.66							
PVTPL METROPOLITAN EDISON CO 4.3% DUE 01-15-2029 BE SEDOL : BGWLJS3							
230,000.000		97.373494		4,560.39		223,959.04	228,884.50
Issue Date: 10 Jan 19	Rate: 4.30%	Call Date: 15 Oct 28	Call Price: 100.00	Yield to Maturity: 5.026%	Maturity Date: 15 Jan 29	-4,925.46	0.00
-4,925.46							
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 4.3% DUE 08-2 SEDOL : BNM6SC4							
855,000.000		97.194222		12,867.75		831,010.60	854,179.20
Issue Date: 25 Aug 22	Rate: 4.30%	Yield to Maturity: 4.982%	Maturity Date: 25 Aug 29			-23,168.60	0.00
-23,168.60							
PVTPL NEW YORK LIFE GLOBAL FDG 4.55%01-28-2033 SEDOL : BPP33D2							
750,000.000		95.598034		14,503.13		716,985.26	737,407.50
Issue Date: 31 Jan 23	Rate: 4.55%	Yield to Maturity: 5.224%	Maturity Date: 28 Jan 33			-20,422.24	0.00
-20,422.24							
PVTPL SBA TOWER TR 1.631% 05-15-2051 SEDOL : BNYHX53							
168,000.000		93.73105		121.78		157,468.16	147,336.00
Issue Date: 14 May 21	Rate: 1.631%	Yield to Maturity: 3.185%	Maturity Date: 15 May 51			10,132.16	0.00
10,132.16							
PVTPL SES GLOBAL AMERS HLDGS GP SR NT5.3 DUE 03-25-2044 SEDOL : BKWC1L1							
250,000.000		72.808808		3,533.33		182,022.02	284,517.50
Issue Date: 25 Mar 14	Rate: 5.30%	Yield to Maturity: 8.115%	Maturity Date: 25 Mar 44			-102,495.48	0.00
-102,495.48							

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL : BYVRZR9							
611,000.000		100.405759		961.85			
Issue Date: 21 Mar 18	Rate: 5.152%	Yield to Maturity: 4.901%	Maturity Date: 20 Sep 29		613,479.19	703,824.88	-90,345.69
							0.00
							-90,345.69
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL : BQVC9R6							
95,000.000		89.377476		1,370.64			
Issue Date: 18 Sep 14	Rate: 4.90%	Yield to Maturity: 5.811%	Maturity Date: 15 Sep 44		84,908.60	120,527.45	-35,618.85
							0.00
							-35,618.85
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 4.265% DUE 08-01 SEDOL : BMDTNN1							
140,868.550		96.712151		2,503.35			
Issue Date: 15 Jun 22	Rate: 4.265%	Yield to Maturity: 4.983%	Maturity Date: 01 Aug 34		136,237.00	139,448.66	-3,211.66
							0.00
							-3,211.66
PVTPL VICI PPTYS L P/VICI NT CO INC 4.5%DUE 01-15-2028 BEO SEDOL : BMGMNK4							
58,000.000		97.798941		1,203.50			
Issue Date: 15 Jan 22	Rate: 4.50%	Call Date: 15 Oct 27	Call Price: 100.00	Yield to Maturity: 5.293%	Maturity Date: 15 Jan 28	56,723.39	54,836.38
							1,887.01
							0.00
							1,887.01
QUANTA SVCS INC 2.35% 01-15-2032 CUSIP : 74762EAH5							
575,000.000		82.710743		6,230.76			
Issue Date: 23 Sep 21	Rate: 2.35%	Call Date: 15 Oct 31	Call Price: 100.00	Yield to Maturity: 5.327%	Maturity Date: 15 Jan 32	475,586.77	548,598.05
							-73,011.28
							0.00
							-73,011.28
REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031 SEDOL : BNVY313							
45,000.000		81.299744		322.50			
Issue Date: 09 Aug 21	Rate: 2.15%	Call Date: 01 Jun 31	Call Price: 100.00	Yield to Maturity: 5.543%	Maturity Date: 01 Sep 31	36,584.88	34,629.30
							1,955.58
							0.00
							1,955.58
REYNOLDS AMERN INC FIXED 5.7% DUE08-15-2035 SEDOL : BZ0W055							
355,000.000		100.314195		7,644.33			
Issue Date: 12 Jun 15	Rate: 5.70%	Call Date: 15 Feb 35	Call Price: 100.00	Yield to Maturity: 5.659%	Maturity Date: 15 Aug 35	356,115.39	426,209.45
							-70,094.06
							0.00
							-70,094.06

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>									
Corporate bonds									
United States - USD									
ROPER TECHNOLOGIES FIXED 2% DUE06-30-2030 CUSIP : 776743AJ5									
545,000.000	85.223832	30.27	464,469.88	518,323.95	-53,854.07	0.00	-53,854.07		
Issue Date: 22 Jun 20 Rate: 2.00% Call Date: 30 Mar 30 Call Price: 100.00 Yield to Maturity: 5.117% Maturity Date: 30 Jun 30									
S&P GLOBAL INC 2.9%03-01-2032 SEDOL : BQXJJX1									
150,000.000	87.304735	1,450.00	130,957.10	135,199.50	-4,242.40	0.00	-4,242.40		
Issue Date: 01 Mar 23 Rate: 2.90% Call Date: 01 Dec 31 Call Price: 100.00 Yield to Maturity: 5.031% Maturity Date: 01 Mar 32									
SBA TOWER TR 2.328% DUE 07-15-2052 SEDOL : BTPQ3S4									
208,000.000	91.20696	215.21	189,710.48	174,137.53	15,572.95	0.00	15,572.95		
Issue Date: 14 Jul 20 Rate: 2.328% Yield to Maturity: 4.019% Maturity Date: 15 Jul 52									
SBA TOWER TR 6.599% DUE 11-15-2052 SEDOL : BNNDKQ2									
129,000.000	102.55232	378.34	132,292.49	129,000.00	3,292.49	0.00	3,292.49		
Issue Date: 23 Nov 22 Rate: 6.599% Yield to Maturity: 7.483% Maturity Date: 15 Nov 52									
SIXTH STR SPECIALTY LENDING INC 6.95%08-14-2028 CUSIP : 83012AAB5									
465,000.000	104.065141	12,298.60	483,902.91	475,556.70	8,346.21	0.00	8,346.21		
Issue Date: 14 Aug 23 Rate: 6.95% Call Date: 14 Jul 28 Call Price: 100.00 Yield to Maturity: 5.688% Maturity Date: 14 Aug 28									
SOUTHERN CO GAS CAP 4.95% 09-15-2034 SEDOL : BTFK4P0									
1,000,000.000	96.783372	15,812.50	967,833.72	996,550.00	-28,716.28	0.00	-28,716.28		
Issue Date: 06 Sep 24 Rate: 4.95% Call Date: 15 Mar 34 Call Price: 100.00 Yield to Maturity: 5.378% Maturity Date: 15 Sep 34									
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL : BDVJYL5									
225,000.000	82.195744	852.50	184,940.42	233,361.00	-48,420.58	0.00	-48,420.58		
Issue Date: 09 May 17 Rate: 4.40% Call Date: 30 Nov 46 Call Price: 100.00 Yield to Maturity: 5.833% Maturity Date: 30 May 47									

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
SUNNOVA SOL ISSUER 3.35% DUE 02-01-2055 CUSIP : 86745NAA6							
849,395.770		83.75572		4,821.50		711,417.54	
Issue Date: 12 Feb 20	Rate: 3.35%	Yield to Maturity: 8.468%	Maturity Date: 01 Feb 55		849,087.08	-137,669.54	0.00
SYSCO CORP 3.3% DUE 02-15-2050 CUSIP : 871829BJ5							
505,000.000		67.354925		6,295.66		340,142.37	
Issue Date: 13 Feb 20	Rate: 3.30%	Call Date: 15 Aug 49	Call Price: 100.00	Yield to Maturity: 5.778%	Maturity Date: 15 Feb 50	480,746.50	-140,604.13
TAKE-TWO INTERACTIVE SOFTWARE INC 4.0%04-14-2032 SEDOL : BNRPRZ2							
295,000.000		92.313684		2,523.89		272,325.37	
Issue Date: 14 Apr 22	Rate: 4.00%	Call Date: 14 Jan 32	Call Price: 100.00	Yield to Maturity: 5.283%	Maturity Date: 14 Apr 32	294,687.30	-22,361.93
TC PIPELINES LP 4.375% DUE 03-13-2025 SEDOL : BWCH3Y7							
140,000.000		99.818213		1,837.50		139,745.50	
Rate: 4.375%	Yield to Maturity: 5.267%	Maturity Date: 13 Mar 25			139,406.40	339.10	0.00
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL : BMQ57B2							
385,000.000		66.752744		1,623.42		256,998.06	
Issue Date: 07 May 20	Rate: 3.30%	Call Date: 15 Nov 49	Call Price: 100.00	Yield to Maturity: 5.824%	Maturity Date: 15 May 50	400,497.09	-143,499.03
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL : B8N2417							
100,000.000		74.87755		1,325.00		74,877.55	
Issue Date: 10 Aug 12	Rate: 4.50%	Call Date: 15 Mar 42	Call Price: 100.00	Yield to Maturity: 6.995%	Maturity Date: 15 Sep 42	75,001.00	-123.45
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL : B441BS1							
835,000.000		85.020365		15,308.33		709,920.05	
Issue Date: 12 Sep 11	Rate: 5.50%	Call Date: 01 Mar 41	Call Price: 100.00	Yield to Maturity: 7.039%	Maturity Date: 01 Sep 41	722,562.50	-12,642.45

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/

local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Corporate bonds

United States - USD

TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL : B66BW80

300,000.000	89.497431	2,252.08	268,492.29	264,997.25	3,495.04	0.00	3,495.04
Issue Date: 15 Nov 10 Rate: 5.875% Call Date: 15 May 40 Call Price: 100.00 Yield to Maturity: 6.978% Maturity Date: 15 Nov 40							

T-MOBILE USA INC 3.375% 04-15-2029 CUSIP : 87264ABV6

250,000.000	93.335931	1,781.25	233,339.83	222,012.50	11,327.33	0.00	11,327.33
Issue Date: 23 Mar 21 Rate: 3.375% Call Date: 15 Apr 26 Call Price: 100.00 Yield to Maturity: 5.124% Maturity Date: 15 Apr 29							

T-MOBILE USA INC 4.7%01-15-2035 SEDOL : BLFCKY1

200,000.000	94.624924	2,480.56	189,249.85	199,706.00	-10,456.15	0.00	-10,456.15
Issue Date: 26 Sep 24 Rate: 4.70% Call Date: 15 Oct 34 Call Price: 100.00 Yield to Maturity: 5.40% Maturity Date: 15 Jan 35							

T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO CUSIP : 87264ACV5

480,000.000	99.010509	11,509.33	475,250.44	481,310.40	-6,059.96	0.00	-6,059.96
Issue Date: 15 Sep 22 Rate: 5.20% Call Date: 15 Oct 32 Call Price: 100.00 Yield to Maturity: 5.352% Maturity Date: 15 Jan 33							

T-MOBILE USA INC FIXED 3.75% DUE04-15-2027 CUSIP : 87264ABD6

240,000.000	97.68644	1,900.00	234,447.46	263,316.16	-28,868.70	0.00	-28,868.70
Issue Date: 15 Apr 21 Rate: 3.75% Call Date: 15 Feb 27 Call Price: 100.00 Yield to Maturity: 4.827% Maturity Date: 15 Apr 27							

TUCSON ELEC PWR CO 5.5% 04-15-2053 SEDOL : BNKC7F0

280,000.000	95.43943	3,251.11	267,230.40	279,218.80	-11,988.40	0.00	-11,988.40
Issue Date: 16 Feb 23 Rate: 5.50% Call Date: 15 Oct 52 Call Price: 100.00 Yield to Maturity: 5.83% Maturity Date: 15 Apr 53							

U S BANCORP 5.85%10-21-2033 SEDOL : BM9WJ58

60,000.000	102.242806	682.50	61,345.68	60,000.00	1,345.68	0.00	1,345.68
Issue Date: 21 Oct 22 Rate: 5.85% Call Date: 21 Oct 32 Call Price: 100.00 Yield to Maturity: 5.523% Maturity Date: 21 Oct 33							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value								Market	Translation	Total
Fixed Income										
Corporate bonds										
United States - USD										
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY4.839% 02-01-2034 CUSIP : 91159HJL5										
120,000.000		95.746253		2,419.50		114,895.50	117,308.05	-2,412.55	0.00	-2,412.55
Issue Date: 01 Feb 23		Rate: 4.839%		Call Date: 01 Feb 33		Call Price: 100.00		Yield to Maturity: 5.438%		Maturity Date: 01 Feb 34
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SEDOL : BP4YGX7										
325,000.000		95.706892		4,853.33		311,047.40	324,766.00	-13,718.60	0.00	-13,718.60
Issue Date: 09 Sep 24		Rate: 4.80%		Call Date: 15 Jun 34		Call Price: 100.00		Yield to Maturity: 5.372%		Maturity Date: 15 Sep 34
UNITEDHEALTH GROUP INC 4.45% DUE12-15-2048 REG SEDOL : BHSSQ40										
110,000.000		82.452865		217.56		90,698.15	138,700.10	-48,001.95	0.00	-48,001.95
Issue Date: 17 Dec 18		Rate: 4.45%		Call Date: 15 Jun 48		Call Price: 100.00		Yield to Maturity: 5.816%		Maturity Date: 15 Dec 48
UNITEDHEALTH GROUP INC 5.15%07-15-2034 SEDOL : BPDY843										
975,000.000		98.644653		21,758.75		961,785.37	990,312.90	-28,527.53	0.00	-28,527.53
Issue Date: 25 Jul 24		Rate: 5.15%		Call Date: 15 Apr 34		Call Price: 100.00		Yield to Maturity: 5.332%		Maturity Date: 15 Jul 34
US BANCORP 5.678% 01-23-2035 CUSIP : 91159HJR2										
40,000.000		100.912726		996.80		40,365.09	40,000.00	365.09	0.00	365.09
Issue Date: 23 Jan 24		Rate: 5.678%		Call Date: 23 Jan 34		Call Price: 100.00		Yield to Maturity: 5.557%		Maturity Date: 23 Jan 35
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL : BLKH1C6										
300,000.000		56.341078		326.67		169,023.23	191,913.00	-22,889.77	0.00	-22,889.77
Issue Date: 15 Dec 20		Rate: 2.45%		Call Date: 15 Jun 50		Call Price: 100.00		Yield to Maturity: 5.688%		Maturity Date: 15 Dec 50
VERISK ANALYTICS INC 5.25%06-05-2034 CUSIP : 92345YAJ5										
500,000.000		98.859988		1,895.83		494,299.94	498,398.85	-4,098.91	0.00	-4,098.91
Issue Date: 05 Jun 24		Rate: 5.25%		Call Date: 05 Mar 34		Call Price: 100.00		Yield to Maturity: 5.405%		Maturity Date: 05 Jun 34

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Corporate bonds									
United States - USD									
VIRGINIA PWR FUEL SECURITIZATION LLC4.877% 05-01-2033 SEDOL : BSPS6N9									
710,000.000		99.919219		5,771.12	709,426.45	713,551.93	-4,125.48	0.00	-4,125.48
Issue Date: 14 Feb 24 Rate: 4.877% Call Date: 01 May 27 Call Price: 5.80 Yield to Maturity: 4.842% Maturity Date: 01 May 33									
WARNERMEDIA HLDGS INC 5.141%03-15-2052 CUSIP : 55903VBE2									
1,435,000.000		74.653785		21,722.15	1,071,281.81	1,237,718.70	-166,436.89	0.00	-166,436.89
Issue Date: 15 Mar 23 Rate: 5.141% Call Date: 15 Sep 51 Call Price: 100.00 Yield to Maturity: 7.296% Maturity Date: 15 Mar 52									
WARNERMEDIA HLDGS INC SR NT 4.279%03-15-2032 CUSIP : 55903VBC6									
490,000.000		88.149376		6,173.65	431,931.94	454,381.60	-22,449.66	0.00	-22,449.66
Issue Date: 15 Mar 23 Rate: 4.279% Call Date: 15 Dec 31 Call Price: 100.00 Yield to Maturity: 6.352% Maturity Date: 15 Mar 32									
WARNERMEDIA HOLDINGS INC. 5.05%03-15-2042 CUSIP : 55903VBD4									
470,000.000		80.548057		6,988.64	378,575.87	461,203.43	-82,627.56	0.00	-82,627.56
Issue Date: 15 Mar 23 Rate: 5.05% Call Date: 15 Sep 41 Call Price: 100.00 Yield to Maturity: 7.013% Maturity Date: 15 Mar 42									
WELLS FARGO & CO 2.393%06-02-2028 SEDOL : BMGDBG9									
1,185,000.000		94.182716		2,284.32	1,116,065.18	1,196,495.99	-80,430.81	0.00	-80,430.81
Issue Date: 02 Jun 20 Rate: 2.393% Call Date: 02 Jun 27 Call Price: 100.00 Yield to Maturity: 4.238% Maturity Date: 02 Jun 28									
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP : 95000U2V4									
55,000.000		96.976006		522.53	53,336.80	53,303.67	33.13	0.00	33.13
Issue Date: 24 Mar 22 Rate: 3.526% Call Date: 24 Mar 27 Call Price: 100.00 Yield to Maturity: 4.541% Maturity Date: 24 Mar 28									
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-20 CUSIP : 95000U2U6									
1,030,000.000		87.684534		11,405.81	903,150.70	905,836.06	-2,685.36	0.00	-2,685.36
Issue Date: 02 Mar 22 Rate: 3.35% Call Date: 02 Mar 32 Call Price: 100.00 Yield to Maturity: 5.22% Maturity Date: 02 Mar 33									

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◆ Asset Detail - Base Currency

Description / Asset ID	Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market Translation	Total
Shares/PAR value							

Fixed Income

Corporate bonds

United States - USD

WELLS FARGO & COMPANY 4.897%07-25-2033 CUSIP : 95000U3B7

405,000.000	96.561388	8,594.24	391,073.62	391,744.35	-670.73	0.00	-670.73
Issue Date: 25 Jul 22 Rate: 4.897% Call Date: 25 Jul 32 Call Price: 100.00 Yield to Maturity: 5.403% Maturity Date: 25 Jul 33							

WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP : 95000U3D3

120,000.000	98.911216	1,203.54	118,693.46	113,384.10	5,309.36	0.00	5,309.36
Issue Date: 24 Apr 23 Rate: 5.389% Call Date: 24 Apr 33 Call Price: 100.00 Yield to Maturity: 5.539% Maturity Date: 24 Apr 34							

WESTERN MIDSTREAM OPER LP 6.35%01-15-2029 CUSIP : 958667AF4

440,000.000	103.4097	12,883.44	455,002.68	439,653.40	15,349.28	0.00	15,349.28
Issue Date: 29 Sep 23 Rate: 6.35% Call Date: 15 Dec 28 Call Price: 100.00 Yield to Maturity: 5.398% Maturity Date: 15 Jan 29							

XCEL ENERGY INC 4.8% DUE 09-15-2041 SEDOL : B5ZZ7P8

150,000.000	86.544586	2,120.00	129,816.88	180,543.00	-50,726.12	0.00	-50,726.12
Issue Date: 12 Sep 11 Rate: 4.80% Call Date: 15 Mar 41 Call Price: 100.00 Yield to Maturity: 6.094% Maturity Date: 15 Sep 41							

Total USD		732,137.96	59,882,369.47	63,183,298.69	-3,300,929.22	0.00	-3,300,929.22

Total United States		732,137.96	59,882,369.47	63,183,298.69	-3,300,929.22	0.00	-3,300,929.22

Total Corporate Bonds

73,000,899.860		804,894.36	66,888,768.86	70,520,357.18	-3,627,822.85	-3,765.47	-3,631,588.32

Funds - corporate bond

United States - USD

MFO DOUBLELINE SELECTIVE CREDIT SEDOL : BN65R86

11,425,233.690	7.39	0.00	84,432,476.97	99,743,384.72	-15,310,907.75	0.00	-15,310,907.75
Rate: 0.51664%							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Funds - corporate bond							
United States - USD							
MFO FPA FUNDS TRUST NEW INCOME USD CUSIP : 30254T643							
	2,621,370.100	9.77	0.00	25,610,785.88	25,435,285.34	175,500.54	175,500.54
MFO METROPOLITAN WEST FUNDS HIGH YIELDBD FD CL I SEDOL : 2588399							
	362,618.814	9.27	0.00	3,361,476.41	3,375,571.49	-14,095.08	-14,095.08
Issue Date: 31 Aug 08 Rate: 0.63557%							
MFO NORTHERN LTS FD TR III BOYD WATTERSNLTD DUR EN-I2 CUSIP : 66538G171							
	1,255,247.250	9.83	0.00	12,339,080.47	12,369,612.88	-30,532.41	-30,532.41
Total USD			0.00	125,743,819.73	140,923,854.43	-15,180,034.70	-15,180,034.70
Total United States			0.00	125,743,819.73	140,923,854.43	-15,180,034.70	-15,180,034.70
Total Funds - Corporate Bond							
	15,664,469.854		0.00	125,743,819.73	140,923,854.43	-15,180,034.70	-15,180,034.70
Bank loans							
Ireland - USD							
PROP 2017-1 LIMITED SERIES A TERM LOANDUE 03-15-2042 BEO CUSIP : G7256KAB0							
	92,262.520	90.00	841.95	83,036.27	92,209.90	-9,173.63	-9,173.63
Issue Date: 16 Feb 17 Maturity Date: 15 Mar 42							
Total USD			841.95	83,036.27	92,209.90	-9,173.63	-9,173.63
Total Ireland			841.95	83,036.27	92,209.90	-9,173.63	-9,173.63
United States - USD							
JC PENNEY CO INC J. C. PENNEY COMPANY INC TR BANK LN 06-23-2 CUSIP : 46611NAJ2							
	304,288.310	0.01	52,356.53	30.43	0.00	30.43	30.43

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Shares/PAR value								Market	Translation	
Fixed Income										
Bank loans										
United States - USD										
Issue Date: 02 Jun 16 Maturity Date: 30 Apr 28										
Total USD					52,356.53	30.43	0.00	30.43	0.00	30.43
Total United States					52,356.53	30.43	0.00	30.43	0.00	30.43
Total Bank Loans										
396,550.830					53,198.48	83,066.70	92,209.90	-9,143.20	0.00	-9,143.20
Government mortgage backed securities										
United States - USD										
FANNIE MAE CB8986 5.5% 08-01-2054 CUSIP : 3140QU6Y7										
3,409,405.770		99.786037			15,626.44	3,402,110.90	3,468,537.65	-66,426.75	0.00	-66,426.75
Issue Date: 01 Jul 24 Rate: 5.50% Yield to Maturity: 5.469% Maturity Date: 01 Aug 54										
FANNIE MAE FN BQ6602 1.5% 10-01-2036 CUSIP : 3140KSKQ9										
368,006.920		85.883216			460.01	316,056.18	319,533.51	-3,477.33	0.00	-3,477.33
Issue Date: 01 Sep 21 Rate: 1.50% Yield to Maturity: 5.105% Maturity Date: 01 Oct 36										
FANNIE MAE POOL #CB8501 6.0% 05-01-2054 CUSIP : 3140QUNT9										
3,217,434.920		102.42884			16,087.18	3,295,581.27	3,289,827.21	5,754.06	0.00	5,754.06
Issue Date: 01 Apr 24 Rate: 6.00% Yield to Maturity: 5.225% Maturity Date: 01 May 54										
FANNIE MAE REMICS FNR 2024-25 FA FLTG6.43% 05-25-2054 CUSIP : 3136BRTJ6										
3,309,652.710		99.35944			3,126.95	3,288,452.40	3,305,515.64	-17,063.24	0.00	-17,063.24
Issue Date: 25 Apr 24 Rate: 5.66879% Yield to Maturity: 6.045% Maturity Date: 25 May 54										
FANNIE MAE SR 19-79 CL FA FLTG01-25-2050 CUSIP : 3136B72K6										
322,181.240		98.26325			278.33	316,585.76	321,224.73	-4,638.97	0.00	-4,638.97

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

Issue Date: 25 Dec 19 Rate: 5.18327% Yield to Maturity: 5.611% Maturity Date: 25 Jan 50

FANNIE MAE SR 24-90 CL FA FRN 12-25-2054 SEDOL : BN7SH06

3,379,264.730	100.54929	3,418.01	3,397,826.69	3,379,264.73	18,561.96	0.00	18,561.96

Issue Date: 25 Nov 24 Rate: 6.06879% Yield to Maturity: 6.096% Maturity Date: 25 Dec 54

FED HOME LN MTG 1.5% DUE 08-01-2036 CUSIP : 3133GEF45

355,934.470	86.001299	444.92	306,108.27	309,218.07	-3,109.80	0.00	-3,109.80

Issue Date: 01 Aug 21 Rate: 1.50% Yield to Maturity: 5.067% Maturity Date: 01 Aug 36

FED HOME LN MTG 2.5% DUE 04-01-2052 CUSIP : 3132DWDJ9

957,445.610	81.703317	1,994.68	782,264.82	875,202.52	-92,937.70	0.00	-92,937.70

Issue Date: 01 Mar 22 Rate: 2.50% Yield to Maturity: 5.035% Maturity Date: 01 Apr 52

FED HOME LN MTG 2.5% DUE 08-01-2050 SEDOL : BMGRBP0

3,565,480.620	82.862946	7,428.09	2,954,462.28	3,777,181.02	-822,718.74	0.00	-822,718.74

Issue Date: 01 Jul 20 Rate: 2.50% Yield to Maturity: 4.971% Maturity Date: 01 Aug 50

FED NATL MTG ASSN GTD CMO SER 2012-41 CLLB 3.5 04-25-2042 CUSIP : 3136A4R50

141,743.440	92.12425	413.42	130,580.08	148,589.69	-18,009.61	0.00	-18,009.61

Issue Date: 01 Mar 12 Rate: 3.50% Yield to Maturity: 4.98% Maturity Date: 25 Apr 42

FEDERAL HOME LN MTG CORP #SB-8102 1.5% DUE 0 CUSIP : 3132D6AB6

65,498.790	86.251292	81.87	56,493.55	57,751.51	-1,257.96	0.00	-1,257.96

Issue Date: 01 Apr 21 Rate: 1.50% Yield to Maturity: 5.078% Maturity Date: 01 May 36

FEDERAL HOME LN MTG CORP#SB-8097 1.5% DUE 03 CUSIP : 3132D57J5

63,941.870	86.193826	79.93	55,113.94	56,248.87	-1,134.93	0.00	-1,134.93

Issue Date: 01 Mar 21 Rate: 1.50% Yield to Maturity: 5.137% Maturity Date: 01 Apr 36

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
Fixed Income								
Government mortgage backed securities								
United States - USD								
FEDERAL HOME LN MTG CORP 2.5% 08-25-2051 CUSIP : 3137H1Q66								
7,565,205.780		57.72001		15,760.85		4,366,637.53	4,774,890.86	-408,253.33
Issue Date: 01 Jul 21		Rate: 2.50%	Yield to Maturity: 5.566%		Maturity Date: 25 Aug 51			0.00
FEDERAL HOME LN MTG CORP POOL #8414632.157% 07-01-2052 BE CUSIP : 31288QTU4								
977,273.560		88.261771		3,528.71		862,558.95	854,389.04	8,169.91
Issue Date: 01 Jul 22		Rate: 2.157%	Yield to Maturity: 5.482%		Maturity Date: 01 Jul 52			0.00
FEDERAL HOME LN MTG CORP POOL #8416003.315% 11-01-2052 BE CUSIP : 31288QX54								
122,067.950		93.016082		684.93		113,542.82	111,844.77	1,698.05
Issue Date: 01 Aug 23		Rate: 3.315%	Yield to Maturity: 5.615%		Maturity Date: 01 Nov 52			0.00
FEDERAL HOME LN MTG CORP POOL #8416402.163% 05-01-2053 BE CUSIP : 31288QZD5								
144,813.530		88.278907		524.58		127,839.80	127,334.09	505.71
Issue Date: 01 Sep 23		Rate: 2.163%	Yield to Maturity: 5.483%		Maturity Date: 01 May 53			0.00
FEDERAL HOME LN MTG CORP POOL #8D0161FLTG RT 03-01-2052 CUSIP : 3142BNFA7								
146,879.480		89.817071		628.03		131,922.85	130,630.93	1,291.92
Issue Date: 01 Mar 22		Rate: 2.556%	Yield to Maturity: 5.515%		Maturity Date: 01 Mar 52			0.00
FEDERAL HOME LN MTG CORP POOL #G07957 4%01-01-2045 BEO CUSIP : 3128MAE62								
217,290.840		93.63934		724.30		203,469.71	235,096.43	-31,626.72
Issue Date: 01 Feb 15		Rate: 4.00%	Yield to Maturity: 5.048%		Maturity Date: 01 Jan 45			0.00
FEDERAL HOME LN MTG CORP POOL #G08612 3%10-01-2044 BEO SEDOL : BSLWDQ7								
687,812.270		87.729954		1,719.53		603,417.39	705,679.28	-102,261.89
Issue Date: 01 Oct 14		Rate: 3.00%	Yield to Maturity: 5.047%		Maturity Date: 01 Oct 44			0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO CUSIP : 3128MJWP1							
510,961.110		87.210824		1,277.40		-57,483.71	0.00
Issue Date: 01 Jul 15 Rate: 3.00% Yield to Maturity: 5.089% Maturity Date: 01 Jul 45							
FEDERAL HOME LN MTG CORP POOL #G08658 3%08-01-2045 BEO CUSIP : 3128MJWU0							
723,642.000		87.210625		1,809.11		-92,973.29	0.00
Issue Date: 01 Aug 15 Rate: 3.00% Yield to Maturity: 5.087% Maturity Date: 01 Aug 45							
FEDERAL HOME LN MTG CORP POOL #G08710 3%06-01-2046 BEO SEDOL : BFLC73							
240,391.910		86.814908		600.98		-38,578.99	0.00
Issue Date: 01 Jun 16 Rate: 3.00% Yield to Maturity: 5.096% Maturity Date: 01 Jun 46							
FEDERAL HOME LN MTG CORP POOL #G08715 3%08-01-2046 BEO SEDOL : BFFJQF3							
217,127.690		86.783786		542.82		-37,364.18	0.00
Issue Date: 01 Jul 16 Rate: 3.00% Yield to Maturity: 5.096% Maturity Date: 01 Aug 46							
FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO SEDOL : BDB5GH3							
130,613.040		86.752532		326.53		-19,990.44	0.00
Issue Date: 01 Sep 16 Rate: 3.00% Yield to Maturity: 5.091% Maturity Date: 01 Oct 46							
FEDERAL HOME LN MTG CORP POOL #G08732 3%11-01-2046 BEO SEDOL : BYMPYP3							
322,167.000		86.752417		805.42		-46,937.43	0.00
Issue Date: 01 Oct 16 Rate: 3.00% Yield to Maturity: 5.086% Maturity Date: 01 Nov 46							
FEDERAL HOME LN MTG CORP POOL #G087423.5% 01-01-2047 BEO CUSIP : 3128MJZG8							
96,960.620		89.863692		282.80		-12,441.63	0.00
Issue Date: 01 Dec 16 Rate: 3.50% Yield to Maturity: 5.065% Maturity Date: 01 Jan 47							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

FEDERAL HOME LN MTG CORP POOL #G087483.5% 02-01-2047 BEO CUSIP : 3128MJZN3

98,060.380

89.839676

286.01

88,097.13

100,224.60

-12,127.47

0.00

-12,127.47

Issue Date: 01 Jan 17 Rate: 3.50% Yield to Maturity: 5.065% Maturity Date: 01 Feb 47

FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO SEDOL : BD93R65

391,923.420

86.73154

979.81

339,921.22

386,427.31

-46,506.09

0.00

-46,506.09

Issue Date: 01 Feb 17 Rate: 3.00% Yield to Maturity: 5.073% Maturity Date: 01 Mar 47

FEDERAL HOME LN MTG CORP POOL #G087923.5% 12-01-2047 BEO SEDOL : BMWRFH4

56,160.480

89.838467

163.80

50,453.71

57,722.42

-7,268.71

0.00

-7,268.71

Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.034% Maturity Date: 01 Dec 47

FEDERAL HOME LN MTG CORP POOL #G088003.5% 02-01-2048 BEO CUSIP : 3128MJ3J7

50,291.430

89.835058

146.68

45,179.34

49,674.59

-4,495.25

0.00

-4,495.25

Issue Date: 01 Jan 18 Rate: 3.50% Yield to Maturity: 5.022% Maturity Date: 01 Feb 48

FEDERAL HOME LN MTG CORP POOL #G08833 5%07-01-2048 BEO CUSIP : 3128MJ4T4

42,108.000

98.593645

175.45

41,515.81

44,479.86

-2,964.05

0.00

-2,964.05

Issue Date: 01 Jun 18 Rate: 5.00% Yield to Maturity: 5.183% Maturity Date: 01 Jul 48

FEDERAL HOME LN MTG CORP POOL #G08849 5%11-01-2048 BEO SEDOL : BH0PWZ2

60,340.450

98.499229

251.42

59,434.88

63,138.26

-3,703.38

0.00

-3,703.38

Issue Date: 01 Oct 18 Rate: 5.00% Yield to Maturity: 5.197% Maturity Date: 01 Nov 48

FEDERAL HOME LN MTG CORP POOL #G60344 4%12-01-2045 BEO SEDOL : BYXST56

436,879.260

93.367877

1,456.26

407,904.89

469,313.48

-61,408.59

0.00

-61,408.59

Issue Date: 01 Nov 15 Rate: 4.00% Yield to Maturity: 5.06% Maturity Date: 01 Dec 45

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FEDERAL HOME LN MTG CORP POOL #G605823.5% 05-01-2046 BEO CUSIP : 31335AUF3									
287,250.400		90.165531		837.81	259,000.85	301,253.87	-42,253.02	0.00	-42,253.02
Issue Date: 01 May 16 Rate: 3.50% Yield to Maturity: 5.059% Maturity Date: 01 May 46									
FEDERAL HOME LN MTG CORP POOL #QE82534.5% DUE 08-01-2052 CUSIP : 3133BJE24									
1,136,513.210		94.201048		4,261.93	1,070,607.35	1,084,837.37	-14,230.02	0.00	-14,230.02
Issue Date: 01 Aug 22 Rate: 4.50% Yield to Maturity: 5.368% Maturity Date: 01 Aug 52									
FEDERAL HOME LN MTG CORP POOL #QK06221.5% DUE 02-01-2041 CUSIP : 3133D3VP7									
93,419.030		79.837793		116.77	74,583.69	74,384.90	198.79	0.00	198.79
Issue Date: 01 Jan 21 Rate: 1.50% Yield to Maturity: 5.274% Maturity Date: 01 Feb 41									
FEDERAL HOME LN MTG CORP POOL #QK06921.5% 03-01-2041 CUSIP : 3133D3XV2									
429,310.420		79.816255		536.64	342,659.50	342,945.23	-285.73	0.00	-285.73
Issue Date: 01 Mar 21 Rate: 1.50% Yield to Maturity: 5.251% Maturity Date: 01 Mar 41									
FEDERAL HOME LN MTG CORP POOL #QN49131.5% 01-01-2036 CUSIP : 3133GBN67									
306,853.550		86.254784		383.57	264,675.87	268,808.50	-4,132.63	0.00	-4,132.63
Issue Date: 01 Jan 21 Rate: 1.50% Yield to Maturity: 5.174% Maturity Date: 01 Jan 36									
FEDERAL HOME LN MTG CORP POOL #RA58552.5% DUE 09-01-2051 CUSIP : 3133KMQG3									
3,079,803.370		82.022454		6,416.26	2,526,130.30	2,628,419.69	-102,289.39	0.00	-102,289.39
Issue Date: 01 Aug 21 Rate: 2.50% Yield to Maturity: 5.04% Maturity Date: 01 Sep 51									
FEDERAL HOME LN MTG CORP POOL #RA7773 4%08-01-2052 BEO CUSIP : 3133KPT65									
1,307,656.050		91.600125		4,358.85	1,197,814.58	1,258,210.29	-60,395.71	0.00	-60,395.71
Issue Date: 01 Aug 22 Rate: 4.00% Yield to Maturity: 5.153% Maturity Date: 01 Aug 52									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
Fixed Income								
Government mortgage backed securities								
United States - USD								
FEDERAL HOME LN MTG CORP POOL #RB50762.0% DUE 07-01-2040 CUSIP : 3133KYT90								
51,723.230		83.619674		86.21		43,250.80	43,906.16	-655.36
Issue Date: 01 Jul 20 Rate: 2.00% Yield to Maturity: 5.073% Maturity Date: 01 Aug 40								
FEDERAL HOME LN MTG CORP POOL #RB-50902.0% DUE 11-01-2040 CUSIP : 3133KYUP2								
96,584.880		83.468466		160.98		80,617.92	79,803.27	814.65
Issue Date: 01 Nov 20 Rate: 2.00% Yield to Maturity: 5.05% Maturity Date: 01 Dec 40								
FEDERAL HOME LN MTG CORP POOL #RB51101.5% DUE 04-01-2041 CUSIP : 3133KYVB2								
281,049.370		79.784146		351.31		224,232.84	224,565.35	-332.51
Issue Date: 01 Apr 21 Rate: 1.50% Yield to Maturity: 5.218% Maturity Date: 01 May 41								
FEDERAL HOME LN MTG CORP POOL #RB-51301.5% 10-01-2041 CUSIP : 3133KYVX4								
139,778.640		79.121459		174.72		110,594.90	109,940.47	654.43
Issue Date: 01 Sep 21 Rate: 1.50% Yield to Maturity: 5.281% Maturity Date: 01 Oct 41								
FEDERAL HOME LN MTG CORP POOL #SB1242 1.0% 10-01-2036 CUSIP : 3132CXLX8								
117,391.770		85.727972		97.83		100,637.58	101,397.14	-759.56
Issue Date: 01 Aug 24 Rate: 1.00% Yield to Maturity: 4.696% Maturity Date: 01 Oct 36								
FEDERAL HOME LN MTG CORP POOL #SD81282.0% 02-01-2051 CUSIP : 3132DWA52								
899,262.700		78.052851		1,498.77		701,900.18	928,207.72	-226,307.54
Issue Date: 01 Jan 21 Rate: 2.00% Yield to Maturity: 5.195% Maturity Date: 01 Feb 51								
FEDERAL HOME LN MTG CORP POOL #SD81942.5% 02-01-2052 BEO CUSIP : 3132DWC76								
1,304,052.410		81.73638		2,716.78		1,065,885.23	1,213,838.48	-147,953.25
Issue Date: 01 Jan 22 Rate: 2.50% Yield to Maturity: 5.052% Maturity Date: 01 Feb 52								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP POOL #ZJ-07204% DUE 11-01-2040 RE CUSIP : 3131WQYR2							
92,333.780		94.316773		307.78		87,086.24	86,660.32
Issue Date: 01 Aug 18	Rate: 4.00%	Yield to Maturity: 5.065%	Maturity Date: 01 Nov 40			425.92	0.00
FEDERAL HOME LN MTG CORP POOL #ZM1779 3%09-01-2046 BEO CUSIP : 3131XU6Q5							
86,062.000		86.632819		215.16		74,557.94	90,983.66
Issue Date: 01 Oct 18	Rate: 3.00%	Yield to Maturity: 5.093%	Maturity Date: 01 Sep 46			-16,425.72	0.00
FEDERAL HOME LN MTG CORP POOL #ZS3012 4%10-01-2040 BEO CUSIP : 3132A3KZ2							
90,946.610		94.316315		303.16		85,777.49	85,315.74
Issue Date: 01 Sep 18	Rate: 4.00%	Yield to Maturity: 5.055%	Maturity Date: 01 Oct 40			461.75	0.00
FEDERAL HOME LN MTG CORP POOL#RB5064 2.0% 06-01-2040 CUSIP : 3133KYTV1							
236,661.050		83.635519		394.44		197,932.70	200,200.46
Issue Date: 01 May 20	Rate: 2.00%	Yield to Maturity: 5.08%	Maturity Date: 01 Jun 40			-2,267.76	0.00
FEDERAL HOME LN MTG CORP Q5-2319 3.5% 11-01-2047 SEDOL : BG5KLZ8							
464,750.630		89.838338		1,355.52		417,524.24	464,904.96
Issue Date: 01 Nov 17	Rate: 3.50%	Yield to Maturity: 5.031%	Maturity Date: 01 Nov 47			-47,380.72	0.00
FEDERAL HOME LN MTG CORP REMC SER 2278CL Z 7 01-15-2031 CUSIP : 3133TQVX2							
52,797.590		101.98989		307.99		53,848.20	55,632.62
Issue Date: 01 Jan 01	Rate: 7.00%	Yield to Maturity: 5.853%	Maturity Date: 15 Jan 31			-1,784.42	0.00
FEDERAL HOME LN MTG CORP SER 004694 CLFA 4.84676% 06-15-20 CUSIP : 3137BYWC0							
302,804.080		97.76164		687.98		296,026.23	290,597.31
Issue Date: 15 Jun 17	Rate: 5.11205%	Yield to Maturity: 5.678%	Maturity Date: 15 Jun 47			5,428.92	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP SER 005004 CLLS 1.71355% 07-25-20 CUSIP : 3137FVB92							
4,462,641.850		11.7903		1,090.92		526,158.86	711,265.17
Issue Date: 25 Jul 20	Rate: 1.46673%	Yield to Maturity: 5.69%	Maturity Date: 25 Jul 50			-185,106.31	0.00
							-185,106.31
FEDERAL HOME LN MTG CORP SER 4444 CL CZ3.0% 02-15-2045 CUSIP : 3137BGJS9							
0.010		85.44589		0.00		0.01	0.01
Issue Date: 01 Feb 15	Rate: 3.00%	Yield to Maturity: 5.061%	Maturity Date: 15 Feb 45			0.00	0.00
							0.00
FEDERAL HOME LN MTG CORP SER 4639 CL HZSTEP UP 04-15-2053 CUSIP : 3137BTEH0							
1,046,946.850		76.6891		2,835.48		802,894.12	964,776.87
Issue Date: 01 Dec 16	Rate: 3.25%	Yield to Maturity: 5.376%	Maturity Date: 15 Apr 53			-161,882.75	0.00
							-161,882.75
FEDERAL HOME LN MTG CORP SR 5473 CL BF FLTG RT 11-25-2054 CUSIP : 3137HHFL0							
187,186.960		99.57706		183.09		186,395.27	187,040.72
Issue Date: 25 Oct 24	Rate: 5.86879%	Yield to Maturity: 6.139%	Maturity Date: 25 Nov 54			-645.45	0.00
							-645.45
FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053 CUSIP : 3132DWF57							
1,327,944.330		96.531003		5,533.10		1,281,877.98	1,305,541.07
Issue Date: 01 Dec 22	Rate: 5.00%	Yield to Maturity: 5.576%	Maturity Date: 01 Jan 53			-23,663.09	0.00
							-23,663.09
FEDERAL HOME LOAN MORTGAGE CORP 1%07-01-2036 CUSIP : 3132D6AJ9							
78,117.710		83.998922		65.10		65,618.03	65,894.62
Issue Date: 01 Jun 21	Rate: 1.00%	Yield to Maturity: 5.145%	Maturity Date: 01 Jul 36			-276.59	0.00
							-276.59
FEDERAL HOME LOAN MORTGAGE CORP 1.5%03-01-2041 CUSIP : 3133KYU56							
116,410.900		79.816161		145.51		92,914.71	94,233.72
Issue Date: 01 Feb 21	Rate: 1.50%	Yield to Maturity: 5.252%	Maturity Date: 01 Mar 41			-1,319.01	0.00
							-1,319.01

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FEDERAL HOME LOAN MORTGAGE CORP 1.5%04-01-2041 CUSIP : 3133KYU80								
113,064.180		79.805479		141.33		90,231.41	91,597.27	-1,365.86
Issue Date: 01 Mar 21 Rate: 1.50% Yield to Maturity: 5.241% Maturity Date: 01 Apr 41								
FEDERAL HOME LOAN MORTGAGE CORP 1.5%11-01-2040 CUSIP : 3133KYUH0								
100,842.650		79.864933		126.05		80,537.91	82,186.76	-1,648.85
Issue Date: 01 Oct 20 Rate: 1.50% Yield to Maturity: 5.299% Maturity Date: 01 Nov 40								
FEDERAL HOME LOAN MORTGAGE CORP 2%04-01-2052 CUSIP : 3133B9KZ6								
1,014,195.550		77.83478		1,690.33		789,396.88	893,125.98	-103,729.10
Issue Date: 01 Apr 22 Rate: 2.00% Yield to Maturity: 5.109% Maturity Date: 01 Apr 52								
FEDERAL HOME LOAN MORTGAGE CORP 2%11-01-2050 CUSIP : 3132DMX42								
2,506,766.500		80.072533		4,177.94		2,007,231.43	2,528,309.03	-521,077.60
Issue Date: 01 Sep 21 Rate: 2.00% Yield to Maturity: 4.891% Maturity Date: 01 Nov 50								
FEDERAL HOME LOAN MORTGAGE CORP 2.5%05-01-2052 SEDOL : BRJNZ81								
1,369,880.910		81.553843		2,853.92		1,117,190.53	1,262,832.22	-145,641.69
Issue Date: 01 Apr 22 Rate: 2.50% Yield to Maturity: 5.051% Maturity Date: 01 May 52								
FEDERAL HOME LOAN MORTGAGE CORP 3.5%05-01-2052 CUSIP : 3132DWD7								
1,160,713.800		88.580631		3,385.41		1,028,167.61	1,122,899.89	-94,732.28
Issue Date: 01 Apr 22 Rate: 3.50% Yield to Maturity: 5.045% Maturity Date: 01 May 52								
FEDERAL HOME LOAN MORTGAGE CORP 4.5%09-01-2052 SEDOL : BMHWHJ0								
545,533.690		94.213958		2,045.75		513,968.88	517,852.12	-3,883.24
Issue Date: 01 Aug 22 Rate: 4.50% Yield to Maturity: 5.369% Maturity Date: 01 Sep 52								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LOAN MORTGAGE CORP 5.5%08-01-2054 CUSIP : 3132DWMA8							
8,744,516.100		98.690564		40,079.03		8,630,012.26	8,835,035.44
Issue Date: 01 Jul 24	Rate: 5.50%	Yield to Maturity: 5.754%	Maturity Date: 01 Aug 54			-205,023.18	0.00
FEDERAL HOME LOAN MORTGAGE CORP POOL#8D0226 2.547% 05-01 CUSIP : 3142BNHB3							
97,308.880		89.640117		415.68		87,227.79	86,673.32
Issue Date: 01 May 22	Rate: 2.539%	Yield to Maturity: 5.498%	Maturity Date: 01 May 52			554.47	0.00
FEDERAL HOME LOAN MORTGAGE CORP POOL#SD8206 3.0% DUE 04- CUSIP : 3132DWDK6							
1,281,836.280		85.038076		3,204.59		1,090,048.91	1,289,647.48
Issue Date: 01 Mar 22	Rate: 3.00%	Yield to Maturity: 5.051%	Maturity Date: 01 Apr 52			-199,598.57	0.00
FEDERAL NATIONAL MORTGAGE ASSOC 1.96%09-01-2033 CUSIP : 3140DLA5							
4,500,000.000		78.786587		7,350.00		3,545,396.42	4,597,031.25
Issue Date: 01 Sep 21	Rate: 1.96%	Yield to Maturity: 4.967%	Maturity Date: 01 Sep 33			-1,051,634.83	0.00
FEDERAL NATIONAL MORTGAGE ASSOC 2%03-01-2052 SEDOL : BQNKLC7							
3,450,871.530		78.090162		5,751.45		2,694,791.17	2,835,683.60
Issue Date: 01 Feb 22	Rate: 2.00%	Yield to Maturity: 5.089%	Maturity Date: 01 Mar 52			-140,892.43	0.00
FEDERAL NATIONAL MORTGAGE ASSOC 2%07-01-2041 CUSIP : 3140L0LQ8							
118,821.090		83.432973		198.04		99,135.97	96,774.21
Issue Date: 01 Jul 21	Rate: 2.00%	Yield to Maturity: 4.971%	Maturity Date: 01 Jul 41			2,361.76	0.00
FEDERAL NATIONAL MORTGAGE ASSOC 2%12-01-2051 CUSIP : 3140KSVF1							
975,096.780		77.957571		1,625.16		760,161.76	861,208.55
Issue Date: 01 Dec 21	Rate: 2.00%	Yield to Maturity: 5.137%	Maturity Date: 01 Dec 51			-101,046.79	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

FEDERAL NATIONAL MORTGAGE ASSOC 2%12-01-2051 CUSIP : 3140M82X6

1,379,578.320	78.153031	2,299.30	1,078,182.27	1,220,819.02	-142,636.75	0.00	-142,636.75

Issue Date: 01 Dec 21 Rate: 2.00% Yield to Maturity: 5.101% Maturity Date: 01 Dec 51

FEDERAL NATIONAL MORTGAGE ASSOC 2.5%12-01-2051 CUSIP : 3140QMVD3

1,216,437.700	82.761683	2,534.25	1,006,744.31	1,020,999.88	-14,255.57	0.00	-14,255.57

Issue Date: 01 Nov 21 Rate: 2.50% Yield to Maturity: 4.902% Maturity Date: 01 Dec 51

FEDERAL NATIONAL MORTGAGE ASSOC 3%06-01-2051 CUSIP : 3140QKYB8

3,709,593.120	85.728006	9,273.98	3,180,160.21	3,910,722.65	-730,562.44	0.00	-730,562.44

Issue Date: 01 May 21 Rate: 3.00% Yield to Maturity: 5.006% Maturity Date: 01 Jun 51

FEDERAL NATIONAL MORTGAGE ASSOC 3%11-01-2051 CUSIP : 3140QMMS0

1,945,970.360	85.778938	4,864.93	1,669,232.71	1,737,386.65	-68,153.94	0.00	-68,153.94

Issue Date: 01 Oct 21 Rate: 3.00% Yield to Maturity: 4.995% Maturity Date: 01 Nov 51

FEDERAL NATIONAL MORTGAGE ASSOC 5.5%06-01-2054 CUSIP : 3140QUUM6

1,311,500.980	98.782995	6,011.04	1,295,539.95	1,302,689.33	-7,149.38	0.00	-7,149.38

Issue Date: 01 May 24 Rate: 5.50% Yield to Maturity: 5.684% Maturity Date: 01 Jun 54

FEDERAL NATL MTG ASSN SER 2012-48 CLMB 3.5 05-25-2042 CUSIP : 3136A47F0

185,004.550	91.92781	539.60	170,070.63	193,572.42	-23,501.79	0.00	-23,501.79

Issue Date: 01 Apr 12 Rate: 3.50% Yield to Maturity: 4.957% Maturity Date: 25 May 42

FEDERAL NATL MTG ASSN GTD MTG POOL#AL5764 5% 09-01-202 CUSIP : 3138ENMN6

0.020	99.50631	0.00	0.02	0.02	0.00	0.00	0.00

Issue Date: 01 Sep 14 Rate: 5.00% Yield to Maturity: 5.536% Maturity Date: 01 Sep 25

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FEDERAL NATL MTG ASSN GTD MTG POOL#AL6167 3.5% 01-01-2 CUSIP : 3138ENZ93								
211,631.250		90.582774		617.26	191,701.46	223,585.12	-31,883.66	0.00
Issue Date: 01 Dec 14 Rate: 3.50% Yield to Maturity: 5.142% Maturity Date: 01 Jan 44								
FEDERAL NATL MTG ASSN GTD MTG POOL#AL6212 4.5% 01-01-2 CUSIP : 3138EN3W7								
0.040		99.667802		0.00	0.04	0.04	0.00	0.00
Issue Date: 01 Dec 14 Rate: 4.50% Yield to Maturity: 4.587% Maturity Date: 01 Jan 27								
FHLMC G67706 3.5% DUE12-01-2047 SEDOL : BYV3PD3								
85,318.520		90.119378		248.85	76,888.52	88,224.68	-11,336.16	0.00
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.016% Maturity Date: 01 Dec 47								
FHLMC G67708 3.5% DUE03-01-2048 CUSIP : 3132XCR56								
698,500.580		89.880914		2,037.29	627,818.71	698,746.16	-70,927.45	0.00
Issue Date: 01 Feb 18 Rate: 3.50% Yield to Maturity: 5.04% Maturity Date: 01 Mar 48								
FHLMC G67714 4.0% 07-01-2048 CUSIP : 3132XCSB2								
180,840.260		93.105527		602.80	168,372.28	183,091.79	-14,719.51	0.00
Issue Date: 01 Jul 18 Rate: 4.00% Yield to Maturity: 5.016% Maturity Date: 01 Jul 48								
FHLMC GOLD G60023 3.5 04-01-2045 CUSIP : 31335AAY4								
507,873.890		91.171279		1,481.30	463,035.12	530,926.60	-67,891.48	0.00
Issue Date: 01 Apr 15 Rate: 3.50% Yield to Maturity: 4.955% Maturity Date: 01 Apr 45								
FHLMC GOLD G67700 3.5 08-01-2046 CUSIP : 3132XCRV9								
75,349.090		90.367022		219.77	68,090.73	78,198.24	-10,107.51	0.00
Issue Date: 01 Aug 16 Rate: 3.50% Yield to Maturity: 5.029% Maturity Date: 01 Aug 46								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FHLMC GOLD G67707 3.5% DUE01-01-2048 SEDOL : BYVTQ05							
490,972.520		90.151788		1,432.00		442,620.51	498,471.37
Issue Date: 01 Jan 18	Rate: 3.50%	Yield to Maturity: 5.013%		Maturity Date: 01 Jan 48		-55,850.86	0.00
FHLMC GOLD J32374 2.5 11-01-2028 CUSIP : 31307NT79							
357,165.270		97.067882		744.09		346,692.76	362,281.56
Issue Date: 01 Jul 15	Rate: 2.50%	Yield to Maturity: 4.484%		Maturity Date: 01 Nov 28		-15,588.80	0.00
FHLMC GOLD POOL #FG G67711 4.0%03-01-2048 CUSIP : 3132XCR80							
120,223.940		93.113093		400.75		111,944.23	122,853.84
Issue Date: 01 Mar 18	Rate: 4.00%	Yield to Maturity: 5.024%		Maturity Date: 01 Mar 48		-10,909.61	0.00
FHLMC GOLD POOL #G1-5169 4.5% 09-01-2026 CUSIP : 3128MD6E8							
2,706.440		100.076314		10.15		2,708.51	2,877.29
Issue Date: 01 Aug 14	Rate: 4.50%	Yield to Maturity: 4.032%		Maturity Date: 01 Sep 26		-168.78	0.00
FHLMC MULTICLASS FHLMC MULTICLASSMTGPARTN CTFS GTD 6 CUSIP : 31398LK56							
35,072.640		102.17737		175.36		35,836.30	38,031.90
Issue Date: 01 Dec 09	Rate: 6.00%	Yield to Maturity: -50.346%		Maturity Date: 15 Jan 32		-2,195.60	0.00
FHLMC MULTICLASS FLTG RT SER 4821 CL FA07-15-2048 CUSIP : 3137FHEB5							
143,315.670		97.15419		319.25		139,237.18	141,882.52
Issue Date: 15 Aug 18	Rate: 5.01205%	Yield to Maturity: 5.656%		Maturity Date: 15 Jul 48		-2,645.34	0.00
FHLMC MULTICLASS SER 2303 CL ZD 704-15-2031 CUSIP : 3133TSTA1							
90,982.710		103.70128		530.73		94,350.23	94,016.12
Issue Date: 01 Apr 01	Rate: 7.00%	Yield to Maturity: 5.225%		Maturity Date: 15 Apr 31		334.11	0.00

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
Fixed Income								
Government mortgage backed securities								
United States - USD								
FHLMC MULTICLASS SER 4438 CL B 310-15-2043 CUSIP : 3137BGLV9								
84,765.240		96.85017		211.91		82,095.28	86,566.47	-4,471.19
Issue Date: 01 Feb 15		Rate: 3.00%	Yield to Maturity: 4.56%	Maturity Date: 15 Oct 43			0.00	-4,471.19
FHLMC MULTICLASS TRANCHE 00143 307-15-2043 CUSIP : 3137BLFY9								
298,098.060		75.7354		745.25		225,765.76	278,440.66	-52,674.90
Issue Date: 01 Sep 15		Rate: 3.00%	Yield to Maturity: 5.365%	Maturity Date: 15 Jul 43			0.00	-52,674.90
FHLMC POOL #RB5137 1.5% 12-01-2041 CUSIP : 3133KYV63								
818,604.350		79.012738		1,023.26		646,801.71	644,139.30	2,662.41
Issue Date: 01 Nov 21		Rate: 1.50%	Yield to Maturity: 5.281%	Maturity Date: 01 Dec 41			0.00	2,662.41
FHLMC POOL #SD8189 2.5% 12-01-2051 SEDOL : BN7R554								
650,896.930		81.837183		1,356.04		532,675.71	583,493.50	-50,817.79
Issue Date: 01 Dec 21		Rate: 2.50%	Yield to Maturity: 5.042%	Maturity Date: 01 Jan 52			0.00	-50,817.79
FHLMC POOL SD8122 2.5% 01-01-2051 CUSIP : 3132DWAX1								
521,223.260		82.102881		1,085.88		427,939.31	549,442.59	-121,503.28
Issue Date: 01 Dec 20		Rate: 2.50%	Yield to Maturity: 5.064%	Maturity Date: 01 Jan 51			0.00	-121,503.28
FHLMC POOL# 8D0086 FLTG RT 09-01-2051 CUSIP : 3142BNCX0								
115,858.820		87.180203		322.50		101,005.95	95,262.20	5,743.75
Issue Date: 01 Aug 21		Rate: 1.662%	Yield to Maturity: 5.338%	Maturity Date: 01 Sep 51			0.00	5,743.75
FHLMC POOL# RC2043 1.5% 06-01-2036 CUSIP : 3133L8HU2								
194,525.490		85.914566		243.16		167,125.73	168,340.54	-1,214.81
Issue Date: 01 May 21		Rate: 1.50%	Yield to Maturity: 5.15%	Maturity Date: 01 Jun 36			0.00	-1,214.81

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FHLMC POOL#SB1019 1.5%11-01-2036 CUSIP : 3132CXDY5								
87,800.410		86.245905		109.75	75,724.26	76,537.26	-813.00	0.00
Issue Date: 01 Nov 23 Rate: 1.50% Yield to Maturity: 5.18% Maturity Date: 01 Nov 36								
FHLMC SER 4846 CL PA 4.0% 12-01-2040 REG CUSIP : 3137FKHV1								
12,733.780		99.4634		42.45	12,665.45	12,798.45	-133.00	0.00
Issue Date: 01 Nov 18 Rate: 4.00% Yield to Maturity: 4.422% Maturity Date: 15 Jun 47								
FHLMC SR 4735 CL MY 3.0%12-15-2047 CUSIP : 3137FCAE4								
4,250,000.000		82.9364		10,625.00	3,524,797.00	3,470,390.63	54,406.37	0.00
Issue Date: 01 Nov 17 Rate: 3.00% Yield to Maturity: 5.036% Maturity Date: 15 Dec 47								
FHLMC UMBS 30Y FIXED 2.5% 04-01-2052 CUSIP : 3133B9LB8								
1,337,103.140		81.428223		2,785.63	1,088,779.33	1,225,643.05	-136,863.72	0.00
Issue Date: 01 Apr 22 Rate: 2.50% Yield to Maturity: 5.074% Maturity Date: 01 Apr 52								
FHLMC UMBS 30Y FIXED 4.5% 08-01-2052 CUSIP : 3133BHLS3								
1,142,708.160		94.076019		4,285.16	1,075,014.35	1,154,135.26	-79,120.91	0.00
Issue Date: 01 Aug 22 Rate: 4.50% Yield to Maturity: 5.348% Maturity Date: 01 Aug 52								
FNMA 2.5 SER 2011-125 CL GE 12-25-2041 CUSIP : 3136A2SA2								
209,784.840		87.82456		437.05	184,242.61	209,706.21	-25,463.60	0.00
Issue Date: 01 Nov 11 Rate: 2.50% Yield to Maturity: 4.736% Maturity Date: 25 Dec 41								
FNMA 2.5% 06-01-2050 CUSIP : 3140KDQ86								
840,016.760		82.89325		1,750.03	696,317.19	875,422.14	-179,104.95	0.00
Issue Date: 01 Jun 20 Rate: 2.50% Yield to Maturity: 4.947% Maturity Date: 01 Jun 50								

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
Fixed Income								
Government mortgage backed securities								
United States - USD								
FNMA 2.5% 06-25-2052 SEDOL : BSML556								
7,085,860.030		15.921265		14,762.21		1,128,158.55	1,058,970.43	69,188.12
Issue Date: 01 Aug 23		Rate: 2.50%	Yield to Maturity: 4.286%	Maturity Date: 25 Jun 52				0.00
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARSSETTLES FEBRUARY CUSIP : 01F060626								
1,900,000.000		100.418738		0.00		1,907,956.02	1,912,617.19	-4,661.17
Issue Date: 25 Jan 25		Yield to Maturity: 5.837%						0.00
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL : B8J5WD8								
7,900,000.000		102.054274		0.00		8,062,287.65	8,066,640.63	-4,352.98
Issue Date: 01 Jan 23		Yield to Maturity: 5.91%	Maturity Date: 15 Feb 55					0.00
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP : 01F052615								
4,550,000.000		98.64899		0.00		4,488,529.05	4,554,660.16	-66,131.11
Issue Date: 01 Feb 22		Yield to Maturity: 5.687%	Maturity Date: 15 Jan 54					0.00
FNMA CMO SER 2012-26 CL ME 3.5 DUE03-25-2042 CUSIP : 3136A37B1								
234,945.920		91.85049		685.26		215,798.98	246,220.01	-30,421.03
Issue Date: 01 Feb 12		Rate: 3.50%	Yield to Maturity: 4.96%	Maturity Date: 25 Mar 42				0.00
FNMA FNMA # MA4869 5.5% 01-01-2053 CUSIP : 31418EMT4								
758,152.110		98.724661		3,474.86		748,483.10	757,441.35	-8,958.25
Issue Date: 01 Dec 22		Rate: 5.50%	Yield to Maturity: 5.707%	Maturity Date: 01 Jan 53				0.00
FNMA FR CMO 25/07/37 USD 07-25-2037 CUSIP : 31396WTU0								
3,156.310		98.32259		2.65		3,103.37	3,108.49	-5.12
Issue Date: 25 Jun 07		Rate: 5.03327%	Yield to Maturity: 5.599%	Maturity Date: 25 Jul 37				0.00

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FNMA INT STRIP SMBS TR 426 CL C 5703-25-2052 (UNDDATE) CUSIP : 31422M2V7									
6,331,923.250		17.025936		15,829.81	1,078,069.20	1,039,759.53	38,309.67	0.00	38,309.67
Issue Date: 01 Jun 22 Rate: 3.00% Yield to Maturity: 7.807% Maturity Date: 25 Mar 52									
FNMA POOL #310215 3.5% 04-01-2044 BEO CUSIP : 31374CSC1									
399,364.860		90.462651		1,164.81	361,276.04	354,436.31	6,839.73	0.00	6,839.73
Issue Date: 01 May 23 Rate: 3.50% Yield to Maturity: 5.167% Maturity Date: 01 Apr 44									
FNMA POOL #865963 ADJ RT DUE 03-01-2036BEO CUSIP : 31409BB89									
13,771.100		101.627371		74.59	13,995.21	13,935.71	59.50	0.00	59.50
Issue Date: 01 Feb 06 Rate: 6.50% Yield to Maturity: 6.472% Maturity Date: 01 Mar 36									
FNMA POOL #879696 ADJ RT DUE 12-01-2037REG CUSIP : 31409VKH5									
39,249.400		102.899905		217.34	40,387.60	40,108.00	279.60	0.00	279.60
Issue Date: 01 Dec 07 Rate: 6.645% Yield to Maturity: 6.162% Maturity Date: 01 Dec 37									
FNMA POOL #881605 6.5% DUE 02-01-2036REG CUSIP : 31409XNW5									
13,612.230		100.597171		73.73	13,693.52	13,831.33	-137.81	0.00	-137.81
Issue Date: 01 Mar 06 Rate: 6.50% Yield to Maturity: 6.235% Maturity Date: 01 Feb 36									
FNMA POOL #AD0869 ADJ RT DUE 12-01-2036BEO CUSIP : 31418M6F4									
55,746.420		102.726432		313.57	57,266.31	57,967.56	-701.25	0.00	-701.25
Issue Date: 01 Mar 10 Rate: 6.75% Yield to Maturity: 5.611% Maturity Date: 01 Dec 36									
FNMA POOL #AR9225 3% 03-01-2043 BEO SEDOL : BK8MDG4									
2,328,363.490		88.422199		5,820.91	2,058,790.20	2,364,380.37	-305,590.17	0.00	-305,590.17
Issue Date: 01 Mar 13 Rate: 3.00% Yield to Maturity: 5.018% Maturity Date: 01 Mar 43									

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #AS1927 4.5% 03-01-2044 BEO CUSIP : 3138WBD93							
469,424.400		96.050694		1,760.34		-60,273.78	0.00
Issue Date: 01 Feb 14 Rate: 4.50% Yield to Maturity: 5.111% Maturity Date: 01 Mar 44							
FNMA POOL #AS3342 3% 09-01-2034 BEO CUSIP : 3138WCWC3							
295,229.300		93.209144		738.07		-32,849.60	0.00
Issue Date: 01 Aug 14 Rate: 3.00% Yield to Maturity: 4.767% Maturity Date: 01 Sep 34							
FNMA POOL #AS7661 3% 08-01-2046 BEO CUSIP : 3138WHQP0							
615,882.910		85.275892		1,539.71		-102,976.85	0.00
Issue Date: 01 Jul 16 Rate: 3.00% Yield to Maturity: 5.338% Maturity Date: 01 Aug 46							
FNMA POOL #BM2006 4% 01-01-2048 BEO CUSIP : 3140J6GQ4							
36,813.930		92.702381		122.71		-4,003.79	0.00
Issue Date: 01 Mar 18 Rate: 4.00% Yield to Maturity: 5.072% Maturity Date: 01 Jan 48							
FNMA POOL #BM7277 1.969% 08-01-2051 BEO CUSIP : 3140JCCP7							
305,836.270		88.696708		502.34		2,808.93	0.00
Issue Date: 01 Aug 23 Rate: 1.969% Yield to Maturity: 5.517% Maturity Date: 01 Aug 51							
FNMA POOL #BM7354 1.889% 04-01-2052 BEO CUSIP : 3140JCE42							
273,408.900		87.961731		430.62		2,907.12	0.00
Issue Date: 01 Nov 23 Rate: 1.889% Yield to Maturity: 5.446% Maturity Date: 01 Apr 52							
FNMA POOL #BO4708 3.0% 11-01-2049 CUSIP : 3140K0GS1							
274,922.850		86.195942		687.30		-42,460.97	0.00
Issue Date: 01 Nov 19 Rate: 3.00% Yield to Maturity: 4.98% Maturity Date: 01 Nov 49							

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
Fixed Income								
Government mortgage backed securities								
United States - USD								
FNMA POOL #BR2268 1.5% 08-01-2036 CUSIP : 3140L0QW0								
87,059.790		85.971549		108.83		74,846.65	75,537.98	-691.33
Issue Date: 01 Aug 21		Rate: 1.50%		Yield to Maturity: 5.076%		Maturity Date: 01 Aug 36		-691.33
FNMA POOL #BS5530 3.3% 07-01-2032 BEO CUSIP : 3140LGEC2								
4,724,970.000		90.062422		12,993.67		4,255,422.42	4,738,997.25	-483,574.83
Issue Date: 01 Jul 22		Rate: 3.30%		Yield to Maturity: 4.884%		Maturity Date: 01 Jul 32		-483,574.83
FNMA POOL #BV8477 3% 05-01-2052 BEO CUSIP : 3140MNM37								
1,193,725.630		85.541954		2,984.31		1,021,136.23	1,134,785.43	-113,649.20
Issue Date: 01 Apr 22		Rate: 3.00%		Yield to Maturity: 4.971%		Maturity Date: 01 May 52		-113,649.20
FNMA POOL #BZ1178 5.81% 06-01-2031 CUSIP : 3140NVJY4								
6,585,000.000		102.118843		31,882.38		6,724,525.81	6,832,966.41	-108,440.60
Issue Date: 01 Jun 24		Rate: 5.81%		Yield to Maturity: 5.43%		Maturity Date: 01 Jun 31		-108,440.60
FNMA POOL #CA0862 3.5% 09-01-2047 SEDOL : BZ1NMK6								
711,910.400		89.716518		2,076.41		638,701.22	713,245.23	-74,544.01
Issue Date: 01 Nov 17		Rate: 3.50%		Yield to Maturity: 5.039%		Maturity Date: 01 Sep 47		-74,544.01
FNMA POOL #CA4413 3.0%10-01-2049 CUSIP : 3140QB3X4								
1,659,997.070		84.526614		4,149.99		1,403,139.32	1,687,490.79	-284,351.47
Issue Date: 01 Sep 19		Rate: 3.00%		Yield to Maturity: 5.302%		Maturity Date: 01 Oct 49		-284,351.47
FNMA POOL #CB2848 2% DUE 02-01-2052 REG CUSIP : 3140QNEW8								
567,670.640		78.802024		946.12		447,335.95	473,783.25	-26,447.30
Issue Date: 01 Jan 22		Rate: 2.00%		Yield to Maturity: 4.965%		Maturity Date: 01 Feb 52		-26,447.30

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #CB4347 5.0% 08-01-2052 CUSIP : 3140QPZM2							
1,517,818.380		98.125603		6,324.24	1,489,368.44	1,501,217.24	-11,848.80
Issue Date: 01 Jul 22	Rate: 5.00%	Yield to Maturity: 5.227%	Maturity Date: 01 Aug 52				0.00
FNMA POOL #FM2318 3.5% 09-01-2049 BEO SEDOL : BQQ86P6							
34,358.170		89.711826		100.21	30,823.34	36,438.45	-5,615.11
Issue Date: 01 Jan 20	Rate: 3.50%	Yield to Maturity: 4.961%	Maturity Date: 01 Sep 49				0.00
FNMA POOL #FM2870 3%03-01-2050 CUSIP : 3140X6FL0							
330,023.790		86.463265		825.06	285,349.34	350,650.27	-65,300.93
Issue Date: 01 Apr 20	Rate: 3.00%	Yield to Maturity: 4.943%	Maturity Date: 01 Mar 50				0.00
FNMA POOL #FM4712 2.5% 10-01-2050 BEO CUSIP : 3140X8GW1							
3,108,676.900		82.862843		6,476.41	2,575,938.06	3,309,283.73	-733,345.67
Issue Date: 01 Oct 20	Rate: 2.50%	Yield to Maturity: 4.97%	Maturity Date: 01 Oct 50				0.00
FNMA POOL #FM5036 4% 03-01-2050 BEO SEDOL : BMWJW24							
239,316.240		91.469315		797.72	218,900.93	253,376.08	-34,475.15
Issue Date: 01 Nov 20	Rate: 4.00%	Yield to Maturity: 5.221%	Maturity Date: 01 Mar 50				0.00
FNMA POOL #FM6766 1.5% 04-01-2036 BEO CUSIP : 3140XAQU9							
67,634.500		86.19395		84.54	58,296.85	58,894.84	-597.99
Issue Date: 01 Mar 21	Rate: 1.50%	Yield to Maturity: 5.138%	Maturity Date: 01 Apr 36				0.00
FNMA POOL #FS0494 2.5% 02-01-2035 BEO CUSIP : 3140XFRQ6							
203,168.710		97.118215		423.27	197,313.82	204,343.30	-7,029.48
Issue Date: 01 Jan 22	Rate: 2.50%	Yield to Maturity: 4.455%	Maturity Date: 01 Feb 35				0.00

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Description / Asset ID		Exchange rate/		Accrued	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value	local market price		income/expense			Market	Translation	Total
Fixed Income									
Government mortgage backed securities									
United States - USD									
FNMA POOL #FS0499 2.5% 11-01-2030 BEO CUSIP : 3140XFRV5									
	169,344.620		96.344211	352.80	163,153.74	170,482.41	-7,328.67	0.00	-7,328.67
Issue Date: 01 Jan 22		Rate: 2.50%		Yield to Maturity: 4.349%		Maturity Date: 01 Nov 30			
FNMA POOL #FS1598 2% 04-01-2052 BEO CUSIP : 3140XGX46									
	994,671.250		77.925768	1,657.79	775,105.21	876,126.66	-101,021.45	0.00	-101,021.45
Issue Date: 01 Apr 22		Rate: 2.00%		Yield to Maturity: 5.104%		Maturity Date: 01 Apr 52			
FNMA POOL #FS1680 1% 12-01-2036 BEO CUSIP : 3140XG2N8									
	1,238,523.450		83.995636	1,032.10	1,040,305.65	1,036,428.20	3,877.45	0.00	3,877.45
Issue Date: 01 Apr 22		Rate: 1.00%		Yield to Maturity: 5.057%		Maturity Date: 01 Dec 36			
FNMA POOL #FS1967 1% 03-01-2037 BEO CUSIP : 3140XH5H5									
	1,706,640.510		83.7489	1,422.20	1,429,292.65	1,428,276.09	1,016.56	0.00	1,016.56
Issue Date: 01 May 22		Rate: 1.00%		Yield to Maturity: 5.129%		Maturity Date: 01 Mar 37			
FNMA POOL #FS2588 4.5% 08-01-2052 BEO CUSIP : 3140XH2W6									
	2,615,667.420		94.289653	9,808.75	2,466,303.73	2,530,964.75	-64,661.02	0.00	-64,661.02
Issue Date: 01 Aug 22		Rate: 4.50%		Yield to Maturity: 5.422%		Maturity Date: 01 Aug 52			
FNMA POOL #FS2835 3.5% 12-01-2051 BEO CUSIP : 3140XJEH2									
	8,390,463.510		89.628155	24,472.19	7,520,217.64	7,724,470.46	-204,252.82	0.00	-204,252.82
Issue Date: 01 Sep 22		Rate: 3.50%		Yield to Maturity: 4.948%		Maturity Date: 01 Dec 51			
FNMA POOL #FS3519 4.5% 11-01-2052 BEO CUSIP : 3140XJ4D2									
	373,669.870		94.097229	1,401.26	351,612.99	354,869.62	-3,256.63	0.00	-3,256.63
Issue Date: 01 Dec 22		Rate: 4.50%		Yield to Maturity: 5.397%		Maturity Date: 01 Nov 52			

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #FS5363 4% 03-01-2048 BEO CUSIP : 3140XL5Z7							
104,244.690		94.317952		347.48		98,321.46	97,403.63
Issue Date: 01 Jul 23	Rate: 4.00%	Yield to Maturity: 5.001%	Maturity Date: 01 Mar 48			917.83	0.00
FNMA POOL #FS6156 1.5% 12-01-2035 CUSIP : 3140XMZW9							
912,191.660		86.372562		1,140.24		787,883.31	754,268.47
Issue Date: 01 Oct 23	Rate: 1.50%	Yield to Maturity: 5.228%	Maturity Date: 01 Dec 35			33,614.84	0.00
FNMA POOL #FS6264 2% 08-01-2042 BEO CUSIP : 3140XM6A9							
279,297.090		83.293136		465.50		232,635.31	224,255.92
Issue Date: 01 Nov 23	Rate: 2.00%	Yield to Maturity: 4.974%	Maturity Date: 01 Aug 42			8,379.39	0.00
FNMA POOL #FS6519 1.5% 08-01-2036 BEO CUSIP : 3140XNG57							
1,217,394.520		86.244824		1,521.74		1,049,939.76	1,064,839.77
Issue Date: 01 Dec 23	Rate: 1.50%	Yield to Maturity: 5.144%	Maturity Date: 01 Aug 36			-14,900.01	0.00
FNMA POOL #FS6661 4% 10-01-2046 BEO CUSIP : 3140XNMK7							
125,533.900		94.318705		418.45		118,401.95	117,982.25
Issue Date: 01 Dec 23	Rate: 4.00%	Yield to Maturity: 5.02%	Maturity Date: 01 Oct 46			419.70	0.00
FNMA POOL #FS7513 4% 06-01-2045 BEO CUSIP : 3140XPK32							
504,663.710		94.319346		1,682.21		475,995.51	472,175.98
Issue Date: 01 Mar 24	Rate: 4.00%	Yield to Maturity: 5.034%	Maturity Date: 01 Jun 45			3,819.53	0.00
FNMA POOL #FS7628 4% 10-01-2046 BEO CUSIP : 3140XPPN3							
92,991.880		94.319402		309.97		87,709.39	87,118.14
Issue Date: 01 Apr 24	Rate: 4.00%	Yield to Maturity: 5.035%	Maturity Date: 01 Oct 46			591.25	0.00

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
Fixed Income								
Government mortgage backed securities								
United States - USD								
FNMA POOL #FS7649 4% 07-01-2046 BEO CUSIP : 3140XPQB8								
108,902.520		94.318837		363.01		102,715.59	102,198.20	517.39
Issue Date: 01 Apr 24	Rate: 4.00%	Yield to Maturity: 5.025%	Maturity Date: 01 Jul 46					
FNMA POOL #FS7700 2% 08-01-2042 BEO CUSIP : 3140XPRW1								
744,542.410		82.935467		1,240.90		617,489.72	602,846.68	14,643.04
Issue Date: 01 Apr 24	Rate: 2.00%	Yield to Maturity: 4.98%	Maturity Date: 01 Aug 42					
FNMA POOL #FS7748 1.5% 06-01-2036 BEO CUSIP : 3140XPTE9								
339,670.950		86.154512		424.59		292,641.85	298,963.51	-6,321.66
Issue Date: 01 Apr 24	Rate: 1.50%	Yield to Maturity: 5.128%	Maturity Date: 01 Jun 36					
FNMA POOL #FS9361 1.5% 03-01-2037 BEO CUSIP : 3140XRMK8								
794,871.950		86.213607		993.59		685,287.78	699,673.61	-14,385.83
Issue Date: 01 Oct 24	Rate: 1.50%	Yield to Maturity: 5.11%	Maturity Date: 01 Mar 37					
FNMA POOL #FS9576 1.5% 08-01-2037 BEO CUSIP : 3140XRUA1								
593,061.470		85.843409		741.33		509,104.18	515,662.32	-6,558.14
Issue Date: 01 Oct 24	Rate: 1.50%	Yield to Maturity: 5.083%	Maturity Date: 01 Aug 37					
FNMA POOL #FS9622 2% 09-01-2041 BEO CUSIP : 3140XRVQ5								
767,337.250		83.477792		1,278.90		640,556.19	643,484.22	-2,928.03
Issue Date: 01 Oct 24	Rate: 2.00%	Yield to Maturity: 5.056%	Maturity Date: 01 Sep 41					
FNMA POOL #G67717 4.0%DUE 11-01-2048 REG CUSIP : 3132XCSE6								
372,704.610		93.105262		1,242.35		347,007.60	382,420.29	-35,412.69
Issue Date: 01 Nov 18	Rate: 4.00%	Yield to Maturity: 5.012%	Maturity Date: 01 Nov 48					

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA1512 3.5% 07-01-2033 BEO CUSIP : 31418AVE5							
76,821.230		95.58788		224.06		73,431.79	80,764.34
Issue Date: 01 Jun 13	Rate: 3.50%	Yield to Maturity: 4.763%	Maturity Date: 01 Jul 33			-7,332.55	0.00
							-7,332.55
FNMA POOL #MA2110 3.5% 12-01-2034 BEO SEDOL : BTTR7S1							
829,753.250		95.113536		2,420.11		789,207.66	874,611.80
Issue Date: 01 Nov 14	Rate: 3.50%	Yield to Maturity: 4.733%	Maturity Date: 01 Dec 34			-85,404.14	0.00
							-85,404.14
FNMA POOL #MA2166 3.5% 02-01-2045 BEO CUSIP : 31418BMQ6							
155,369.360		89.750653		453.16		139,445.02	160,030.42
Issue Date: 01 Jan 15	Rate: 3.50%	Yield to Maturity: 5.139%	Maturity Date: 01 Feb 45			-20,585.40	0.00
							-20,585.40
FNMA POOL #MA2806 3% DUE 11-01-2046 REG CUSIP : 31418CDL5							
42,581.120		86.448817		106.45		36,810.87	43,093.44
Issue Date: 01 Oct 16	Rate: 3.00%	Yield to Maturity: 5.121%	Maturity Date: 01 Nov 46			-6,282.57	0.00
							-6,282.57
FNMA POOL #MA2833 3% 12-01-2046 BEO CUSIP : 31418CEF7							
1,306,680.370		86.636687		3,266.70		1,132,064.58	1,280,342.61
Issue Date: 01 Nov 16	Rate: 3.00%	Yield to Maturity: 5.083%	Maturity Date: 01 Dec 46			-148,278.03	0.00
							-148,278.03
FNMA POOL #MA2895 3% 02-01-2047 BEO CUSIP : 31418CGD0							
140,656.900		86.790662		351.64		122,077.05	137,004.48
Issue Date: 01 Jan 17	Rate: 3.00%	Yield to Maturity: 5.05%	Maturity Date: 01 Feb 47			-14,927.43	0.00
							-14,927.43
FNMA POOL #MA3058 4% 07-01-2047 BEO CUSIP : 31418CMG6							
226,460.930		92.701897		754.87		209,933.58	238,235.14
Issue Date: 01 Jun 17	Rate: 4.00%	Yield to Maturity: 5.077%	Maturity Date: 01 Jul 47			-28,301.56	0.00
							-28,301.56

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss		
Investment Mgr ID		local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FNMA POOL #MA3088 4% 08-01-2047 BEO SEDOL : BF2RFT7								
53,556.180	92.701816	178.52	49,647.55	56,524.80	-6,877.25	0.00	-6,877.25	
Issue Date: 01 Jul 17 Rate: 4.00% Yield to Maturity: 5.075% Maturity Date: 01 Aug 47								
FNMA POOL #MA3210 3.5% 12-01-2047 BEO SEDOL : BGPFTF9								
442,726.190	89.637121	1,291.29	396,847.01	431,905.32	-35,058.31	0.00	-35,058.31	
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.043% Maturity Date: 01 Dec 47								
FNMA POOL #MA3495 4% DUE 10-01-2048 BEO SEDOL : BGNBYH6								
420,948.300	92.659418	1,403.16	390,048.24	426,604.80	-36,556.56	0.00	-36,556.56	
Issue Date: 01 Sep 18 Rate: 4.00% Yield to Maturity: 5.045% Maturity Date: 01 Oct 48								
FNMA POOL #MA3685 3% 06-01-2049 BEO CUSIP : 31418DCX8								
223,367.250	86.231874	558.41	192,613.77	225,705.64	-33,091.87	0.00	-33,091.87	
Issue Date: 01 May 19 Rate: 3.00% Yield to Maturity: 4.983% Maturity Date: 01 Jun 49								
FNMA POOL #MA3744 3% 08-01-2049 BEO CUSIP : 31418DES7								
58,470.210	86.042442	146.17	50,309.20	59,246.79	-8,937.59	0.00	-8,937.59	
Issue Date: 01 Jul 19 Rate: 3.00% Yield to Maturity: 5.013% Maturity Date: 01 Aug 49								
FNMA POOL #MA3811 3% 10-01-2049 BEO CUSIP : 31418DGV8								
140,902.750	84.400722	352.26	118,922.94	141,431.12	-22,508.18	0.00	-22,508.18	
Issue Date: 01 Sep 19 Rate: 3.00% Yield to Maturity: 5.276% Maturity Date: 01 Oct 49								
FNMA POOL #MA3997 3% 04-01-2050 BEO CUSIP : 31418DNP3								
205,232.580	83.409608	513.08	171,183.69	207,797.97	-36,614.28	0.00	-36,614.28	
Issue Date: 01 Mar 20 Rate: 3.00% Yield to Maturity: 5.423% Maturity Date: 01 Apr 50								

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/
local market price

Accrued
income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

FNMA POOL #MA4045 2% 06-01-2040 BEO CUSIP : 31418DP71

148,209.480	83.515715	247.02	123,778.21	125,833.32	-2,055.11	0.00	-2,055.11
Issue Date: 01 May 20 Rate: 2.00% Yield to Maturity: 5.104% Maturity Date: 01 Jun 40							

FNMA POOL #MA4093 2% 08-01-2040 BEO CUSIP : 31418DRP9

40,059.720	83.623607	66.77	33,499.38	41,349.15	-7,849.77	0.00	-7,849.77
Issue Date: 01 Jul 20 Rate: 2.00% Yield to Maturity: 5.071% Maturity Date: 01 Aug 40							

FNMA POOL #MA4120 2.5% 09-01-2050 BEO CUSIP : 31418DSJ2

856,264.460	82.181242	1,783.88	703,688.77	902,556.30	-198,867.53	0.00	-198,867.53
Issue Date: 01 Aug 20 Rate: 2.50% Yield to Maturity: 5.069% Maturity Date: 01 Sep 50							

FNMA POOL #MA4128 2% 09-01-2040 BEO CUSIP : 31418DSS2

55,856.850	83.618318	93.10	46,706.56	47,199.04	-492.48	0.00	-492.48
Issue Date: 01 Aug 20 Rate: 2.00% Yield to Maturity: 5.063% Maturity Date: 01 Sep 40							

FNMA POOL #MA4152 2% 10-01-2040 BEO CUSIP : 31418DTJ1

441,736.190	83.612977	736.23	369,348.77	437,448.42	-68,099.65	0.00	-68,099.65
Issue Date: 01 Sep 20 Rate: 2.00% Yield to Maturity: 5.055% Maturity Date: 01 Oct 40							

FNMA POOL #MA4175 1.5% 11-01-2040 BEO CUSIP : 31418DT93

91,483.710	79.864876	114.36	73,063.35	72,929.68	133.67	0.00	133.67
Issue Date: 01 Oct 20 Rate: 1.50% Yield to Maturity: 5.298% Maturity Date: 01 Nov 40							

FNMA POOL #MA4176 2% 11-01-2040 BEO CUSIP : 31418DUA8

686,032.620	83.478758	1,143.38	572,691.51	689,647.32	-116,955.81	0.00	-116,955.81
Issue Date: 01 Oct 20 Rate: 2.00% Yield to Maturity: 5.073% Maturity Date: 01 Nov 40							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA4202 1.5% 12-01-2040 BEO CUSIP : 31418DU42							
176,204.760		79.854074		220.26		140,706.68	139,676.69
Issue Date: 01 Nov 20	Rate: 1.50%	Yield to Maturity: 5.286%	Maturity Date: 01 Dec 40			1,029.99	0.00
							1,029.99
FNMA POOL #MA4237 2% DUE 01-01-2051 BEO CUSIP : 31418DV74							
1,867,280.640		78.001458		3,112.13		1,456,506.12	1,538,026.56
Issue Date: 01 Dec 20	Rate: 2.00%	Yield to Maturity: 5.22%	Maturity Date: 01 Jan 51			-81,520.44	0.00
							-81,520.44
FNMA POOL #MA4256 2.5% 02-01-2051 BEO CUSIP : 31418DWS7							
2,918,078.210		82.307409		6,079.33		2,401,794.57	2,929,020.98
Issue Date: 01 Jan 21	Rate: 2.50%	Yield to Maturity: 5.022%	Maturity Date: 01 Feb 51			-527,226.41	0.00
							-527,226.41
FNMA POOL #MA4266 1.5% 02-01-2041 BEO CUSIP : 31418DW40							
70,360.870		79.83178		87.95		56,170.33	57,168.21
Issue Date: 01 Jan 21	Rate: 1.50%	Yield to Maturity: 5.263%	Maturity Date: 01 Feb 41			-997.88	0.00
							-997.88
FNMA POOL #MA4278 1.5% 03-01-2036 BEO CUSIP : 31418DXG2							
98,551.640		86.254085		123.19		85,004.82	85,277.97
Issue Date: 01 Feb 21	Rate: 1.50%	Yield to Maturity: 5.141%	Maturity Date: 01 Mar 36			-273.15	0.00
							-273.15
FNMA POOL #MA4282 2.5% 03-01-2051 BEO CUSIP : 31418DXL1							
2,483,156.800		81.892173		5,173.24		2,033,511.06	2,616,626.48
Issue Date: 01 Feb 21	Rate: 2.50%	Yield to Maturity: 5.115%	Maturity Date: 01 Mar 51			-583,115.42	0.00
							-583,115.42
FNMA POOL #MA4301 1% 04-01-2036 BEO CUSIP : 31418DX72							
199,234.300		84.001594		166.03		167,359.99	167,881.59
Issue Date: 01 Mar 21	Rate: 1.00%	Yield to Maturity: 5.21%	Maturity Date: 01 Apr 36			-521.60	0.00
							-521.60

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FNMA POOL #MA4302 1.5% 04-01-2036 BEO CUSIP : 31418DX80								
212,941.950		86.25342		266.18		183,669.71	186,235.54	-2,565.83
Issue Date: 01 Mar 21 Rate: 1.50% Yield to Maturity: 5.122% Maturity Date: 01 Apr 36								
FNMA POOL #MA4328 1.5% 05-01-2036 BEO CUSIP : 31418DY22								
155,153.420		86.00532		193.94		133,440.20	136,726.94	-3,286.74
Issue Date: 01 Apr 21 Rate: 1.50% Yield to Maturity: 5.154% Maturity Date: 01 May 36								
FNMA POOL #MA4333 2% 05-01-2041 BEO SEDOL : BTTRL67								
145,025.320		83.440031		241.71		121,009.17	147,393.32	-26,384.15
Issue Date: 01 Apr 21 Rate: 2.00% Yield to Maturity: 4.995% Maturity Date: 01 May 41								
FNMA POOL #MA4334 2.5% 05-01-2041 BEO CUSIP : 31418DY89								
197,148.710		85.088192		410.73		167,750.27	165,396.98	2,353.29
Issue Date: 01 Apr 21 Rate: 2.50% Yield to Maturity: 5.199% Maturity Date: 01 May 41								
FNMA POOL #MA4356 2.5% 06-01-2051 BEO CUSIP : 31418DZW5								
546,623.990		82.110605		1,138.79		448,836.27	461,726.45	-12,890.18
Issue Date: 01 May 21 Rate: 2.50% Yield to Maturity: 5.025% Maturity Date: 01 Jun 51								
FNMA POOL #MA4359 1.5% 06-01-2036 BEO CUSIP : 31418DZZ8								
73,924.640		86.191765		92.41		63,716.95	64,938.18	-1,221.23
Issue Date: 01 May 21 Rate: 1.50% Yield to Maturity: 5.078% Maturity Date: 01 Jun 36								
FNMA POOL #MA4382 1.5% DUE 07-01-2036BEO CUSIP : 31418D2Q4								
131,405.200		85.757252		164.26		112,689.49	115,515.82	-2,826.33
Issue Date: 01 Jun 21 Rate: 1.50% Yield to Maturity: 5.187% Maturity Date: 01 Jul 36								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA4417 1.5% 09-01-2036 BEO CUSIP : 31418D4B5							
150,710.400		85.755819		188.39		129,242.94	130,976.74
Issue Date: 01 Aug 21	Rate: 1.50%	Yield to Maturity: 5.149%	Maturity Date: 01 Sep 36			-1,733.80	0.00
FNMA POOL #MA4445 1.5% 10-01-2041 BEO CUSIP : 31418D5F5							
777,985.210		79.23503		972.48		616,436.81	609,229.27
Issue Date: 01 Sep 21	Rate: 1.50%	Yield to Maturity: 5.269%	Maturity Date: 01 Oct 41			7,207.54	0.00
FNMA POOL #MA4473 1.5% 11-01-2041 BEO SEDOL : BTTR899							
1,153,477.250		80.131699		1,441.85		924,300.92	902,776.18
Issue Date: 01 Oct 21	Rate: 1.50%	Yield to Maturity: 5.063%	Maturity Date: 01 Nov 41			21,524.74	0.00
FNMA POOL #MA4492 2% DUE 12-01-2051 BEO CUSIP : 31418D7E6							
1,403,308.680		78.080629		2,338.85		1,095,712.24	1,202,405.32
Issue Date: 01 Nov 21	Rate: 2.00%	Yield to Maturity: 5.11%	Maturity Date: 01 Dec 51			-106,693.08	0.00
FNMA POOL #MA4547 2% DUE 02-01-2052 BEO CUSIP : 31418EBR0							
222,859.740		78.013151		371.43		173,859.91	178,775.31
Issue Date: 01 Jan 22	Rate: 2.00%	Yield to Maturity: 5.108%	Maturity Date: 01 Feb 52			-4,915.40	0.00
FNMA POOL #MA4548 2.5% DUE 02-01-2052BEO CUSIP : 31418EBS8							
1,305,989.940		81.587704		2,720.81		1,065,527.21	1,203,245.25
Issue Date: 01 Jan 22	Rate: 2.50%	Yield to Maturity: 5.077%	Maturity Date: 01 Feb 52			-137,718.04	0.00
FNMA POOL #MA4564 3% 03-01-2052 BEO CUSIP : 31418ECA6							
437,618.750		85.008397		1,094.04		372,012.68	379,976.14
Issue Date: 01 Feb 22	Rate: 3.00%	Yield to Maturity: 5.076%	Maturity Date: 01 Mar 52			-7,963.46	0.00

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA4625 3.5% 06-01-2052 BEO CUSIP : 31418ED72							
1,177,032.410		88.554049		3,433.01		1,042,309.86	1,082,507.53
Issue Date: 01 May 22		Rate: 3.50%	Yield to Maturity: 5.042%	Maturity Date: 01 Jun 52		-40,197.67	0.00
							-40,197.67
FNMA POOL #MA4626 4% 06-01-2052 BEO CUSIP : 31418ED80							
366,812.500		91.583024		1,222.70		335,937.98	342,281.88
Issue Date: 01 May 22		Rate: 4.00%	Yield to Maturity: 5.149%	Maturity Date: 01 Jun 52		-6,343.90	0.00
							-6,343.90
FNMA POOL #MA4632 3% 06-01-2042 BEO CUSIP : 31418EEE6							
2,077,280.890		87.80509		5,193.20		1,823,958.36	1,844,235.94
Issue Date: 01 May 22		Rate: 3.00%	Yield to Maturity: 5.069%	Maturity Date: 01 Jun 42		-20,277.58	0.00
							-20,277.58
FNMA POOL #MA4655 4% 07-01-2052 BEO CUSIP : 31418EE55							
989,672.100		91.523403		3,298.90		905,781.58	976,064.10
Issue Date: 01 Jun 22		Rate: 4.00%	Yield to Maturity: 5.174%	Maturity Date: 01 Jul 52		-70,282.52	0.00
							-70,282.52
FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP : 31418EE63							
286,377.650		94.210514		1,073.91		269,797.86	274,654.06
Issue Date: 01 Jun 22		Rate: 4.50%	Yield to Maturity: 5.358%	Maturity Date: 01 Jul 52		-4,856.20	0.00
							-4,856.20
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP : 31418EGJ3							
925,560.080		91.56771		3,085.20		847,514.17	816,879.09
Issue Date: 01 Jul 22		Rate: 4.00%	Yield to Maturity: 5.169%	Maturity Date: 01 Aug 52		30,635.08	0.00
							30,635.08
FNMA POOL #MA4805 4.5% 11-01-2052 BEO CUSIP : 31418EKT6							
1,261,233.680		94.224746		4,729.62		1,188,394.23	1,245,468.24
Issue Date: 01 Oct 22		Rate: 4.50%	Yield to Maturity: 5.321%	Maturity Date: 01 Nov 52		-57,074.01	0.00
							-57,074.01

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Government mortgage backed securities

United States - USD

FNMA POOL #MA4916 4% 02-01-2053 BEO CUSIP : 31418EPA2

552,434.760	91.468033	1,841.44	505,301.21	526,712.03	-21,410.82	0.00	-21,410.82
Issue Date: 01 Jan 23 Rate: 4.00% Yield to Maturity: 5.153% Maturity Date: 01 Feb 53							

FNMA POOL #MA5295 6% 03-01-2054 BEO CUSIP : 31418E3D0

21,449,611.940	100.539188	107,248.06	21,565,265.67	21,903,740.59	-338,474.92	0.00	-338,474.92
Issue Date: 01 Feb 24 Rate: 6.00% Yield to Maturity: 5.724% Maturity Date: 01 Mar 54							

FNMA POOL #MA5563 5.5% 12-01-2044 BEO CUSIP : 31418FFD4

6,968,503.290	99.636822	31,938.97	6,943,195.22	6,977,213.92	-34,018.70	0.00	-34,018.70
Issue Date: 01 Nov 24 Rate: 5.50% Yield to Maturity: 5.496% Maturity Date: 01 Dec 44							

FNMA POOL CA2327 4.0%09-01-2048 CUSIP : 3140Q9SR5

281,204.220	93.141915	937.35	261,919.00	288,695.66	-26,776.66	0.00	-26,776.66
Issue Date: 01 Aug 18 Rate: 4.00% Yield to Maturity: 4.971% Maturity Date: 01 Sep 48							

FNMA POOL CB8138 5.5%03-01-2054 CUSIP : 3140QUBG0

2,385,232.870	99.603193	10,932.32	2,375,768.10	2,449,335.99	-73,567.89	0.00	-73,567.89
Issue Date: 01 Feb 24 Rate: 5.50% Yield to Maturity: 5.502% Maturity Date: 01 Mar 54							

FNMA POOL# BS8438 4.98% 06-01-2053 CUSIP : 3140LKL5

6,998,971.190	92.561805	29,045.73	6,478,374.06	7,122,546.78	-644,172.72	0.00	-644,172.72
Issue Date: 01 Jun 23 Rate: 4.98% Yield to Maturity: 5.649% Maturity Date: 01 Jun 53							

FNMA POOL#CA1710 4.5% 05-01-2048 SEDOL : BVBCNS0

222,511.490	95.211745	834.42	211,857.07	231,377.21	-19,520.14	0.00	-19,520.14
Issue Date: 01 Apr 18 Rate: 4.50% Yield to Maturity: 5.171% Maturity Date: 01 May 48							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA REMIC 2012-8 CL-LE 3.5 REMIC 2012-8CL-LE DUE 02-25-2042 CUSIP : 3136A34J7							
174,301.970	91.98835	508.38	160,337.51	181,871.22	-21,533.71	0.00	-21,533.71
Issue Date: 01 Jan 12 Rate: 3.50% Yield to Maturity: 4.971% Maturity Date: 25 Feb 42							
FNMA REMIC SER 2012-144 CL PD 3.5%04-25-2042 REG CUSIP : 3136ABJH7							
145,818.130	96.86029	425.30	141,239.86	147,731.99	-6,492.13	0.00	-6,492.13
Issue Date: 01 Dec 12 Rate: 3.50% Yield to Maturity: 4.89% Maturity Date: 25 Apr 42							
FNMA REMIC SER 2012-73 CL JB 3.5 DUE01-25-2042 CUSIP : 3136A65G5							
160,031.010	92.09571	466.76	147,381.69	167,833.88	-20,452.19	0.00	-20,452.19
Issue Date: 01 Jun 12 Rate: 3.50% Yield to Maturity: 4.988% Maturity Date: 25 Jan 42							
FNMA REMIC SER 2015-11 CLS A 3.0%05-25-2034 CUSIP : 3136AMXK0							
161,793.840	97.62457	404.49	157,950.54	167,962.21	-10,011.67	0.00	-10,011.67
Issue Date: 01 Feb 15 Rate: 3.00% Yield to Maturity: 4.307% Maturity Date: 25 May 34							
FNMA REMIC TR 2006-30 CL-KF VAR RATE05-25-2036 CUSIP : 31395B6R9							
3,220.090	98.76451	2.75	3,180.31	3,178.82	1.49	0.00	1.49
Issue Date: 25 Apr 06 Rate: 5.12327% Yield to Maturity: 5.587% Maturity Date: 25 May 36							
FNMA REMIC TR 2012-20 CL-ZT3.5 03-25-2042 CUSIP : 3136A4GN3							
519,254.560	92.26269	1,514.49	479,078.23	525,491.26	-46,413.03	0.00	-46,413.03
Issue Date: 01 Feb 12 Rate: 3.50% Yield to Maturity: 4.87% Maturity Date: 25 Mar 42							
FNMA REMIC TR 2012-87 CL-CZ 3.0% DUE08-25-2042 CUSIP : 3136A7XH0							
2,892,998.550	89.30413	7,232.50	2,583,567.19	2,785,763.58	-202,196.39	0.00	-202,196.39
Issue Date: 01 Jul 12 Rate: 3.00% Yield to Maturity: 4.981% Maturity Date: 25 Aug 42							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Government mortgage backed securities									
United States - USD									
FNMA REMIC TR 2013-93 CL-PJ 307-25-2042 REG CUSIP : 3136AGLR1									
4,423.520		95.34089		11.06	4,217.42	4,401.42	-184.00	0.00	-184.00
Issue Date: 01 Aug 13 Rate: 3.00% Yield to Maturity: 4.907% Maturity Date: 25 Jul 42									
FNMA REMIC TR SER 1998-21 CL F FLT RTGTD MTG PASS THRU CT CUSIP : 31359RU67									
13.340		99.65653		0.05	13.29	13.35	-0.06	0.00	-0.06
Issue Date: 01 Mar 98 Rate: 4.72% Yield to Maturity: 4.952% Maturity Date: 25 Mar 28									
FNMA SER 2012-117 CL AD 3.5 DUE10-25-2042 REG CUSIP : 3136A8N71									
344,594.990		91.98693		1,005.07	316,982.35	367,955.95	-50,973.60	0.00	-50,973.60
Issue Date: 01 Sep 12 Rate: 3.50% Yield to Maturity: 4.95% Maturity Date: 25 Oct 42									
FNMA SER 2013-112 CL WA 3.5 DUE02-25-2043 REG CUSIP : 3136AG5N8									
48,364.190		95.68847		141.06	46,278.95	49,663.98	-3,385.03	0.00	-3,385.03
Issue Date: 01 Oct 13 Rate: 3.50% Yield to Maturity: 5.007% Maturity Date: 25 Feb 43									
FNMA SER 2013-30 CL CA 1.5 04-25-2043 CUSIP : 3136ADMQ9									
135,135.680		80.97446		168.92	109,425.39	133,784.32	-24,358.93	0.00	-24,358.93
Issue Date: 01 Mar 13 Rate: 1.50% Yield to Maturity: 4.926% Maturity Date: 25 Apr 43									
FNMA SER 2013-30 CL JA 1.5 04-25-2043 CUSIP : 3136ADMZ9									
82,569.790		81.12876		103.21	66,987.85	81,228.03	-14,240.18	0.00	-14,240.18
Issue Date: 01 Mar 13 Rate: 1.50% Yield to Maturity: 4.97% Maturity Date: 25 Apr 43									
FNMA SER 2013-6 CL JA 2.25 07-25-2043 CUSIP : 3136AFVX9									
495,018.200		85.79078		928.16	424,679.97	493,471.26	-68,791.29	0.00	-68,791.29
Issue Date: 01 Jun 13 Rate: 2.25% Yield to Maturity: 4.829% Maturity Date: 25 Jul 43									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA SER 2014-55 CL-LZ 3.5 07-25-2044 CUSIP : 3136AKX40							
1,814,530.150		91.01642		5,292.38		-151,626.20	-151,626.20
Issue Date: 01 Aug 14 Rate: 3.50% Yield to Maturity: 4.956% Maturity Date: 25 Jul 44							
FNMA SER 2016-2 CL Z 4 02-25-2046 CUSIP : 3136ARAL2							
7,528,355.760		90.45127		25,094.52		-1,268,930.61	-1,268,930.61
Issue Date: 01 Jan 16 Rate: 4.00% Yield to Maturity: 5.341% Maturity Date: 25 Feb 46							
FNMA SER 2018-86 CL JA 4.0% 12-31-2040 CUSIP : 3136B3SX9							
12,121.110		98.85373		40.40		-250.68	-250.68
Issue Date: 01 Nov 18 Rate: 4.00% Yield to Maturity: 4.436% Maturity Date: 25 May 47							
FNMA SERIES 2012-148 CLASS CH 211-25-2042 CUSIP : 3136ABPF4							
88,603.450		93.30322		147.67		-4,715.30	-4,715.30
Issue Date: 01 Dec 12 Rate: 2.00% Yield to Maturity: 4.869% Maturity Date: 25 Nov 42							
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY CUSIP : 01F020612							
10,050,000.000		77.720341		0.00		-225,929.95	-225,929.95
Issue Date: 01 Feb 22 Yield to Maturity: 5.051%							
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL : BMF7678							
6,450,000.000		81.375223		0.00		-156,378.19	-156,378.19
Issue Date: 01 Feb 22 Yield to Maturity: 4.965%							
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SEDOL : BL3HYR9							
10,500,000.000		84.811117		0.00		-230,301.47	-230,301.47
Issue Date: 01 Feb 22 Yield to Maturity: 4.997%							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL : B6QMCT4							
	11,275,000.000	88.40711	0.00	9,967,901.65	10,197,788.08	-229,886.43	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 4.97%							
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARSSETTLES JANUARY SEDOL : B3KFK16							
	10,650,000.000	91.405121	0.00	9,734,645.39	9,998,373.05	-263,727.66	0.00
Issue Date: 01 Jan 25 Yield to Maturity: 5.12%							
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRU SEDOL : B3KZBN5							
	10,760,000.000	91.389496	0.00	9,833,509.77	9,779,410.94	54,098.83	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.122%							
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL : B6VWL25							
	13,775,000.000	94.015611	0.00	12,950,650.42	13,282,857.42	-332,207.00	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.378%							
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH SEDOL : BN4NPG6							
	17,769,500.000	93.945299	0.00	16,693,609.91	16,692,224.06	1,385.85	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.389%							
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRU SEDOL : BFYZPB1							
	23,630,500.000	93.980455	0.00	22,208,051.42	22,231,131.33	-23,079.91	0.00
Issue Date: 01 Jan 25 Yield to Maturity: 5.384%							
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARSSETTLES JANUARY SEDOL : 2216504							
	6,650,000.000	96.477572	0.00	6,415,758.54	6,544,267.58	-128,509.04	0.00
Issue Date: 01 Jan 25 Yield to Maturity: 5.525%							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
<i>Fixed Income</i>								
Government mortgage backed securities								
United States - USD								
FNMA SR 22-83 CL BY 3.5%02-25-2048 CUSIP : 3136BPMR9								
3,766,620.000		84.78484		10,985.98	3,193,522.74	3,149,835.98	43,686.76	43,686.76
Issue Date: 01 Nov 22		Rate: 3.50%	Yield to Maturity: 6.006%	Maturity Date: 25 Feb 48				
FNMA TRANCHE SER 2018-57 CL QA 4.5% DUE05-25-2046 REG CUSIP : 3136B2ZR6								
6,981.640		99.37687		20.36	6,938.14	6,996.92	-58.78	-58.78
Issue Date: 01 Jul 18		Rate: 3.50%	Yield to Maturity: 4.289%	Maturity Date: 25 May 46				
FREDDIE MAC 01/05/2041 1.5% 05-01-2041 CUSIP : 3133KYVE6								
519,784.740		79.773221		649.73	414,649.03	407,787.38	6,861.65	6,861.65
Issue Date: 01 May 21		Rate: 1.50%	Yield to Maturity: 5.206%	Maturity Date: 01 Jun 41				
FREDDIE MAC FR QN7917 1.5% 10-01-2036 CUSIP : 3133GEYN2								
266,976.340		85.852798		333.72	229,206.66	231,643.70	-2,437.04	-2,437.04
Issue Date: 01 Sep 21		Rate: 1.50%	Yield to Maturity: 5.094%	Maturity Date: 01 Oct 36				
FREDDIE MAC MTGE 2% 08-01-2042 CUSIP : 3132D9QJ6								
339,209.070		83.136279		565.35	282,005.80	272,003.27	10,002.53	10,002.53
Issue Date: 01 Nov 23		Rate: 2.00%	Yield to Maturity: 4.986%	Maturity Date: 01 Aug 42				
FREDDIE MAC POOL FR SC0592 1.5% 1.5%12-01-2041 CUSIP : 3132D9UR3								
395,138.220		77.115102		493.92	304,711.24	319,691.52	-14,980.28	-14,980.28
Issue Date: 01 Nov 24		Rate: 1.50%	Yield to Maturity: 5.87%	Maturity Date: 01 Dec 41				
FREDDIE MAC POOL FR SD7100 5.5% 5.5%12-01-2054 CUSIP : 3132DU3H8								
6,919,656.310		98.723868		31,715.09	6,831,352.36	6,911,006.74	-79,654.38	-79,654.38
Issue Date: 01 Nov 24		Rate: 5.50%	Yield to Maturity: 5.676%	Maturity Date: 01 Dec 54				

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FREDDIE MAC SB1000 1.5% 11-01-2035 CUSIP : 3132CXDD1							
1,214,374.590		86.360174		1,517.97		44,979.51	44,979.51
Issue Date: 01 Oct 23 Rate: 1.50% Yield to Maturity: 5.228% Maturity Date: 01 Nov 35							
FREDDIE MAC SB1298 1.5% 10-01-2036 CUSIP : 3132CXNP3							
794,122.110		86.243494		992.65		-11,963.50	-11,963.50
Issue Date: 01 Oct 24 Rate: 1.50% Yield to Maturity: 5.118% Maturity Date: 01 Oct 36							
FREDDIE MAC SC0443 2% 05-01-2042 CUSIP : 3132D9P40							
499,745.770		83.183131		832.91		11,847.14	11,847.14
Issue Date: 01 Oct 23 Rate: 2.00% Yield to Maturity: 4.987% Maturity Date: 01 May 42							
FREDDIE MAC SC0501 1.5% 11-01-2041 CUSIP : 3132D9RW6							
94,629.120		79.722244		118.29		631.70	631.70
Issue Date: 01 Apr 24 Rate: 1.50% Yield to Maturity: 5.229% Maturity Date: 01 Nov 41							
FREDDIE MAC SC0504 1.5% 01-01-2042 CUSIP : 3132D9RZ9							
94,601.270		79.442105		118.25		514.31	514.31
Issue Date: 01 Apr 24 Rate: 1.50% Yield to Maturity: 5.25% Maturity Date: 01 Jan 42							
FREDDIE MAC SC0576 2% 08-01-2042 CUSIP : 3132D9T95							
240,804.490		83.324045		401.34		328.80	328.80
Issue Date: 01 Sep 24 Rate: 2.00% Yield to Maturity: 4.99% Maturity Date: 01 Aug 42							
FREDDIE MAC SD5414 6% 05-01-2054 CUSIP : 3132DTAP5							
6,307,123.150		102.424342		31,535.62		39,575.11	39,575.11
Issue Date: 01 May 24 Rate: 6.00% Yield to Maturity: 5.271% Maturity Date: 01 May 54							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
FREDDIE MAC SR 5473 CL FP 6.17255%11-25-2054 CUSIP : 3137HHG70							
3,415,501.490		100.19308		3,340.81		3,422,096.14	3,417,102.51
Issue Date: 25 Oct 24	Rate: 5.86879%	Yield to Maturity: 5.975%	Maturity Date: 25 Nov 54			4,993.63	0.00
GNMA 2.5% 11-20-2051 CUSIP : 38383RA23							
4,553,516.150		14.64644		9,486.49		666,928.01	639,157.89
Issue Date: 01 May 22	Rate: 2.50%	Yield to Maturity: 5.07%	Maturity Date: 20 Nov 51			27,770.12	0.00
GNMA 2021-175 REMIC PASSTHRU 3%10-20-2051 CUSIP : 38383CQ60							
4,856,153.750		16.1968		12,140.38		786,541.51	714,319.55
Issue Date: 01 Oct 21	Rate: 3.00%	Yield to Maturity: 7.56%	Maturity Date: 20 Oct 51			72,221.96	0.00
GNMA 2022-H20 REMIC PASSTHRU 5.12827%08-20-2072 CUSIP : 38382YYK3							
413,913.470		100.09897		683.54		414,323.12	413,913.47
Issue Date: 20 Sep 22	Rate: 5.4046%	Yield to Maturity: 5.514%	Maturity Date: 20 Aug 72			409.65	0.00
GNMA 3% 07-20-2050 CUSIP : 38382HJR2							
7,060,909.360		15.74387		17,652.27		1,111,660.39	1,034,269.41
Issue Date: 01 Jul 20	Rate: 3.00%	Yield to Maturity: 8.35%	Maturity Date: 20 Jul 50			77,390.98	0.00
GNMA 3% 09-20-2051 CUSIP : 38383AUT9							
5,786,892.970		16.99052		14,467.23		983,223.21	781,146.82
Issue Date: 01 Sep 21	Rate: 3.00%	Yield to Maturity: 6.739%	Maturity Date: 20 Sep 51			202,076.39	0.00
GNMA 3.5% 06-20-2051 CUSIP : 38382WFP7							
8,507,340.890		15.20878		24,813.08		1,293,862.76	1,121,097.99
Issue Date: 01 Jul 21	Rate: 3.50%	Yield to Maturity: 8.353%	Maturity Date: 20 Jun 51			172,764.77	0.00

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
GNMA 3.5% DUE 03-20-2046 SEDOL : BJ0CNM1							
105,418.710		90.863007		307.47		95,786.61	111,677.95
Issue Date: 01 Mar 16		Rate: 3.50%	Yield to Maturity: 5.025%	Maturity Date: 20 Mar 46		-15,891.34	0.00
							-15,891.34
GNMA 5.22827% 10-20-2072 CUSIP : 38382YB36							
2,281,687.930		100.74843		3,837.71		2,298,764.77	2,256,184.80
Issue Date: 20 Oct 22		Rate: 5.5046%	Yield to Maturity: 5.566%	Maturity Date: 20 Oct 72		42,579.97	0.00
							42,579.97
GNMA FLTG RT SER 18-H15 CL FG08-20-2068 REG CUSIP : 38380LJY0							
254,048.200		99.65324		423.93		253,167.26	250,793.70
Issue Date: 20 Sep 18		Rate: 5.46121%	Yield to Maturity: 5.141%	Maturity Date: 20 Aug 68		2,373.56	0.00
							2,373.56
GNMA GNMA # 785412 2.5% 03-20-2051 CUSIP : 3622AA3V4							
2,469,628.840		83.015379		5,145.06		2,050,171.74	2,559,152.88
Issue Date: 01 Apr 21		Rate: 2.50%	Yield to Maturity: 5.114%	Maturity Date: 20 Mar 51		-508,981.14	0.00
							-508,981.14
GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN SEDOL : BMVLWK9							
5,550,000.000		83.453348		0.00		4,631,660.81	4,713,257.81
Issue Date: 01 Feb 22		Yield to Maturity: 5.23%				-81,597.00	0.00
							-81,597.00
GNMA II JUMBOS 3.5 30 YEARS SETTLES FEB SEDOL : BMVLXB7							
23,600,000.000		89.332891		0.00		21,082,562.28	21,116,468.75
Issue Date: 01 Feb 22		Yield to Maturity: 6.431%				-33,906.47	0.00
							-33,906.47
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL : B73S4S5							
4,050,000.000		92.068256		0.00		3,728,764.37	3,810,322.27
Issue Date: 01 Feb 22		Yield to Maturity: 7.237%				-81,557.90	0.00
							-81,557.90

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY SEDOL : B7XRPC3							
	3,375,000.000	94.539331	0.00	3,190,702.42	3,255,796.88	-65,094.46	0.00
Issue Date: 01 Jan 22 Yield to Maturity: 5.608% Maturity Date: 15 Jan 54							
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SEDOL : B7XRP45							
	4,625,000.000	97.057246	0.00	4,488,897.63	4,567,069.33	-78,171.70	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.439%							
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP : 21H052611							
	2,575,000.000	99.14838	0.00	2,553,070.79	2,584,294.92	-31,224.13	0.00
Issue Date: 01 Feb 22 Yield to Maturity: 5.072%							
GNMA POOL #MA2511 3.5% 01-20-2045 BEO CUSIP : 36179QYG0							
	129,158.480	88.635359	376.71	114,480.08	133,174.52	-18,694.44	0.00
Issue Date: 01 Jan 15 Rate: 3.50% Yield to Maturity: 5.485% Maturity Date: 20 Jan 45							
GNMA POOL #MA3097 3.5% 09-20-2045 BEO CUSIP : 36179RNN5							
	353,289.870	88.63096	1,030.43	313,124.20	366,151.86	-53,027.66	0.00
Issue Date: 01 Sep 15 Rate: 3.50% Yield to Maturity: 5.472% Maturity Date: 20 Sep 45							
GNMA POOL #MA3937 3.5% 09-20-2046 BEO SEDOL : BFX80G1							
	81,978.330	90.429475	239.10	74,132.57	87,121.20	-12,988.63	0.00
Issue Date: 01 Sep 16 Rate: 3.50% Yield to Maturity: 5.104% Maturity Date: 20 Sep 46							
GNMA POOL #MA4069 3.5% 11-20-2046 BEO SEDOL : BKC5Y77							
	204,990.430	90.42923	597.89	185,371.27	213,125.98	-27,754.71	0.00
Issue Date: 01 Nov 16 Rate: 3.50% Yield to Maturity: 5.105% Maturity Date: 20 Nov 46							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
GNMA POOL #MA4195 3% 01-20-2047 BEO SEDOL : BGCSK14							
252,016.860		87.955516		630.04		-33,942.43	0.00
Issue Date: 01 Jan 17 Rate: 3.00% Yield to Maturity: 4.956% Maturity Date: 20 Jan 47							
GNMA POOL #MA4510 3.5% 06-20-2047 BEO CUSIP : 36179TAK1							
51,277.160		90.241244		149.56		-7,099.20	0.00
Issue Date: 01 Jun 17 Rate: 3.50% Yield to Maturity: 5.095% Maturity Date: 20 Jun 47							
GNMA POOL #MA4586 3.5% 07-20-2047 BEO SEDOL : BKC5Y99							
76,674.960		90.428724		223.64		-6,576.22	0.00
Issue Date: 01 Jul 17 Rate: 3.50% Yield to Maturity: 5.058% Maturity Date: 20 Jul 47							
GNMA POOL #MA4588 4.5% 07-20-2047 BEO CUSIP : 36179TCZ6							
185,428.560		96.083724		695.36		-15,200.57	0.00
Issue Date: 01 Jul 17 Rate: 4.50% Yield to Maturity: 5.188% Maturity Date: 20 Jul 47							
GNMA POOL #MA4836 3% 11-20-2047 BEO CUSIP : 36179TLR4							
274,049.540		87.772862		685.12		-26,149.16	0.00
Issue Date: 01 Nov 17 Rate: 3.00% Yield to Maturity: 4.955% Maturity Date: 20 Nov 47							
GNMA POOL #MA4838 4% 11-20-2047 BEO SEDOL : BKKV246							
65,683.130		93.343891		218.94		-7,663.78	0.00
Issue Date: 01 Nov 17 Rate: 4.00% Yield to Maturity: 5.116% Maturity Date: 20 Nov 47							
GNMA POOL #MA4962 3.5% 01-20-2048 BEO SEDOL : BKC5Z41							
126,056.900		90.412605		367.67		-13,168.05	0.00
Issue Date: 01 Jan 18 Rate: 3.50% Yield to Maturity: 5.047% Maturity Date: 20 Jan 48							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
GNMA POOL #MA5019 3.5% 02-20-2048 BEO SEDOL : BKC6340							
54,986.880		90.215273		160.38		49,606.56	55,571.13
Issue Date: 01 Feb 18		Rate: 3.50%	Yield to Maturity: 5.081%	Maturity Date: 20 Feb 48		-5,964.57	0.00
							-5,964.57
GNMA POOL #MA5399 4.5% 08-20-2048 BEO SEDOL : BD9MJZ5							
142,146.410		95.864568		533.05		136,268.04	147,349.71
Issue Date: 01 Aug 18		Rate: 4.50%	Yield to Maturity: 5.196%	Maturity Date: 20 Aug 48		-11,081.67	0.00
							-11,081.67
GNMA REMIC TRUST SER 22-81 CLAZ 3.0%DUE 08-20-2051 CUSIP : 38383RWL7							
6,161,242.620		75.61263		30,767.81		4,658,677.59	4,934,390.17
Issue Date: 01 May 22		Rate: 3.00%	Yield to Maturity: 5.827%	Maturity Date: 20 Aug 51		-275,712.58	0.00
							-275,712.58
GNMA SER 19-44 CL CA 3.5% 12-20-2048 CUSIP : 38381TVA0							
59.430		99.6397		0.17		59.22	60.82
Issue Date: 01 Apr 19		Rate: 3.50%	Yield to Maturity: 5.694%	Maturity Date: 20 Dec 48		-1.60	0.00
							-1.60
GNMA SER 24-30 CLAF FLTGT 02-20-2054 CUSIP : 38384JMH4							
349,183.620		100.47216		624.66		350,832.33	348,747.14
Issue Date: 20 Feb 24		Rate: 5.8546%	Yield to Maturity: 5.847%	Maturity Date: 20 Feb 54		2,085.19	0.00
							2,085.19
GNMA SR 19-1 CL KD 3.5%01-20-2049 CUSIP : 38381BZK3							
400,000.000		87.57462		1,166.67		350,298.48	353,171.88
Issue Date: 01 Jan 19		Rate: 3.50%	Yield to Maturity: 5.30%	Maturity Date: 20 Jan 49		-2,873.40	0.00
							-2,873.40
GNMA SR 23-H11 CL FC FLTGT RT 05-20-2073 CUSIP : 38382Y5C3							
498,088.860		101.99853		868.21		508,043.32	497,840.99
Issue Date: 20 May 23		Rate: 5.7046%	Yield to Maturity: 5.687%	Maturity Date: 20 May 73		10,202.33	0.00
							10,202.33

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
GNMA SR 24-97 CL FW FLTG RT 06-20-2054 CUSIP : 38384PYX2							
519,521.880		100.10308		913.50		520,057.40	518,223.07
Issue Date: 20 Jun 24	Rate: 5.7546%	Yield to Maturity: 5.869%	Maturity Date: 20 Jun 54			1,834.33	0.00
GNMAII POOL #785638 2051 2.5% 08-20-2051 CUSIP : 3622ABEK4							
3,238,783.960		83.015531		6,747.47		2,688,693.70	3,406,795.88
Issue Date: 01 Sep 21	Rate: 2.50%	Yield to Maturity: 5.128%	Maturity Date: 20 Aug 51			-718,102.18	0.00
GNMAII POOL #MA3597 SER 2046 3.5% DUE04-20-2046 BEO SEDOL : BFX80C7							
102,043.890		90.481804		297.63		92,331.15	108,142.60
Issue Date: 01 Apr 16	Rate: 3.50%	Yield to Maturity: 5.092%	Maturity Date: 20 Apr 46			-15,811.45	0.00
GNMAII POOL #MA3662 SER 2046 3% DUE05-20-2046 REG CUSIP : 36179SB71							
23,349.270		88.010381		58.37		20,549.78	24,710.10
Issue Date: 01 May 16	Rate: 3.00%	Yield to Maturity: 4.973%	Maturity Date: 20 May 46			-4,160.32	0.00
GNMAII POOL #MA4587 SER 2047 4% DUE07-20-2047 REG SEDOL : BF5Q6D2							
38,637.560		93.534524		128.79		36,139.46	39,746.87
Issue Date: 01 Jul 17	Rate: 4.00%	Yield to Maturity: 5.074%	Maturity Date: 20 Jul 47			-3,607.41	0.00
GNMAII POOL #MA4837 SER 2047 3.5% DUE11-20-2047 REG SEDOL : BKC5YF5							
173,087.270		90.428224		504.84		156,519.74	174,831.69
Issue Date: 01 Nov 17	Rate: 3.50%	Yield to Maturity: 5.051%	Maturity Date: 20 Nov 47			-18,311.95	0.00
GNMAII POOL #MA5078 4.0%03-20-2048 SEDOL : BKVK224							
98,196.500		93.340687		327.32		91,657.29	100,474.94
Issue Date: 01 Mar 18	Rate: 4.00%	Yield to Maturity: 5.11%	Maturity Date: 20 Mar 48			-8,817.65	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
Fixed Income							
Government mortgage backed securities							
United States - USD							
GNMAII POOL #MA5466 4.0%09-20-2048 CUSIP : 36179UCB6							
176,750.920		93.209582		589.17	164,748.79	181,457.89	-16,709.10
Issue Date: 01 Sep 18 Rate: 4.00% Yield to Maturity: 5.117% Maturity Date: 20 Sep 48							
GNMAII POOL #MA5597 5.0%11-20-2048 REG SEDOL : BHN88S3							
79,772.020		98.230155		332.38	78,360.18	83,299.44	-4,939.26
Issue Date: 01 Nov 18 Rate: 5.00% Yield to Maturity: 5.289% Maturity Date: 20 Nov 48							
GNMAII POOL #MA8201 4.5% DUE08-20-2052 REG CUSIP : 36179XDE3							
1,819,614.760		94.760217		6,823.56	1,724,270.90	1,734,391.40	-10,120.50
Issue Date: 01 Aug 22 Rate: 4.50% Yield to Maturity: 5.691% Maturity Date: 20 Aug 52							
GOVERNMENT NATIONAL MORTGAGE A SR 21-74CL H 3% 04-20-2051 CUSIP : 38382RHQ4							
3,405,111.020		85.85695		8,512.78	2,923,524.47	3,234,855.46	-311,330.99
Issue Date: 01 Apr 21 Rate: 3.00% Yield to Maturity: 5.259% Maturity Date: 20 Apr 51							
GOVERNMENT NATIONAL MORTGAGE ASSN SR 21-107 CL PI 3.0% 06-20 CUSIP : 38382UEY3							
7,528,625.720		16.49603		18,821.56	1,241,924.36	1,208,576.72	33,347.64
Issue Date: 01 Jun 21 Rate: 3.00% Yield to Maturity: 6.929% Maturity Date: 20 Jun 51							
GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5%12-20-2050 CUSIP : 38382LS36							
5,954,277.330		15.25852		12,404.74	908,534.60	756,165.00	152,369.60
Issue Date: 01 Dec 20 Rate: 2.50% Yield to Maturity: 5.684% Maturity Date: 20 Dec 50							
I/O FEDERAL HOME LN MTG CORP SER 4145 CLYI 3 12-15-2027 CUSIP : 3137AWVX0							
195,577.320		2.47683		488.94	4,844.12	10,357.24	-5,513.12
Issue Date: 01 Dec 12 Rate: 3.00% Yield to Maturity: 33.331% Maturity Date: 15 Dec 27							

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◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Government mortgage backed securities							
United States - USD							
I/O FEDERAL HOME LN MTG CORP SER 4427 CL PS FLTG RT DUE 07-1 CUSIP : 3137BGBA6							
513,443.500	4.90031	202.63	25,160.32	104,510.60	-79,350.28	0.00	-79,350.28
Issue Date: 15 Jan 15 Rate: 0.88795% Yield to Maturity: 5.718% Maturity Date: 15 Jul 44							
I/O FHLMC MULTICLASS FHLMC #S1-009701-01-2032 CUSIP : 31282YDA4							
2,955.680	15.085201	16.01	445.87	1,269.65	-823.78	0.00	-823.78
Issue Date: 01 Jan 02 Rate: 6.50% Yield to Maturity: 12.117% Maturity Date: 01 Jan 32							
I/O FHLMC MULTICLASS SER 4018 CL AI 3.5DUE 03-15-2027 CUSIP : 3137AMVN4							
11,051.450	0.97388	32.23	107.63	981.79	-874.16	0.00	-874.16
Issue Date: 01 Mar 12 Rate: 3.50% Yield to Maturity: 51.63% Maturity Date: 15 Mar 27							
I/O FHLMC MULTICLASS SER 4021 CL IP03-15-2027 CUSIP : 3137AMGA9							
97,348.370	2.10927	243.37	2,053.34	3,677.16	-1,623.82	0.00	-1,623.82
Issue Date: 01 Mar 12 Rate: 3.00% Yield to Maturity: 35.021% Maturity Date: 15 Mar 27							
I/O FNMA FLTG RT 02-25-2042 CUSIP : 3136A3U58							
182,779.880	8.83249	38.59	16,144.01	33,227.43	-17,083.42	0.00	-17,083.42
Issue Date: 25 Jan 12 Rate: 1.26673% Yield to Maturity: 5.174% Maturity Date: 25 Feb 42							
I/O FNMA POOL #AN6241 3.46% 09-01-2037 BEO CUSIP : 3138LJ5B2							
3,229,818.000	86.628734	9,312.64	2,797,950.44	3,849,539.33	-1,051,588.89	0.00	-1,051,588.89
Issue Date: 01 Sep 17 Rate: 3.46% Yield to Maturity: 5.054% Maturity Date: 01 Sep 37							
I/O FNMA REMIC SER 2012-145 CL DI01-25-2028 CUSIP : 3136AAX91							
48,029.340	2.63856	120.07	1,267.28	2,534.27	-1,266.99	0.00	-1,266.99
Issue Date: 01 Dec 12 Rate: 3.00% Yield to Maturity: 21.835% Maturity Date: 25 Jan 28							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Government mortgage backed securities****United States - USD**

I/O FNMA REMIC SER 2012-147 CL AI10-25-2027 CUSIP : 3136ABCA9

55,305.250

1.39625

138.26

772.20

3,937.80

-3,165.60

0.00

-3,165.60

Issue Date: 01 Dec 12 Rate: 3.00% Yield to Maturity: 38.382% Maturity Date: 25 Oct 27

I/O FNMA REMIC SER 2012-149 CL CI01-25-2028 CUSIP : 3136AA2Y0

100,282.050

2.43262

250.71

2,439.48

5,652.94

-3,213.46

0.00

-3,213.46

Issue Date: 01 Dec 12 Rate: 3.00% Yield to Maturity: 24.761% Maturity Date: 25 Jan 28

I/O FNMA REMIC TR 2012-66 CL-IA3 DUE 06-25-2027 REG CUSIP : 3136A6ZP2

106,054.600

2.3498

265.14

2,492.07

4,603.70

-2,111.63

0.00

-2,111.63

Issue Date: 01 May 12 Rate: 3.00% Yield to Maturity: 29.351% Maturity Date: 25 Jun 27

I/O FNMA SER 2021-88 CL KI 03-25-2046 CUSIP : 3136BKSJ2

6,253,987.300

17.00531

18,240.80

1,063,509.93

1,082,760.08

-19,250.15

0.00

-19,250.15

Issue Date: 01 Nov 21 Rate: 3.50% Yield to Maturity: 8.235% Maturity Date: 25 Mar 46

I/O GNMA REMIC PASS THRU CTF SER 2014-145 CL CS FLTG RT DUE CUSIP : 38379GVG9

499,384.220

6.61629

226.48

33,040.71

87,340.74

-54,300.03

0.00

-54,300.03

Issue Date: 16 Oct 14 Rate: 1.08843% Yield to Maturity: 4.372% Maturity Date: 16 May 44

I/O GNMA REMIC PASSTHRU CTF SER 2014-005 CL SA FLTG RT DUE 0 CUSIP : 38376MAG2

586,873.140

7.30093

191.03

42,847.20

97,105.03

-54,257.83

0.00

-54,257.83

Issue Date: 20 Jan 14 Rate: 1.06526% Yield to Maturity: 2.535% Maturity Date: 20 Jan 44

I/O GNMA REMIC PASSTHRU CTF SER 2014-069 CL ST FLTG RT DUE12 CUSIP : 38379BE38

490,370.560

8.79617

324.55

43,133.83

95,617.13

-52,483.30

0.00

-52,483.30

Issue Date: 16 May 14 Rate: 1.58843% Yield to Maturity: 3.456% Maturity Date: 16 Dec 39

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Government mortgage backed securities****United States - USD**

I/O GNMA REMIC TRUST SER 21-8 CL KX 3.0%01-20-2051 REG CUSIP : 38382MZR3

3,959,604.540

15.72523

9,899.01

622,656.92

533,220.00

89,436.92

0.00

89,436.92

Issue Date: 01 Jan 21 Rate: 3.00% Yield to Maturity: 8.428% Maturity Date: 20 Jan 51

I/O GNMA SER 20-151 CL MI 2.5%12-31-2049 CUSIP : 38382J3Q7

6,258,259.600

15.0594

13,038.04

942,456.35

818,627.38

123,828.97

0.00

123,828.97

Issue Date: 01 Oct 20 Rate: 2.50% Yield to Maturity: 5.502% Maturity Date: 20 Oct 50

I/O GNMA SER 20-176 CL SL 11-20-2050 CUSIP : 38382LHS3

5,504,892.160

5.50393

866.69

302,985.41

1,024,170.43

-721,185.02

0.00

-721,185.02

Issue Date: 20 Nov 20 Rate: 0.51526% Yield to Maturity: 3.603% Maturity Date: 20 Nov 50

I/O GNMA SR 23-19 CL IO 2.5%02-20-2051 CUSIP : 38383V3J5

5,331,953.600

14.66842

11,108.24

782,113.35

723,717.29

58,396.06

0.00

58,396.06

Issue Date: 01 Feb 23 Rate: 2.50% Yield to Maturity: 3.854% Maturity Date: 20 Feb 51

P/O FHLMC MULTICLASS FHLMC CMO SER 217CL PO 01-01-2032 SEDOL : B1Y9QL2

2,955.680

85.500557

0.00

2,527.12

2,431.42

95.70

0.00

95.70

Issue Date: 01 Jan 02 Yield to Maturity: 5.394% Maturity Date: 01 Jan 32

PVTPL FHLMC SER 22-DNA7 CL M1B FLTG RT09-25-2042 CUSIP : 35564KL49

350,000.000

109.49705

558.18

383,239.68

350,000.00

33,239.68

0.00

33,239.68

Issue Date: 30 Sep 22 Rate: 9.56879% Yield to Maturity: 5.558% Maturity Date: 25 Mar 52

PVTPL FNMA REMIC TRUST NT CL 1M-2 FLTG 12-25-2041 SEDOL : BP48L34

1,000,000.000

101.02793

1,036.47

1,010,279.30

911,250.00

99,029.30

0.00

99,029.30

Issue Date: 29 Dec 21 Rate: 6.21879% Yield to Maturity: 5.999% Maturity Date: 25 Dec 41

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Government mortgage backed securities							
Total USD				1,046,720.07	429,039,800.01	449,825,142.97	-20,785,342.96
Total United States				1,046,720.07	429,039,800.01	449,825,142.97	-20,785,342.96
Total Government Mortgage Backed Securities							
552,844,789.290				1,046,720.07	429,039,800.01	449,825,142.97	-20,785,342.96
Gov't-issued commercial mortgage-backed							
United States - USD							
FANNIEMAE-ACES FNA 2020-M13 X1 VAR1.13932% 06-25-2031 CUSIP : 3136B9NS2							
28,368,929.360		3.99383		26,736.77	1,133,006.81	1,161,139.71	-28,132.90
Issue Date: 01 Apr 20 Rate: 1.13101% Yield to Maturity: 10.871% Maturity Date: 25 Jun 31							
FEDERAL HOME LN MTG CORP SER K083 CL A2 VAR R SEDOL : BHXH4X7							
298,000.000		97.82172		1,005.75	291,508.73	292,137.50	-628.77
Issue Date: 01 Nov 18 Rate: 4.05% Yield to Maturity: 4.607% Maturity Date: 25 Sep 28							
FEDERAL HOME LN MTG CORP MULTICLASS SER K063 CL A2 FLTG SEDOL : BYPZJK0							
156,000.000		97.82741		445.90	152,610.76	157,198.12	-4,587.36
Issue Date: 01 Mar 17 Rate: 3.43% Yield to Maturity: 4.48% Maturity Date: 25 Jan 27							
FEDERAL HOME LN MTG CORP MULTICLASS SER K085 CL A2 VAR SEDOL : BGLJWX4							
338,000.000		97.68013		1,143.57	330,158.84	332,866.02	-2,707.18
Issue Date: 01 Dec 18 Rate: 4.06% Yield to Maturity: 4.649% Maturity Date: 25 Oct 28							
FEDERAL HOME LN MTG CORP SER 00K114 CLA2 1.366% 06-25-2030 SEDOL : BKXHBV9							
115,000.000		83.77655		130.91	96,343.03	89,611.13	6,731.90
Issue Date: 01 Aug 20 Rate: 1.366% Yield to Maturity: 4.724% Maturity Date: 25 Jun 30							

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
Fixed Income								
Gov't-issued commercial mortgage-backed								
United States - USD								
FEDERAL HOME LN MTG CORP SER 00K116 CLA2 07-25-2030 CUSIP : 3137FWHT0								
100,000.000		83.72477		114.83		83,724.77	82,156.25	1,568.52
Issue Date: 01 Sep 20 Rate: 1.378% Yield to Maturity: 4.726% Maturity Date: 25 Jul 30								
FEDERAL HOME LN MTG CORP SER 00K752 CLA2 4.28399991989% 07 CUSIP : 3137HAGZ3								
228,000.000		97.45452		813.96		222,196.31	227,510.16	-5,313.85
Issue Date: 01 Aug 23 Rate: 4.284% Yield to Maturity: 4.759% Maturity Date: 25 Jul 30								
FEDERAL HOME LN MTG CORP SER K068 CLS A2 3.244% DUE 08-25-20 CUSIP : 3137FBBX3								
100,000.000		96.65484		270.33		96,654.84	96,488.28	166.56
Issue Date: 01 Oct 17 Rate: 3.244% Yield to Maturity: 4.527% Maturity Date: 25 Aug 27								
FEDERAL HOME LN MTG CORP SER K073 CL A23.35% 01-25-2028 CUSIP : 3137FETN0								
359,000.000		96.43212		1,002.21		346,191.31	338,640.75	7,550.56
Issue Date: 01 Feb 18 Rate: 3.35% Yield to Maturity: 4.559% Maturity Date: 25 Jan 28								
FEDERAL HOME LN MTG CORP SER K080 CL A2FLTG RT 07-25-2028 SEDOL : BFX3C59								
311,000.000		97.59365		1,017.49		303,516.25	307,704.22	-4,187.97
Issue Date: 01 Sep 18 Rate: 3.926% Yield to Maturity: 4.579% Maturity Date: 25 Jul 28								
FEDERAL HOME LN MTG CORP SER K082 CL A2FRN09-25-2028 REG SEDOL : BGRLQC1								
582,000.000		97.4297		1,901.20		567,040.85	574,210.35	-7,169.50
Issue Date: 01 Oct 18 Rate: 3.92% Yield to Maturity: 4.604% Maturity Date: 25 Sep 28								
FEDERAL HOME LN MTG CORP SER K097 CL A22.508% DUE 07-25-202 CUSIP : 3137FNX54								
496,000.000		90.97428		1,036.64		451,232.43	437,293.75	13,938.68
Issue Date: 01 Sep 19 Rate: 2.508% Yield to Maturity: 4.678% Maturity Date: 25 Jul 29								

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Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Shares/PAR value								Market	Translation	
<i>Fixed Income</i>										
Gov't-issued commercial mortgage-backed										
United States - USD										
FEDERAL HOME LN MTG CORP SER K754 CL A2 FLTG RT 11- SEDOL : BNM31V5										
913,000.000		100.46067		3,758.52		917,205.92	919,237.37	-2,031.45	0.00	-2,031.45
Issue Date: 01 Dec 23		Rate: 4.94%		Yield to Maturity: 4.781%		Maturity Date: 25 Nov 30				
FEDERAL HOME LN MTG CORP SR K091 CL A-23.505% 03-01-2029 SEDOL : BJMXQ78										
316,000.000		95.5193		922.98		301,840.99	297,667.39	4,173.60	0.00	4,173.60
Issue Date: 01 Apr 19		Rate: 3.505%		Yield to Maturity: 4.637%		Maturity Date: 25 Mar 29				
FEDERAL HOME LN MTG CORP SR K751 CL A24.412% 03-25-2030 CUSIP : 3137HA4B9										
740,000.000		98.37386		2,720.73		727,966.56	733,451.45	-5,484.89	0.00	-5,484.89
Issue Date: 01 May 23		Rate: 4.412%		Yield to Maturity: 4.715%		Maturity Date: 25 Mar 30				
FEDERAL HOME LN MTG CORP TRANCHE2.653% DUE 08-25-202 SEDOL : BD24G68										
124,000.000		97.05558		274.14		120,348.92	120,497.97	-149.05	0.00	-149.05
Issue Date: 01 Nov 16		Rate: 2.653%		Yield to Maturity: 4.431%		Maturity Date: 25 Aug 26				
FEDERAL HOME LN MTG CORP TRANCHE SER K079 CL A2 3.926% 06-25 SEDOL : BG095G9										
376,000.000		97.59305		1,230.15		366,949.87	366,579.62	370.25	0.00	370.25
Issue Date: 01 Aug 18		Rate: 3.926%		Yield to Maturity: 4.594%		Maturity Date: 25 Jun 28				
FHLM MULTI FAMILY STRUCTURED PASS THRO SER KBX1 CL A2 2.92% CUSIP : 3137F4CZ3										
1,668,822.730		99.20679		4,060.80		1,655,585.46	1,605,981.13	49,604.33	0.00	49,604.33
Issue Date: 01 Mar 18		Rate: 2.92%		Yield to Maturity: 3.684%		Maturity Date: 25 Jan 26				
FHLMC MULTICLASS 3.563% DUE 01-25-2029REG SEDOL : BJKGGT1										
345,000.000		95.83113		1,024.36		330,617.40	328,962.11	1,655.29	0.00	1,655.29
Issue Date: 01 Mar 19		Rate: 3.563%		Yield to Maturity: 4.632%		Maturity Date: 25 Jan 29				

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
FHLMC MULTICLASS FHLMC 2.069% DUE01-25-2030 REG CUSIP : 3137FRUT6							
143,000.000		88.10759		246.56	125,993.85	124,561.17	1,432.68
Issue Date: 01 Mar 20 Rate: 2.069% Yield to Maturity: 4.694% Maturity Date: 25 Jan 30							
FHLMC MULTICLASS FIXED 3.422%11-25-2018 REG SEDOL : BJ5FZH4							
535,000.000		95.24751		1,525.64	509,574.18	500,753.19	8,820.99
Issue Date: 01 Apr 19 Rate: 3.422% Yield to Maturity: 4.636% Maturity Date: 25 Feb 29							
FHLMC MULTICLASS SER K077 CL A2 FLTG 05-25-2028 SEDOL : BDZ9X14							
100,000.000		97.47429		320.83	97,474.29	98,226.56	-752.27
Issue Date: 01 Jun 18 Rate: 3.85% Yield to Maturity: 4.586% Maturity Date: 25 May 28							
FHLMC MULTICLASS SER K092 CL A2 3.298%04-25-2029 REG SEDOL : BKF1B93							
100,000.000		94.55789		274.83	94,557.89	93,417.97	1,139.92
Issue Date: 01 May 19 Rate: 3.298% Yield to Maturity: 4.654% Maturity Date: 25 Apr 29							
FHLMC MULTICLASS SER K094 CL A2 2.903%06-25-2029 REG CUSIP : 3137FMTY8							
872,000.000		92.8067		2,109.51	809,274.42	796,000.79	13,273.63
Issue Date: 01 Jul 19 Rate: 2.903% Yield to Maturity: 4.662% Maturity Date: 25 Jun 29							
FHLMC MULTICLASS SER K095 CL A2 2.785%06-25-2029 REG CUSIP : 3137FNAE0							
1,067,000.000		92.36003		2,476.33	985,481.52	963,935.86	21,545.66
Issue Date: 01 Aug 19 Rate: 2.785% Yield to Maturity: 4.67% Maturity Date: 25 Jun 29							
FHLMC MULTICLASS SER K096 CL A2 2.519%07-25-2029 REG CUSIP : 3137FNB82							
1,129,000.000		91.43581		2,369.96	1,032,310.29	1,003,754.75	28,555.54
Issue Date: 01 Aug 19 Rate: 2.519% Yield to Maturity: 4.596% Maturity Date: 25 Jul 29							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
FHLMC MULTICLASS SER K099 CL A2 2.595% DUE 09-25-2029 CUSIP : 3137FPJG1							
235,000.000		91.10162		508.19	214,088.81	212,326.88	1,761.93
Issue Date: 01 Oct 19 Rate: 2.595% Yield to Maturity: 4.693% Maturity Date: 25 Sep 29							
FHLMC MULTICLASS SER K103 CL A2 2.651%DUE 11-25-2029 CUSIP : 3137FQKN2							
561,000.000		90.94616		1,239.34	510,207.96	506,961.57	3,246.39
Issue Date: 01 Dec 19 Rate: 2.651% Yield to Maturity: 4.712% Maturity Date: 25 Nov 29							
FHLMC MULTICLASS SER K108 CL A2 1.517%DUE 03-25-2030 REG SEDOL : BKX8FM7							
112,000.000		85.58475		141.59	95,854.92	93,314.85	2,540.07
Issue Date: 01 May 20 Rate: 1.517% Yield to Maturity: 4.696% Maturity Date: 25 Mar 30							
FHLMC MULTICLASS SER K109 CL A2 1.558%DUE 04-25-2030 REG CUSIP : 3137FTFY8							
222,000.000		85.34878		288.23	189,474.29	175,644.85	13,829.44
Issue Date: 01 May 20 Rate: 1.558% Yield to Maturity: 4.712% Maturity Date: 25 Apr 30							
FHLMC MULTICLASS SER K111 CL A2 1.3505-25-2030 CUSIP : 3137FUZC1							
100,000.000		84.16552		112.50	84,165.52	85,246.09	-1,080.57
Issue Date: 01 Jul 20 Rate: 1.35% Yield to Maturity: 4.716% Maturity Date: 25 May 30							
FHLMC MULTICLASS SER K120 CL A2 1.678% DUE 10-25-2030 REG CUSIP : 3137F72P9							
191,000.000		83.48036		238.75	159,447.49	154,514.97	4,932.52
Issue Date: 01 Nov 20 Rate: 1.50% Yield to Maturity: 4.75% Maturity Date: 25 Oct 30							
FHLMC MULTICLASS SER L088 CL A2 3.69%01-25-2029 REG SEDOL : BJ7VY06							
100,000.000		96.32648		307.50	96,326.48	92,464.84	3,861.64
Issue Date: 01 Mar 19 Rate: 3.69% Yield to Maturity: 4.63% Maturity Date: 25 Jan 29							

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Gov't-issued commercial mortgage-backed								
United States - USD								
FHLMC MULTICLASS SERIES K101 CLASS A22.524 10-01-2029 SEDOL : BL0KYC6								
614,000.000		90.58106		1,291.45	556,167.71	557,061.09	-893.38	0.00
Issue Date: 01 Nov 19		Rate: 2.524%	Yield to Maturity: 4.699%	Maturity Date: 25 Oct 29				
FHLMC MULTICLASS SR K081 CL A2 VAR RT 08-25-2028 SEDOL : BGV7DG8								
767,000.000		97.39558		2,492.75	747,024.10	759,405.35	-12,381.25	0.00
Issue Date: 01 Oct 18		Rate: 3.90%	Yield to Maturity: 4.602%	Maturity Date: 25 Aug 28				
FHLMC MULTICLASS SR K084 CL A2 VAR10-25-2028 SEDOL : BKZ8V49								
854,000.000		96.75107		2,690.10	826,254.14	814,682.93	11,571.21	0.00
Issue Date: 01 Nov 18		Rate: 3.78%	Yield to Maturity: 4.648%	Maturity Date: 25 Oct 28				
FHLMC MULTICLASS SR K104 CL A2 2.253%01-25-2030 CUSIP : 3137FREH0								
197,000.000		89.04095		369.87	175,410.67	174,572.03	838.64	0.00
Issue Date: 01 Feb 20		Rate: 2.253%	Yield to Maturity: 4.718%	Maturity Date: 25 Jan 30				
FHLMC MULTICLASS TRANCHE 00039 3.444%12-25-2027 CUSIP : 3137FEBQ2								
140,000.000		96.73289		401.80	135,426.05	136,382.42	-956.37	0.00
Issue Date: 01 Jan 18		Rate: 3.444%	Yield to Maturity: 4.557%	Maturity Date: 25 Dec 27				
FHLMC MULTICLASS TRANCHE 00064 2.982%DUE 05-25-2052 SEDOL : BJVQTN5								
100,000.000		93.40287		248.50	93,402.87	90,976.56	2,426.31	0.00
Issue Date: 01 Jun 19		Rate: 2.982%	Yield to Maturity: 4.653%	Maturity Date: 25 May 29				
FHLMC MULTICLASS TRANCHE 00154 3.51104-25-2030 CUSIP : 3137BKGK0								
272,000.000		94.3225		795.83	256,557.20	254,330.63	2,226.57	0.00
Issue Date: 01 Jul 15		Rate: 3.511%	Yield to Maturity: 4.724%	Maturity Date: 25 Apr 30				

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Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
FHLMC MULTICLASS TRANCHE 00219 2.53710-25-2029 CUSIP : 3137FQKC6							
398,000.000	90.65841	841.44	360,820.47	357,061.72	3,758.75	0.00	3,758.75
Issue Date: 01 Dec 19 Rate: 2.537% Yield to Maturity: 4.707% Maturity Date: 25 Oct 29							
FHLMC MULTICLASS TRANCHE 00249 3.11706-25-2027 SEDOL : BYXG080							
100,000.000	96.70092	259.75	96,700.92	97,968.75	-1,267.83	0.00	-1,267.83
Issue Date: 01 Aug 17 Rate: 3.117% Yield to Maturity: 4.518% Maturity Date: 25 Jun 27							
FHLMC MULTICLASS TRANCHE 00345 2.5707-25-2026 SEDOL : BZC0BP4							
823,000.000	97.36328	1,762.59	801,299.79	798,692.11	2,607.68	0.00	2,607.68
Issue Date: 01 Sep 16 Rate: 2.57% Yield to Maturity: 4.418% Maturity Date: 25 Jul 26							
FHLMC MULTICLASS TRANCHE 00441 1.87203-25-2053 CUSIP : 3137FRUJ8							
100,000.000	87.3111	156.00	87,311.10	82,597.66	4,713.44	0.00	4,713.44
Issue Date: 01 Mar 20 Rate: 1.872% Yield to Maturity: 4.693% Maturity Date: 25 Jan 30							
FHLMC MULTICLASS TRANCHE 00553 1.639%DUE 02-25-2030 REG CUSIP : 3137FRZA2							
100,000.000	86.4548	136.58	86,454.80	84,617.19	1,837.61	0.00	1,837.61
Issue Date: 01 Apr 20 Rate: 1.639% Yield to Maturity: 4.69% Maturity Date: 25 Jan 30							
FHLMC MULTICLASS TRANCHE 00571 3.9% 04-25-2028 SEDOL : BDFKYJ2							
217,000.000	97.69148	705.25	211,990.51	216,372.73	-4,382.22	0.00	-4,382.22
Issue Date: 01 May 18 Rate: 3.90% Yield to Maturity: 4.581% Maturity Date: 25 Apr 28							
FHLMC MULTICLASS TRANCHE 00627 3.24304-25-2027 SEDOL : BYZ6DK1							
100,000.000	97.08002	270.25	97,080.02	98,484.38	-1,404.36	0.00	-1,404.36
Issue Date: 01 Jul 17 Rate: 3.243% Yield to Maturity: 4.515% Maturity Date: 25 Apr 27							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Gov't-issued commercial mortgage-backed****United States - USD**

FHLMC MULTICLASS TRANCHE 00749 3.413%DUE 12-25-2026 REG SEDOL : BDZCNC4

388,000.000

97.86629

1,103.54

379,721.21

389,862.65

-10,141.44

0.00

-10,141.44

Issue Date: 01 Feb 17 Rate: 3.413% Yield to Maturity: 4.441% Maturity Date: 25 Dec 26

FHLMC MULTICLASS TRANCHE 3.347% 11-25-2026 SEDOL : BYXM721

726,396.240

97.60136

2,026.04

708,972.61

721,969.65

-12,997.04

0.00

-12,997.04

Issue Date: 01 Jan 17 Rate: 3.347% Yield to Maturity: 4.609% Maturity Date: 25 Nov 26

FHLMC SER K117 CL A2 1.406%DUE 08-25-2030 SEDOL : BN71QG4

757,000.000

83.57406

886.95

632,655.63

612,606.72

20,048.91

0.00

20,048.91

Issue Date: 01 Oct 20 Rate: 1.406% Yield to Maturity: 4.74% Maturity Date: 25 Aug 30

FNMA REMIC TR 2013-M6 CL-1AC VAR RATEDUE 02-25-2043 CUSIP : 3136AC7M7

878,693.660

93.90128

2,484.05

825,104.59

820,342.91

4,761.68

0.00

4,761.68

Issue Date: 01 Apr 13 Rate: 3.39228% Yield to Maturity: 4.986% Maturity Date: 25 Feb 43

FNMA REMIC TR 2022-M5 CL-X VAR .59641%01-01-2034 CUSIP : 3136BLP20

20,784,000.000

3.14042

10,380.92

652,704.89

669,716.79

-17,011.90

0.00

-17,011.90

Issue Date: 01 Feb 22 Rate: 0.59775% Yield to Maturity: 9.493% Maturity Date: 01 Jan 34

GNMA 2022-049 REMIC PASSTHRU CTF .76193%03-16-2064 CUSIP : 38381EQ92

10,439,318.700

5.36912

6,619.66

560,499.55

718,832.18

-158,332.63

0.00

-158,332.63

Issue Date: 01 Mar 22 Rate: 0.76191% Yield to Maturity: 8.801% Maturity Date: 16 Mar 64

GNMA FLTG RT 1.26176% DUE 11-16-2061 CUSIP : 38380PAD6

503,637.310

7.56536

528.96

38,101.98

32,558.95

5,543.03

0.00

5,543.03

Issue Date: 01 Mar 20 Rate: 1.26176% Yield to Maturity: 10.429% Maturity Date: 16 Nov 61

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
GNMA GNR 2021-65 IO MTGE VAR RTDUE 08-16-2063 CUSIP : 38380R3P3							
9,751,623.950		6.56975		7,199.87		640,657.31	727,976.47
Issue Date: 30 Apr 21	Rate: 0.88636%	Yield to Maturity: 8.031%	Maturity Date: 16 Aug 63			-87,319.16	0.00
I/O GNMA 2014-157 REMIC PASSTHRU CTF CL IO FLTG RT DUE 05- CUSIP : 38378XUN9							
189,230.540		0.60682		29.46		1,148.29	15,713.59
Issue Date: 01 Oct 14	Rate: 0.18659%	Yield to Maturity: 20.946%	Maturity Date: 16 May 55			-14,565.30	0.00
I/O FNMA SER 2019-M32 CL X2 VAR RT 10-25-2029 CUSIP : 3136B7U41							
30,971,917.730		3.7689		28,418.80		1,167,300.61	1,163,647.07
Issue Date: 01 Dec 19	Rate: 1.10117%	Yield to Maturity: 10.758%	Maturity Date: 25 Oct 29			3,653.54	0.00
I/O FNMA REMIC TRUST SER 20-M12 CL IO VAR RT 07-25-2029 REG CUSIP : 3136B87D5							
11,841,951.490		3.86918		12,683.91		458,186.42	556,060.38
Issue Date: 01 Mar 20	Rate: 1.28539%	Yield to Maturity: 15.906%	Maturity Date: 25 Jul 29			-97,873.96	0.00
I/O GNMA 05-16-2063 CUSIP : 38380RUJ7							
9,160,039.470		6.9314		7,440.55		634,918.98	749,320.81
Issue Date: 01 Feb 21	Rate: 0.9729%	Yield to Maturity: 7.942%	Maturity Date: 16 May 63			-114,401.83	0.00
I/O GNMA 2004-010 REMIC TR CL IO01-16-2044 CUSIP : 38373MKW9							
186,002.520		0.00001		0.00		0.02	2,546.96
Issue Date: 01 Feb 04	Maturity Date: 16 Jan 44					-2,546.94	0.00
I/O GNMA 2004-043 REMIC PASSTHRU CTF CLIO 06-16-2044 CUSIP : 38374G5M0							
367,733.260		0.59412		277.24		2,184.78	24,311.51
Issue Date: 01 Jun 04	Rate: 0.90449%	Yield to Maturity: 129.302%	Maturity Date: 16 Jun 44			-22,126.73	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA 2005-009 REMIC PASSTHRU CTF CLIO 01-16-2045 CUSIP : 38373MNX4							
16,941.880		0.001		4.24	0.17	1,514.08	-1,513.91
Issue Date: 01 Feb 05 Rate: 0.29999% Yield to Maturity: 7.192% Maturity Date: 16 Jan 45							
I/O GNMA 2006-030 REMIC PASSTHRU CTF CLIO 05-16-2046 CUSIP : 38373MVL1							
10,292.300		0.001		23.92	0.10	627.36	-627.26
Issue Date: 01 Jul 06 Rate: 2.78846% Yield to Maturity: 7.208% Maturity Date: 16 May 46							
I/O GNMA 2006-055 REMIC PASSTHRU CTF CL08-16-2046 CUSIP : 38374NP43							
287,449.300		1.00758		177.61	2,896.28	31,241.14	-28,344.86
Issue Date: 01 Oct 06 Rate: 0.74143% Yield to Maturity: 64.815% Maturity Date: 16 Aug 46							
I/O GNMA 2007-077 REMIC PASSTHRU CTF CLIO 11-16-2047 CUSIP : 38373MP87							
307,016.920		2.48831		286.38	7,639.53	16,366.21	-8,726.68
Issue Date: 01 Dec 07 Rate: 1.12648% Yield to Maturity: 39.444% Maturity Date: 16 Nov 47							
I/O GNMA 2008 48 REMIC PASS THRU CTF CLIO 04-16-2048 CUSIP : 38373MY87							
265,484.130		0.48652		120.18	1,291.63	20,130.26	-18,838.63
Issue Date: 01 Jun 08 Rate: 0.54317% Yield to Maturity: 101.003% Maturity Date: 16 Apr 48							
I/O GNMA 2008-08 REMIC PASS THRU CTF CLIO 11-16-2047 CUSIP : 38373MQ86							
47,744.240		0.001		18.99	0.48	1,788.46	-1,787.98
Issue Date: 01 Feb 08 Rate: 0.47718% Yield to Maturity: 7.241% Maturity Date: 16 Nov 47							
I/O GNMA 2008-092 REMIC PASS THRU CTF CLIO 10-16-2048 CUSIP : 38373M4T4							
778,378.920		2.84803		977.75	22,168.47	27,716.21	-5,547.74
Issue Date: 01 Nov 08 Rate: 1.51232% Yield to Maturity: 47.648% Maturity Date: 16 Oct 48							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Gov't-issued commercial mortgage-backed									
United States - USD									
I/O GNMA 2008-45 REMIC PASSTHRU CTF CLIO 02-16-2048 CUSIP : 38373MV80									
178,623.360		0.272		128.23	485.86	16,415.77	-15,929.91	0.00	-15,929.91
Issue Date: 01 May 08 Rate: 0.86164% Yield to Maturity: 7.27% Maturity Date: 16 Feb 48									
I/O GNMA 2009-030-MTG PASS THRU CTF CLIO 03-16-2049 CUSIP : 38374XSK2									
182,286.700		0.92309		75.95	1,682.67	50,349.31	-48,666.64	0.00	-48,666.64
Issue Date: 01 May 09 Rate: 0.50% Yield to Maturity: 44.523% Maturity Date: 16 Mar 49									
I/O GNMA 2009-049 REMIC IO 06-16-2049 CUSIP : 38373M7Z7									
261,273.850		0.76958		62.16	2,010.71	21,654.79	-19,644.08	0.00	-19,644.08
Issue Date: 01 Jul 09 Rate: 0.28561% Yield to Maturity: 30.677% Maturity Date: 16 Jun 49									
I/O GNMA 2009-105 REMIC PASS THRU CTF CLIO 11-16-2049 VAR CUSIP : 38376GBG4									
26,228.670		0.001		4.37	0.26	2,011.55	-2,011.29	0.00	-2,011.29
Issue Date: 01 Nov 09 Rate: 0.19998% Yield to Maturity: 10.333% Maturity Date: 16 Nov 49									
I/O GNMA 2009-4 REMIC PASS THRU CTF CLIO 01-16-2049 CUSIP : 38373M5R7									
151,076.160		0.17804		49.10	268.98	44,831.20	-44,562.22	0.00	-44,562.22
Issue Date: 01 Feb 09 Rate: 0.39% Yield to Maturity: 187.823% Maturity Date: 16 Jan 49									
I/O GNMA 2010-018 CL IO 01-16-2050 VAR CUSIP : 38376GDD9									
111,863.480		0.001		12.09	1.12	54,396.77	-54,395.65	0.00	-54,395.65
Issue Date: 01 Feb 10 Rate: 0.12962% Yield to Maturity: 7.26% Maturity Date: 16 Jan 50									
I/O GNMA 2010-049 REMIC CL IO 02-16-2050VAR CUSIP : 38376GHR4									
315,462.880		0.51733		39.07	1,631.98	55,514.47	-53,882.49	0.00	-53,882.49
Issue Date: 01 Apr 10 Rate: 0.14862% Yield to Maturity: 21.489% Maturity Date: 16 Feb 50									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA 2010-063 REMIC PASS THRU CTF CLIO 05-16-2050 VAR CUSIP : 38376GQU7							
59,340.820		0.21157		9.90		125.55	7,448.88
						-7,323.33	0.00
Issue Date: 01 May 10 Rate: 0.20013% Yield to Maturity: 84.831% Maturity Date: 16 May 50							
I/O GNMA 2011-149 CL IO VAR10-16-2046/07-16-201 CUSIP : 38376G7M6							
1.000		37.0132		0.00		0.37	0.00
						0.37	0.00
Issue Date: 01 Nov 11 Rate: 0.81715% Maturity Date: 16 Oct 46							
I/O GNMA 2012-004 REMIC PASSTHRU CL IOVAR RT 05-16-2052 SEDOL : B97KZX3							
1,082,071.920		0.001		0.00		10.82	141,109.94
						-141,099.12	0.00
Issue Date: 01 Jan 12 Maturity Date: 16 May 52							
I/O GNMA 2012-079 REMIC PASS THRU CTFCL IO FLTG RT 03-16- CUSIP : 38378BWM7							
664,644.810		0.89002		194.45		5,915.47	49,217.91
						-43,302.44	0.00
Issue Date: 01 Jun 12 Rate: 0.35095% Yield to Maturity: 26.871% Maturity Date: 16 Mar 53							
I/O GNMA 2012-114 GTD REMIC PASS THRUCTF CL IO 01-16-2053 SEDOL : BPW6259							
111,416.910		1.56194		58.27		1,740.27	1,849.05
						-108.78	0.00
Issue Date: 01 Sep 12 Rate: 0.62801% Yield to Maturity: 29.956% Maturity Date: 16 Jan 53							
I/O GNMA 2012-125 REMIC PASSTHRU CTF CLIO 02-16-2053 CUSIP : 38378BN62							
1,652,027.410		0.62092		238.33		10,257.77	124,670.05
						-114,412.28	0.00
Issue Date: 01 Oct 12 Rate: 0.17323% Yield to Maturity: 20.061% Maturity Date: 16 Feb 53							
I/O GNMA 2013-021 REMIC PASSTHRU CL IO01-16-2054 SEDOL : BPW6271							
570,697.070		1.19052		202.36		6,794.26	60,589.01
						-53,794.75	0.00
Issue Date: 01 Feb 13 Rate: 0.42528% Yield to Maturity: 25.928% Maturity Date: 16 Jan 54							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Gov't-issued commercial mortgage-backed									
United States - USD									
I/O GNMA 2013-035 REMIC PASSTHRU CL IOVAR RT DUE 01-16-205 CUSIP : 38378KEJ4									
3,762,404.830		0.93105		969.13	35,029.87	190,702.30	-155,672.43	0.00	-155,672.43
Issue Date: 01 Mar 13 Rate: 0.30893% Yield to Maturity: 22.896% Maturity Date: 16 Jan 53									
I/O GNMA 2014-153 REMIC PASSTHRU CTF CL 04-16-2056 CUSIP : 38378XTL5									
186,822.600		0.41835		54.34	781.57	23,233.41	-22,451.84	0.00	-22,451.84
Issue Date: 01 Oct 14 Rate: 0.349% Yield to Maturity: 73.40% Maturity Date: 16 Apr 56									
I/O GNMA 2014-187 VAR RT CL IO DUE 05-16-2056 CUSIP : 38378XR94									
442,344.630		2.51829		228.36	11,139.52	38,358.46	-27,218.94	0.00	-27,218.94
Issue Date: 01 Dec 14 Rate: 0.61905% Yield to Maturity: 14.918% Maturity Date: 16 May 56									
I/O GNMA 2015-007 CTF CLIO 16-01-2057 SEDOL : BPW6293									
19,167.308		2.47613		7.79	474.61	2,910.15	-2,435.54	0.00	-2,435.54
Issue Date: 01 Jan 15 Rate: 0.48752% Yield to Maturity: 13.434% Maturity Date: 16 Jan 57									
I/O GNMA 2015-019 REMIC PASSTHRU CTF CL2015-19 IO VAR DUE 0 SEDOL : BPW62C6									
209,710.830		1.35159		51.31	2,834.43	18,425.17	-15,590.74	0.00	-15,590.74
Issue Date: 01 Feb 15 Rate: 0.29352% Yield to Maturity: 13.925% Maturity Date: 16 Jan 57									
I/O GNMA 2015-041 REMIC PASSTHRU CTF CLIO 09-16-2056 SEDOL : BPW62D7									
43,162.780		0.41827		6.07	180.54	5,428.24	-5,247.70	0.00	-5,247.70
Issue Date: 01 Mar 15 Rate: 0.16942% Yield to Maturity: 32.852% Maturity Date: 16 Sep 56									
I/O GNMA 2015-108 REMIC PASSTHRU CTF CLIO 10-16-2056 SEDOL : BPW62G0									
11,087.150		0.83661		3.13	92.76	1,683.58	-1,590.82	0.00	-1,590.82
Issue Date: 01 Jul 15 Rate: 0.3389% Yield to Maturity: 23.671% Maturity Date: 16 Oct 56									

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Fixed Income									
Gov't-issued commercial mortgage-backed									
United States - USD									
I/O GNMA 2015-150 REMIC PASSTHRU CTF CLIO 09-16-2057 SEDOL : BPW62F9									
59,085.140		1.12515		17.99	664.80	6,451.27	-5,786.47	0.00	-5,786.47
Issue Date: 01 Oct 15 Rate: 0.36551% Yield to Maturity: 28.385% Maturity Date: 16 Sep 57									
I/O GNMA 2015-169 REMIC PASSTHRU CTF CLIO 07-16-2057 SEDOL : BPW62B5									
346,805.570		1.05174		72.97	3,647.49	32,485.37	-28,837.88	0.00	-28,837.88
Issue Date: 01 Nov 15 Rate: 0.2521% Yield to Maturity: 13.631% Maturity Date: 16 Jul 57									
I/O GNMA 2016-065 REMIC PASSTHRU CTF CLIO 01-16-2058 CUSIP : 38379UQY5									
242,191.870		2.34941		98.46	5,690.08	24,800.86	-19,110.78	0.00	-19,110.78
Issue Date: 01 May 16 Rate: 0.48742% Yield to Maturity: 13.537% Maturity Date: 16 Jan 58									
I/O GNMA 2016-106 MTG PASS THRU SECS CLIO 09-16-2058 CUSIP : 38379UD37									
719,321.040		4.72491		581.34	33,987.27	48,936.49	-14,949.22	0.00	-14,949.22
Issue Date: 01 Aug 16 Rate: 0.96985% Yield to Maturity: 13.344% Maturity Date: 16 Sep 58									
I/O GNMA 2016-125 REMIC PASSTHRU CTF CLIO 12-16-2057 CUSIP : 38379Y6T0									
323,812.760		3.70151		227.95	11,985.96	33,949.96	-21,964.00	0.00	-21,964.00
Issue Date: 01 Sep 16 Rate: 0.84441% Yield to Maturity: 12.987% Maturity Date: 16 Dec 57									
I/O GNMA 31/12/2040 04-16-2063 CUSIP : 38380RJ84									
9,371,834.590		5.17613		5,630.05	485,098.34	693,932.67	-208,834.33	0.00	-208,834.33
Issue Date: 01 Mar 21 Rate: 0.72099% Yield to Maturity: 8.402% Maturity Date: 16 Apr 63									
I/O GNMA MTG PASS THRU CTF CL IO2014-077 12-16-2047 SEDOL : BPW6282									
77,763.270		0.68357		34.98	531.57	6,422.41	-5,890.84	0.00	-5,890.84
Issue Date: 01 May 14 Rate: 0.53758% Yield to Maturity: 52.905% Maturity Date: 16 Dec 47									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Gov't-issued commercial mortgage-backed									
United States - USD									
I/O GNMA REMIC PASSTHRU CTF SER 2011-006CL IO FLTG RT 10-16- CUSIP : 38376GB82									
405,325.080		0.001		0.00	4.05	22,063.31	-22,059.26	0.00	-22,059.26
Issue Date: 01 Jan 11 Maturity Date: 16 Oct 52									
I/O GNMA REMIC SER 2009-119 CL IO VAR RT12-16-2049 CUSIP : 38376GCM0									
174,894.130		0.001		0.00	1.75	20,582.70	-20,580.95	0.00	-20,580.95
Issue Date: 01 Dec 09 Yield to Maturity: 15.358% Maturity Date: 16 Dec 49									
I/O GNMA REMIC SER 2009-60 CL IO06-16-2049 CUSIP : 38376GAE0									
164,104.450		0.63267		103.89	1,038.24	23,462.25	-22,424.01	0.00	-22,424.01
Issue Date: 01 Aug 09 Rate: 0.75958% Yield to Maturity: 107.926% Maturity Date: 16 Jun 49									
I/O GNMA REMIC SER 2009-71 CL IO07-16-2049 CUSIP : 38376GAL4									
113,792.630		0.20256		26.10	230.50	29,137.65	-28,907.15	0.00	-28,907.15
Issue Date: 01 Aug 09 Rate: 0.27549% Yield to Maturity: 120.979% Maturity Date: 16 Jul 49									
I/O GNMA REMIC SER 2009-86 CL IO VAR RT10-16-2049 CUSIP : 38376GAS9									
301,454.460		1.49814		120.60	4,516.21	32,393.87	-27,877.66	0.00	-27,877.66
Issue Date: 01 Oct 09 Rate: 0.48029% Yield to Maturity: 26.029% Maturity Date: 16 Oct 49									
I/O GNMA REMIC SER 2010-28 CL IO VAR RT03-16-2050 CUSIP : 38376GFQ8									
318,818.980		1.31835		113.64	4,203.15	44,825.95	-40,622.80	0.00	-40,622.80
Issue Date: 01 Mar 10 Rate: 0.42831% Yield to Maturity: 27.173% Maturity Date: 16 Mar 50									
I/O GNMA REMIC SER 2012-095 CL IO FLTGRT 02-16-2053 CUSIP : 38378BA33									
787,358.550		0.50773		130.98	3,997.66	64,815.55	-60,817.89	0.00	-60,817.89
Issue Date: 01 Aug 12 Rate: 0.19984% Yield to Maturity: 24.133% Maturity Date: 16 Feb 53									

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
<i>Fixed Income</i>								
Gov't-issued commercial mortgage-backed								
United States - USD								
I/O GNMA REMIC SER 2012-109 CL IO VARRT 10-16-2053 SEDOL : BPW6260								
234,429.400		0.01829		12.49	42.88	20,287.65	-20,244.77	0.00
Issue Date: 01 Sep 12 Rate: 0.06239% Yield to Maturity: 186.569% Maturity Date: 16 Oct 53								
I/O GNMA REMIC SER 2012-150 CL IO FLTGR 11-16-2052 CUSIP : 38378B2X6								
798,113.850		0.89486		291.26	7,142.00	84,281.56	-77,139.56	0.00
Issue Date: 01 Dec 12 Rate: 0.43798% Yield to Maturity: 34.009% Maturity Date: 16 Nov 52								
I/O GNMA REMIC SER 2013-125 CL IO FLTGR 10-16-2054 CUSIP : 38378KQ69								
388,132.200		1.59464		78.38	6,189.31	17,928.02	-11,738.71	0.00
Issue Date: 01 Aug 13 Rate: 0.24294% Yield to Maturity: 13.687% Maturity Date: 16 Oct 54								
I/O GNMA REMIC SER 2013-13 CL IO07-16-2047 CUSIP : 38378B6S3								
897,904.120		0.78107		332.60	7,013.26	105,853.38	-98,840.12	0.00
Issue Date: 01 Jan 13 Rate: 0.4439% Yield to Maturity: 42.636% Maturity Date: 16 Jul 47								
I/O GNMA REMIC SER 2013-7 CL IO FLTGR05-16-2053 CUSIP : 38378B4P1								
3,957,486.210		0.84556		821.61	33,462.92	341,361.77	-307,898.85	0.00
Issue Date: 01 Jan 13 Rate: 0.2491% Yield to Maturity: 20.064% Maturity Date: 16 May 53								
I/O GNMA SER 21-20 CL IO VAR 08-16-2062 CUSIP : 38380RYD6								
7,676,716.880		7.91261		7,352.25	607,428.67	668,942.73	-61,514.06	0.00
Issue Date: 01 Feb 21 Rate: 1.14884% Yield to Maturity: 8.559% Maturity Date: 16 Aug 62								
I/O GNMA SER 21-70 CL IO FLTGR 04-16-2063 BEO CUSIP : 38381DAX8								
8,162,388.580		5.33893		4,797.17	435,784.21	578,444.40	-142,660.19	0.00
Issue Date: 01 Apr 21 Rate: 0.70531% Yield to Maturity: 7.49% Maturity Date: 16 Apr 63								

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Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA SR 20-042 CL IO 03-16-2062 SEDOL : BPW62H1							
1,481,979.850		6.5881		1,158.41		97,634.31	
Issue Date: 01 Mar 20	Rate: 0.93845%	Yield to Maturity: 8.65%	Maturity Date: 16 Mar 62		94,643.46	2,990.85	0.00
I/O GNMA SR 20-071 CL IO 01-16-2062 CUSIP : 38380PHG2							
648,597.410		7.27286		595.32		47,171.58	
Issue Date: 01 May 20	Rate: 1.10133%	Yield to Maturity: 8.808%	Maturity Date: 16 Jan 62		41,953.65	5,217.93	0.00
I/O GNMA SR 20-075 CL IO 02-16-2062 CUSIP : 38380PLB8							
1,197,474.930		6.15959		868.15		73,759.55	
Issue Date: 01 May 20	Rate: 0.8702%	Yield to Maturity: 8.424%	Maturity Date: 16 Feb 62		79,795.52	-6,035.97	0.00
I/O GNMA SR 20-94 CL IO 03-16-2062 CUSIP : 38380PNV2							
12,269,711.580		6.89031		9,921.49		845,421.16	
Issue Date: 01 Jun 20	Rate: 0.97123%	Yield to Maturity: 8.387%	Maturity Date: 16 Mar 62		761,386.91	84,034.25	0.00
I/O GNMA SR 21-143 CL IO VAR 10-16-2063 CUSIP : 38381DZY9							
8,862,046.830		6.88085		7,139.41		609,784.15	
Issue Date: 01 Aug 21	Rate: 0.96675%	Yield to Maturity: 8.083%	Maturity Date: 16 Oct 63		711,930.32	-102,146.17	0.00
I/O GNMA SR 21-94 CL IO FLTG RT02-16-2063 CUSIP : 38381DHV5							
19,505,890.790		6.21434		13,531.72		1,212,162.37	
Issue Date: 01 May 21	Rate: 0.8325%	Yield to Maturity: 7.614%	Maturity Date: 16 Feb 63		1,234,357.15	-22,194.78	0.00
Total USD				212,335.80	29,387,038.67	31,934,740.37	-2,547,701.70
Total United States				212,335.80	29,387,038.67	31,934,740.37	-2,547,701.70

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Total Gov't-issued Commercial Mortgage-Backed							
	234,371,754.968		212,335.80	29,387,038.67	31,934,740.37	-2,547,701.70	0.00
							-2,547,701.70
Commercial mortgage-backed							
Cayman Islands - USD							
LFT CRE 2021-FL1 LTD / LFT CRE 6.19319%06-15-2039 CUSIP : 50203JAE8							
	390,000.000	98.39334	1,085.34	383,734.03	380,060.93	3,673.10	0.00
							3,673.10
Issue Date: 14 Jun 21 Rate: 6.26157% Yield to Maturity: 7.095% Maturity Date: 15 Jun 39							
LOANCORE 2021-CRE6 ISSUER LTD / 6.34319%11-15-2038 CUSIP : 53948HAE6							
	340,500.000	97.61473	970.28	332,378.16	317,516.25	14,861.91	0.00
							14,861.91
Issue Date: 04 Nov 21 Rate: 6.41157% Yield to Maturity: 7.599% Maturity Date: 15 Nov 38							
Total USD			2,055.62	716,112.19	697,577.18	18,535.01	0.00
							18,535.01
Total Cayman Islands			2,055.62	716,112.19	697,577.18	18,535.01	0.00
							18,535.01
United States - USD							
AMSR 2022-SFR3 TR 4% 10-17-2039 CUSIP : 66981YAB5							
	610,000.000	96.26836	2,033.33	587,237.00	576,582.64	10,654.36	0.00
							10,654.36
Issue Date: 24 Aug 22 Rate: 4.00% Yield to Maturity: 5.366% Maturity Date: 17 Oct 39							
BANK5 2024-5YR10 COML MTG PASS THRU CTFCB 6.14% 10-15-205 CUSIP : 06604AAP9							
	480,000.000	100.76359	2,456.00	483,665.23	494,399.52	-10,734.29	0.00
							-10,734.29
Issue Date: 01 Oct 24 Rate: 6.14% Yield to Maturity: 5.895% Maturity Date: 15 Oct 57							
BBCMS MTG TR 2020-C7 COML MTG PASSTRUCTF CL 2.444% 04-15- SEDOL : BMTD3J3							
	318,000.000	85.6693	647.66	272,428.37	273,616.64	-1,188.27	0.00
							-1,188.27
Issue Date: 01 Jun 20 Rate: 2.444% Yield to Maturity: 5.603% Maturity Date: 15 Apr 53							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Commercial mortgage-backed****United States - USD**

BBCMS MTG TR 2024-5C29 COML MTG PASSTRUCTF CL 5.208% 09-15- CUSIP : 05555PAC6

404,000.000

100.32295

1,753.36

405,304.72

416,105.25

-10,800.53

0.00

-10,800.53

Issue Date: 01 Sep 24 Rate: 5.208% Yield to Maturity: 5.078% Maturity Date: 15 Sep 57

BBCMS MTG TR 2024-C28 COML MTG PASSTRUCTF CL 5.844% 09-15- SEDOL : BTZJ8N3

1,100,000.000

101.93592

5,357.00

1,121,295.12

1,147,093.75

-25,798.63

0.00

-25,798.63

Issue Date: 01 Aug 24 Rate: 5.844% Yield to Maturity: 5.551% Maturity Date: 15 Sep 57

BBCMS MTG TR 5.451% DUE 04-15-2056 CUSIP : 05553RAC4

400,000.000

101.21635

1,817.00

404,865.40

411,993.96

-7,128.56

0.00

-7,128.56

Issue Date: 01 Apr 23 Rate: 5.451% Yield to Maturity: 5.23% Maturity Date: 15 Apr 56

BBCMS MTG TR FLTG RT 1.35179% DUE09-15-2054 CUSIP : 05493MAG9

4,335,095.340

6.08045

4,908.56

263,593.30

410,935.66

-147,342.36

0.00

-147,342.36

Issue Date: 01 Sep 21 Rate: 1.35738% Yield to Maturity: 7.083% Maturity Date: 15 Sep 54

BDS 2024-FL13 LLC SR SECD NT CLA 144A5.90285% 09-19-2039 CUSIP : 05555MAA7

400,000.000

100.24613

858.36

400,984.52

399,000.00

1,984.52

0.00

1,984.52

Issue Date: 26 Sep 24 Rate: 5.9425% Yield to Maturity: 6.267% Maturity Date: 19 Sep 39

BENCHMARK 2020-B19 FLTG RT 1.7445% DUE09-15-2053 CUSIP : 08162WBF2

3,580,107.510

5.25577

5,240.83

188,162.22

359,536.15

-171,373.93

0.00

-171,373.93

Issue Date: 01 Sep 20 Rate: 1.75651% Yield to Maturity: 9.632% Maturity Date: 15 Sep 53

BENCHMARK 2024-V10 5.2774% DUE09-15-2057 SEDOL : BRC3PN3

410,000.000

100.32359

1,803.11

411,326.72

422,299.26

-10,972.54

0.00

-10,972.54

Issue Date: 01 Sep 24 Rate: 5.2774% Yield to Maturity: 5.146% Maturity Date: 15 Sep 57

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
BENCHMARK 2024-V8 MTG MTG PASS THRU CTFCL A-1 5.51399993896 CUSIP : 08190AAA8							
368,009.960		101.00642		1,691.01		371,713.69	
Issue Date: 01 Jul 24	Rate: 5.514%	Yield to Maturity: 4.917%	Maturity Date: 15 Jul 57		368,003.77	3,709.92	0.00
BENCHMARK 2024-V9 5.6019% DUE 08-15-2057 SEDOL : BT25B91							
399,000.000		101.63886		1,862.63		405,539.05	
Issue Date: 01 Aug 24	Rate: 5.6019%	Yield to Maturity: 5.141%	Maturity Date: 15 Aug 57		410,969.92	-5,430.87	0.00
BMO 2024-5C7 MTG TR COML MTG PASSTRUCTF CL 5.8876% 11-15 CUSIP : 09660WAX9							
320,000.000		101.53042		1,570.03		324,897.34	
Issue Date: 01 Oct 24	Rate: 5.8876%	Yield to Maturity: 5.465%	Maturity Date: 15 Nov 57		329,598.88	-4,701.54	0.00
BMO MORTGAGE TRUST SR 24-5C7 CL A3 5.5657% 11-15-2057 SEDOL : BN6MM04							
211,000.000		101.64492		978.64		214,470.78	
Issue Date: 01 Oct 24	Rate: 5.5657%	Yield to Maturity: 5.123%	Maturity Date: 15 Nov 57		217,080.30	-2,609.52	0.00
BPR COML MTG TR 2024-PK 5.99088%11-05-2039 SEDOL : BTZSH1							
1,058,000.000		99.59677		5,281.96		1,053,733.83	
Issue Date: 01 Nov 24	Rate: 5.99088%	Yield to Maturity: 5.956%	Maturity Date: 05 Nov 39		1,058,000.00	-4,266.17	0.00
BSPRT 2022-FL8 FLTG RT 5.83228% DUE02-15-2037 CUSIP : 055983AA8							
366,557.580		99.69693		993.38		365,446.65	
Issue Date: 15 Feb 22	Rate: 6.09757%	Yield to Maturity: 6.55%	Maturity Date: 15 Feb 37		366,475.35	-1,028.70	0.00
BX COML MTG TR 2021-XL2 6.28898%10-15-2038 CUSIP : 05609KAJ8							
326,899.990		99.75		981.32		326,082.74	
Issue Date: 26 Oct 21	Rate: 6.35698%	Yield to Maturity: 6.732%	Maturity Date: 15 Oct 38		325,265.06	817.68	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
BX COML MTG TR 2022-LP2 COML MTG PASSTHRU CTF CL A 5.3416 CUSIP : 05610HAA1							
241,424.530		100.03123		616.77		241,499.93	238,369.00
Issue Date: 22 Feb 22	Rate: 5.40999%	Yield to Maturity: 5.687%	Maturity Date: 15 Feb 39			3,130.93	0.00
							3,130.93
BX COML MTG TR 2024-AIRC COML MTGPASSTHRU CTF CL A 6. SEDOL : BPDXXX4							
270,000.000		100.68842		776.26		271,858.73	269,325.00
Issue Date: 15 Aug 24	Rate: 6.08833%	Yield to Maturity: 6.13%	Maturity Date: 15 Aug 39			2,533.73	0.00
							2,533.73
BX COML MTG TR 2024-GPA3 MTG PASS THRUCTF CL A 144A 5.6215 SEDOL : BSS9S55							
320,000.000		100.038		721.76		320,121.60	319,199.90
Issue Date: 18 Dec 24	Rate: 5.79982%	Yield to Maturity: 5.973%	Maturity Date: 15 Dec 39			921.70	0.00
							921.70
BX COML MTG TR FLTG RT 6.4432% DUE09-15-2036 SEDOL : BP6GJR6							
556,000.000		99.75		1,709.65		554,610.00	556,000.00
Issue Date: 29 Sep 21	Rate: 6.51157%	Yield to Maturity: 6.892%	Maturity Date: 15 Sep 36			-1,390.00	0.00
							-1,390.00
BX TR 2021-RISE MTG PASS THRU CTF CL B144A 5.69348% 11-15- CUSIP : 12434EAC4							
202,878.980		99.50		551.97		201,864.59	201,103.79
Issue Date: 15 Dec 21	Rate: 5.76148%	Yield to Maturity: 6.201%	Maturity Date: 15 Nov 36			760.80	0.00
							760.80
BX TR 2022-PSB 6.77971% 08-15-2039 CUSIP : 05606DAS7							
204,379.610		100.46781		660.93		205,335.72	204,986.36
Issue Date: 15 Aug 22	Rate: 6.84809%	Yield to Maturity: 7.007%	Maturity Date: 15 Aug 39			349.36	0.00
							349.36
BX TR 2024-BIO MTG PASSTHRU CTF CL C144A 6.96871% 02-15- SEDOL : BNTZ675							
577,000.000		98.88003		1,917.41		570,537.77	575,557.50
Issue Date: 15 Feb 24	Rate: 7.03709%	Yield to Maturity: 7.669%	Maturity Date: 15 Feb 41			-5,019.73	0.00
							-5,019.73

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/	Accrued			Unrealized gain/loss	
Investment Mgr ID		local market price	income/expense	Market Value	Cost	Market	Translation
Shares/PAR value							Total
Fixed Income							
Commercial mortgage-backed							
United States - USD							
CEDR COML MTG TR VAR RT 1.0384% DUE02-15-2039 CUSIP : 12524AAA7							
200,000.000		95.61431	508.63	191,228.62	191,156.25	72.37	72.37
Issue Date: 01 Mar 22 Rate: 5.38549% Yield to Maturity: 7.245% Maturity Date: 15 Feb 39							
CITIGROUP COML MTG 2.456% DUE 11-10-2042 CUSIP : 17328QAA9							
840,000.000		84.8545	1,719.20	712,777.80	713,475.00	-697.20	-697.20
Issue Date: 01 Nov 20 Rate: 2.456% Yield to Maturity: 5.468% Maturity Date: 10 Nov 42							
CITIGROUP COML MTG FLTG RT 3.61977% DUE12-10-2041 CUSIP : 17328EAJ7							
486,000.000		79.42971	1,418.72	386,028.39	497,294.98	-111,266.59	-111,266.59
Issue Date: 01 Mar 20 Rate: 3.503% Yield to Maturity: 8.658% Maturity Date: 10 Dec 41							
CITIGROUP COML MTG FLTG RT 5.11203% DUE05-10-2049 SEDOL : BD6CBQ3							
500,000.000		97.05969	2,057.98	485,298.45	515,332.03	-30,033.58	-30,033.58
Issue Date: 01 May 16 Rate: 4.93896% Yield to Maturity: 7.18% Maturity Date: 10 May 49							
CITIGROUP COML MTG TRUST SER 2015-GC27CL C 4.429% 02-1 SEDOL : BL3HJ29							
398,722.420		99.26603	1,458.28	395,795.92	416,914.13	-21,118.21	-21,118.21
Issue Date: 01 Feb 15 Rate: 4.38491% Yield to Maturity: 26.714% Maturity Date: 10 Feb 48							
CMO BANK BANK SR 20-BNK25 CL AS 2.841%01-15-2063 CUSIP : 06539WBE5							
482,000.000		86.93173	1,141.14	419,010.94	496,437.35	-77,426.41	-77,426.41
Issue Date: 01 Feb 20 Rate: 2.841% Yield to Maturity: 5.81% Maturity Date: 15 Jan 63							
CMO BANK 2019-BNK19 SER 2019-BN19 CLS AS3.446% 08-15-2061 CUSIP : 06540WBE2							
381,000.000		88.71124	1,094.11	337,989.82	392,423.52	-54,433.70	-54,433.70
Issue Date: 01 Aug 19 Rate: 3.446% Yield to Maturity: 6.272% Maturity Date: 15 Aug 61							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
CMO BANK 2021-BNK38 SR 21-BN38 CL A52.581% 12-15-2064 SEDOL : BNGFDY4							
700,000.000		83.97245		1,470.58		587,807.15	570,199.22
Issue Date: 01 Dec 21	Rate: 2.521%	Yield to Maturity: 5.274%	Maturity Date: 15 Dec 64			17,607.93	0.00
17,607.93							
CMO BANK SER 2019-VBN20 CLS AS3.243% 09-15-2061 CUSIP : 06540AAG6							
482,000.000		86.77436		1,302.61		418,252.42	512,030.86
Issue Date: 01 Sep 19	Rate: 3.243%	Yield to Maturity: 6.529%	Maturity Date: 15 Sep 62			-93,778.44	0.00
-93,778.44							
CMO BENCHMARK MORTGAGE TRUST SR 24-V11 CL A3 5.909% 11-15-20 SEDOL : BSDZFR9							
211,000.000		102.95976		1,039.00		217,245.09	217,328.63
Issue Date: 01 Nov 24	Rate: 5.909%	Yield to Maturity: 5.152%	Maturity Date: 15 Nov 57			-83.54	0.00
-83.54							
CMO BMO MORTGAGE TRUST SR 24-5C8 CL A3VAR RT 12-15-2057 CUSIP : 09661XAC2							
102,000.000		101.82917		478.15		103,865.75	105,059.59
Issue Date: 01 Dec 24	Rate: 5.6253%	Yield to Maturity: 5.148%	Maturity Date: 15 Dec 57			-1,193.84	0.00
-1,193.84							
CMO COMM 2015-CCRE23 CL C FLTG 05-10-2048 CUSIP : 12593ABE4							
500,000.000		94.40539		1,804.88		472,026.95	520,214.84
Issue Date: 01 May 15	Rate: 4.29448%	Yield to Maturity: 23.591%	Maturity Date: 10 May 48			-48,187.89	0.00
-48,187.89							
CMO J P MORGAN CHASE COML MTG SECS TR2013-L CTF CL A-S 3. CUSIP : 46639YAU1							
207,996.380		91.19457		557.43		189,681.40	195,516.59
Issue Date: 01 May 13	Rate: 3.216%	Yield to Maturity: 199.587%	Maturity Date: 15 Apr 46			-5,835.19	0.00
-5,835.19							
CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15 SEDOL : BYV34T2							
81,908.880		99.08874		259.47		81,162.48	81,425.74
Issue Date: 01 Aug 15	Rate: 3.8014%	Yield to Maturity: 5.128%	Maturity Date: 15 Aug 48			-263.26	0.00
-263.26							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
CMO JPMCC COML MTG SECS TR 2016-JP3 MTGPASSTHRU CTF CL B DU CUSIP : 46590RAK5							
511,000.000		87.65112		1,446.43		447,897.22	517,547.19
Issue Date: 01 Sep 16		Rate: 3.3967%	Yield to Maturity: 11.286%	Maturity Date: 15 Aug 49		-69,649.97	0.00
							-69,649.97
CMO MORGAN STANLEY BK AMER MERRILL LYNCH SER 2016-C31 CL C F CUSIP : 61766RBE5							
326,000.000		84.18315		1,155.99		274,437.07	328,686.95
Issue Date: 01 Nov 16		Rate: 4.25496%	Yield to Maturity: 14.24%	Maturity Date: 15 Nov 49		-54,249.88	0.00
							-54,249.88
CMO MORGAN STANLEY CAP I TR SR 19-L3 CLAS 3.49% 11-15-2029 CUSIP : 61691UBH1							
420,000.000		90.76544		1,221.50		381,214.85	432,567.62
Issue Date: 01 Nov 19		Rate: 3.49%	Yield to Maturity: 5.626%	Maturity Date: 15 Nov 52		-51,352.77	0.00
							-51,352.77
CMO UBS COML MTG TR 2017-C7 CL A-4 .000357% 12-01-2027 CUSIP : 90276WAS6							
239,000.000		96.12687		732.73		229,743.22	231,335.20
Issue Date: 01 Dec 17		Rate: 3.679%	Yield to Maturity: 5.048%	Maturity Date: 15 Dec 50		-1,591.98	0.00
							-1,591.98
CMO UBS COML MTG TR 2018-C8 CL C FLTG 02-15-2051 CUSIP : 90276VAK5							
458,000.000		88.24438		1,787.38		404,159.26	385,292.50
Issue Date: 01 Feb 18		Rate: 4.68297%	Yield to Maturity: 9.009%	Maturity Date: 15 Feb 51		18,866.76	0.00
							18,866.76
CMO UBS COML MTG TR SER 2017-C1 CL X-A VAR 06-17-2050 CUSIP : 90276EAF4							
5,882,062.670		2.59982		7,212.39		152,923.04	509,639.84
Issue Date: 01 Jun 17		Rate: 1.47753%	Yield to Maturity: 17.571%	Maturity Date: 15 Jun 50		-356,716.80	0.00
							-356,716.80
CMO WELLS FARGO COML MTG TR 2015-C26DUE 02-15-2048 REG CUSIP : 94989CBD2							
210,000.000		99.38443		712.43		208,707.30	209,988.03
Issue Date: 01 Feb 15		Rate: 4.071%	Yield to Maturity: 14.87%	Maturity Date: 15 Feb 48		-1,280.73	0.00
							-1,280.73

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
CMO WELLS FARGO COML MTG TR 2015-C28 CLC 4.21899% DUE 05-15 CUSIP : 94989JBF2							
725,000.000		93.06114		2,462.58		674,693.27	711,918.10
Issue Date: 01 May 15	Rate: 4.06926%	Yield to Maturity: 23.136%	Maturity Date: 15 May 48			-37,224.83	0.00
							-37,224.83
CMO WELLS FARGO COML MTG TR 2016-C34 VARRATE DUE 06-15-2049 CUSIP : 95000DBK6							
210,000.000		94.20673		883.84		197,834.13	207,661.44
Issue Date: 01 May 16	Rate: 5.05053%	Yield to Maturity: 9.01%	Maturity Date: 15 Jun 49			-9,827.31	0.00
							-9,827.31
CMO WELLS FARGO COML MTG TR 2016-C373.794% DUE 12-15-204 CUSIP : 95000PAE4							
600,000.000		97.836		1,897.00		587,016.00	562,664.06
Issue Date: 01 Dec 16	Rate: 3.794%	Yield to Maturity: 4.925%	Maturity Date: 15 Dec 49			24,351.94	0.00
							24,351.94
CMO WELLS FARGO COML MTG TR 2017-RC1COML MTG PASSTHRU CT CUSIP : 95001FBA2							
201,965.820		2.38993		230.95		4,826.84	17,574.79
Issue Date: 01 Mar 17	Rate: 1.37186%	Yield to Maturity: 10.48%	Maturity Date: 15 Jan 60			-12,747.95	0.00
							-12,747.95
COMM SER 2015-DC1 CL C VAR 02-10-2048 REG SEDOL : BD6CX78							
210,000.000		88.35286		747.63		185,541.01	214,200.41
Issue Date: 01 Mar 15	Rate: 4.2832%	Yield to Maturity: 181.135%	Maturity Date: 10 Feb 48			-28,659.40	0.00
							-28,659.40
CSAIL 2015-C3 COML FLTG RT 4.05435% DUE08-15-2048 SEDOL : BD6CXQ7							
424,000.000		90.97869		1,453.04		385,749.65	445,529.88
Issue Date: 01 Aug 15	Rate: 4.10731%	Yield to Maturity: 21.281%	Maturity Date: 15 Aug 48			-59,780.23	0.00
							-59,780.23
CSAIL 2016-C7 COML MTG TR COML MTGPASSTHRU CTF CL B 3. CUSIP : 12637UBB4							
469,000.000		94.239		1,689.10		441,980.91	512,822.19
Issue Date: 01 Nov 16	Rate: 4.32144%	Yield to Maturity: 7.675%	Maturity Date: 15 Nov 49			-70,841.28	0.00
							-70,841.28

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Commercial mortgage-backed								
United States - USD								
CSMC 2021-B33 COML MTG PASS THRU CTF CL3.0525% 10-10-2043 CUSIP : 12658WAA7								
97,920.880		92.81285		249.09	90,883.16	100,858.02	-9,974.86	0.00
Issue Date: 01 Oct 21		Rate: 3.0525%	Yield to Maturity: 5.313%	Maturity Date: 10 Oct 43				-9,974.86
CSMC 2021-B33 COML MTG PASS THRU CTF CL3.1671% 10-10-2043 CUSIP : 12658WAC3								
366,000.000		84.7596		965.97	310,220.14	376,977.80	-66,757.66	0.00
Issue Date: 01 Oct 21		Rate: 3.1671%	Yield to Maturity: 5.883%	Maturity Date: 10 Oct 43				-66,757.66
EXTENDED STAY AMER TR 2021-ESH MTG PASSTHRU CTF CL A 144A 5 SEDOL : BP7L958								
343,508.410		100.0625		907.01	343,723.10	342,918.01	805.09	0.00
Issue Date: 08 Jul 21		Rate: 5.59148%	Yield to Maturity: 5.858%	Maturity Date: 15 Jul 38				805.09
GPMT 2021-FL4 LTD FLTG RT 6.14192% DUE12-15-2036 CUSIP : 36262TAC7								
900,000.000		97.98513		2,510.05	881,866.17	900,000.00	-18,133.83	0.00
Issue Date: 16 Nov 21		Rate: 6.17051%	Yield to Maturity: 7.391%	Maturity Date: 15 Dec 36				-18,133.83
GREAT WOLF TR 2024-WOLF COML MTGPASSTHRU CTF CL C 6. SEDOL : BKPJR33								
400,000.000		100.25		1,282.20	401,000.00	399,000.00	2,000.00	0.00
Issue Date: 15 Mar 24		Rate: 6.78809%	Yield to Maturity: 7.021%	Maturity Date: 15 Mar 39				2,000.00
GS MTG SECS CORP TR 2023-FUN COML MTGPASS THRU CTF CL A 6 CUSIP : 36267CAA3								
1,070,000.000		100.375		3,278.41	1,074,012.50	1,070,000.00	4,012.50	0.00
Issue Date: 28 Mar 23		Rate: 6.48834%	Yield to Maturity: 6.653%	Maturity Date: 15 Mar 28				4,012.50
GS MTG SECS TR 2018-GS9 COML MTGPASSTHRU CTF CL C 4. CUSIP : 36255NAZ8								
500,000.000		89.45426		1,810.88	447,271.30	510,898.44	-63,627.14	0.00
Issue Date: 01 Mar 18		Rate: 4.34591%	Yield to Maturity: 8.135%	Maturity Date: 10 Mar 51				-63,627.14

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
GS MTG SECS TR SER 2018-GS9 CL A3 3.727% 03-10-2051 SEDOL : BDNB70							
539,245.710		95.79435		1,674.81		516,566.92	498,444.18
18,122.74							0.00
18,122.74							
Issue Date: 01 Mar 18 Rate: 3.727% Yield to Maturity: 5.317% Maturity Date: 10 Mar 51							
GSMS TR 2024-FAIR 6.07208% 07-15-2029 CUSIP : 36270JAA3							
944,000.000		100.67261		4,314.44		950,349.44	938,420.87
11,928.57							0.00
11,928.57							
Issue Date: 01 Jul 24 Rate: 5.48446% Yield to Maturity: 5.745% Maturity Date: 15 Jul 29							
I/O CMO BANK 2017-BNK6 SER 2017-BNK6 CLX-A VAR RT DUE 07-1 CUSIP : 060352AG6							
4,128,499.570		1.58387		2,688.86		65,390.07	185,691.14
-120,301.07							0.00
-120,301.07							
Issue Date: 01 Jul 17 Rate: 0.78577% Yield to Maturity: 13.449% Maturity Date: 15 Jul 60							
I/O CMO BANK SER 2018-BNK10 CL X-A VAR 02-15-2061 CUSIP : 065404BF1							
5,285,168.910		1.79375		3,019.42		94,802.72	216,953.86
-122,151.14							0.00
-122,151.14							
Issue Date: 01 Feb 18 Rate: 0.68537% Yield to Maturity: 11.677% Maturity Date: 15 Feb 61							
I/O CMO BBCMS MTG TR SER 20-C6 CL XA FRN 02-15-2053 CUSIP : 05492TAE0							
9,679,523.860		3.9667		8,371.98		383,957.67	431,850.13
-47,892.46							0.00
-47,892.46							
Issue Date: 01 Feb 20 Rate: 1.0357% Yield to Maturity: 7.542% Maturity Date: 15 Feb 53							
I/O CMO BENCHMARK MORTGAGE TRUSTSR 20-B16 CL XA VAR CUSIP : 08161NAG2							
6,000,440.230		3.55086		4,593.94		213,067.23	365,443.98
-152,376.75							0.00
-152,376.75							
Issue Date: 01 Feb 20 Rate: 0.91872% Yield to Maturity: 9.888% Maturity Date: 15 Feb 53							
I/O CMO BX TR MTG SR 19-OC11 CL XB FLTGT144A 12-09-2041 CUSIP : 05606FAE3							
21,452,000.000		0.99838		3,298.60		214,172.48	263,039.98
-48,867.50							0.00
-48,867.50							
Issue Date: 01 Dec 19 Rate: 0.18452% Yield to Maturity: 7.218% Maturity Date: 09 Dec 41							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
<i>Fixed Income</i>									
Commercial mortgage-backed									
United States - USD									
I/O CMO CD 2017-CD3 MTG TR COML MTG PASSTHRU CTF CL X-A VAR SEDOL : BD6C4M0									
3,434,823.540		1.57966		2,716.17	54,258.53	163,918.77	-109,660.24	0.00	-109,660.24
Issue Date: 01 Feb 17 Rate: 0.94859% Yield to Maturity: 19.405% Maturity Date: 10 Feb 50									
I/O CMO CFCRE 2016-C4 MTG TR CL XA VARRT 05-10-2058 BEO SEDOL : BD6CT03									
756,871.190		1.26472		986.65	9,572.30	64,392.79	-54,820.49	0.00	-54,820.49
Issue Date: 01 May 16 Rate: 1.56358% Yield to Maturity: 35.336% Maturity Date: 10 May 58									
I/O CMO CITIGROUP COML MTG TR 2016-GC36COML CL X-A VAR 02- CUSIP : 17324TAG4									
2,666,166.110		0.8078		2,671.65	21,537.29	139,956.51	-118,419.22	0.00	-118,419.22
Issue Date: 01 Feb 16 Rate: 1.20206% Yield to Maturity: 66.842% Maturity Date: 10 Feb 49									
I/O CMO COML MTG PASSTHRU CTF CL X-A09-15-2049 REG CUSIP : 61766NBC8									
1,557,399.300		1.49087		1,660.29	23,218.80	97,275.20	-74,056.40	0.00	-74,056.40
Issue Date: 01 Sep 16 Rate: 1.27969% Yield to Maturity: 24.013% Maturity Date: 15 Sep 49									
I/O CMO COMM 2015-DC1 MTG TR CL X-A FLTRT DUE 02-10-2048 R SEDOL : BD6CX56									
1,232,257.840		0.001		866.11	12.32	100,566.58	-100,554.26	0.00	-100,554.26
Issue Date: 01 Mar 15 Rate: 0.8331% Yield to Maturity: -50.218% Maturity Date: 10 Feb 48									
I/O CMO CSAIL SER 2019-C17 CL XA VAR08-01-2031 CUSIP : 12597BAW9									
5,254,489.590		4.75078		5,779.19	249,629.24	409,817.78	-160,188.54	0.00	-160,188.54
Issue Date: 01 Sep 19 Rate: 1.31983% Yield to Maturity: 7.889% Maturity Date: 15 Sep 52									
I/O CMO GS MTG SECS TR 2016-GS3 COML MTGPASSTHRU CTF CL X-A CUSIP : 36251PAF1									
2,345,791.130		1.37727		2,313.20	32,307.88	143,871.20	-111,563.32	0.00	-111,563.32
Issue Date: 01 Sep 16 Rate: 1.18297% Yield to Maturity: 33.582% Maturity Date: 10 Oct 49									

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Commercial mortgage-backed****United States - USD**

I/O CMO GS MTG SECS TR 2017-GS7 COML MTGPASSTHRU CTF CL X-A CUSIP : 36254CAX8

3,573,630.590	2.07724	3,200.28	74,232.88	179,337.45	-105,104.57	0.00	-105,104.57

Issue Date: 01 Aug 17 Rate: 1.07425% Yield to Maturity: 13.504% Maturity Date: 10 Aug 50

I/O CMO GS MTG SECS TR 2020-GC45 SER20-GC45 CLS XA 02-13 CUSIP : 36258YBJ6

5,078,097.600	2.46325	2,768.49	125,086.24	208,725.21	-83,638.97	0.00	-83,638.97

Issue Date: 01 Jan 20 Rate: 0.65404% Yield to Maturity: 7.554% Maturity Date: 13 Feb 53

I/O CMO JPMBB COML MTG SECS TR 2014-C25MTG PASS THRU CTF CL CUSIP : 46643PBG4

1,083,655.900	0.001	490.89	10.84	179,866.77	-179,855.93	0.00	-179,855.93

Issue Date: 01 Nov 14 Rate: 0.5377% Yield to Maturity: -51.82% Maturity Date: 15 Nov 47

I/O CMO JPMBB COML MTG SECS TR 2015-C30 VAR RT 07-15-2048 CUSIP : 46644UBC1

6,458,719.890	0.07786	2,212.33	5,028.76	168,736.74	-163,707.98	0.00	-163,707.98

Issue Date: 01 Jul 15 Rate: 0.4102% Yield to Maturity: 195.528% Maturity Date: 15 Jul 48

I/O CMO JPMBB COML MTG SECS TR 2015-C31CL XA VAR RT 08-15-2 CUSIP : 46644YAX8

4,575,975.330	0.23146	3,037.38	10,591.55	188,490.16	-177,898.61	0.00	-177,898.61

Issue Date: 01 Aug 15 Rate: 0.81248% Yield to Maturity: 198.647% Maturity Date: 15 Aug 48

I/O CMO JPMBB COMMERCIAL MOR SECURITIE 2015-C28 CL XA VAR DU CUSIP : 46644FAF8

2,834,868.010	0.02157	1,852.19	611.48	177,127.23	-176,515.75	0.00	-176,515.75

Issue Date: 01 Apr 15 Rate: 0.77434% Yield to Maturity: 6.662% Maturity Date: 15 Oct 48

I/O CMO JPMDB COML MTG SECS TR 2020-COR7FRN 13/05/2053 05-13 CUSIP : 46652JAY8

4,000,316.610	5.44415	5,444.56	217,783.24	372,508.35	-154,725.11	0.00	-154,725.11

Issue Date: 01 Jun 20 Rate: 1.63313% Yield to Maturity: 8.234% Maturity Date: 13 May 53

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
I/O CMO MORGAN STANLEY CAP I TR SR 19-L3 CL XA FLTG 11-15-20 CUSIP : 61691UBF5							
7,233,340.570		2.48438		3,649.58		179,703.67	279,634.28
Issue Date: 01 Nov 19	Rate: 0.60532%	Yield to Maturity: 7.509%	Maturity Date: 15 Nov 52			-99,930.61	0.00
I/O CMO WELLS FARGO COML MTG TR 2017-C38 MTG PASS THRU CTF X CUSIP : 95001MAH3							
3,313,883.180		1.70293		2,524.10		56,433.11	163,653.64
Issue Date: 01 Jul 17	Rate: 0.91346%	Yield to Maturity: 19.855%	Maturity Date: 15 Jul 50			-107,220.53	0.00
I/O CMO WELLS FARGO COML MTG TR SR 2019-C54 CL XA FLTG 12-15 CUSIP : 95001YAF1							
5,649,920.430		3.47597		3,941.20		196,389.54	308,795.36
Issue Date: 01 Dec 19	Rate: 0.83697%	Yield to Maturity: 7.185%	Maturity Date: 15 Dec 52			-112,405.82	0.00
I/O COMM 2015-CCRE22 FLTG RT 1.1740000248% DUE 03-10-2048 SEDOL : BD6CVN0							
2,610,964.490		0.001		1,604.90		26.11	168,964.35
Issue Date: 01 Mar 15	Rate: 0.70818%	Yield to Maturity: 5.807%	Maturity Date: 10 Mar 48			-168,938.24	0.00
I/O CSAIL COML MTG TRUST SER 2015-C1 CL X-A FLTG RT 4-15-20 SEDOL : BD0DK09							
1,307,272.680		0.001		489.16		13.07	218,705.44
Issue Date: 01 Mar 15	Rate: 0.37379%	Yield to Maturity: -73.491%	Maturity Date: 15 Apr 50			-218,692.37	0.00
I/O GS MTG SECS TRUST SER 2015-GC28 CLX-A FLTG RT 02/10/48 CUSIP : 36251FAY2							
45,658.670		0.001		25.79		0.46	91,428.62
Issue Date: 01 Feb 15	Rate: 0.48145%	Yield to Maturity: -71.094%	Maturity Date: 10 Feb 48			-91,428.16	0.00
I/O JPMBB COML MTG SECS TRUST SR 2015-C32 CL XA FLTG 11-15-2 CUSIP : 46590JAY3							
1,973,340.640		0.25954		1,794.06		5,121.61	115,953.88
Issue Date: 01 Oct 15	Rate: 1.11809%	Yield to Maturity: 175.634%	Maturity Date: 15 Nov 48			-110,832.27	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Commercial mortgage-backed									
United States - USD									
I/O MORGAN STANLEY BK FLTG RT 1.43119% DUE 02-15-2048 CUSIP : 61764RBG2									
24,997.060		0.00202		18.55	0.50	69,385.74	-69,385.24	0.00	-69,385.24
Issue Date: 01 Jan 15 Rate: 0.80346% Yield to Maturity: -68.601% Maturity Date: 15 Feb 48									
I/O WELLS FARGO COML FLTG RT 1.214977% DUE 05-15-2048 CUSIP : 94989HAZ3									
2,802,972.890		0.04949		2,219.02	1,387.19	181,487.15	-180,099.96	0.00	-180,099.96
Issue Date: 01 Apr 15 Rate: 0.90751% Yield to Maturity: 178.131% Maturity Date: 15 May 48									
I/O WELLS FARGO COML FLTG RT 1.5595% DUE 04-15-2050 CUSIP : 94989EAH0									
1,878,215.260		0.01901		2,112.87	357.05	192,715.51	-192,358.46	0.00	-192,358.46
Issue Date: 01 Mar 15 Rate: 1.28869% Yield to Maturity: 6.017% Maturity Date: 15 Apr 50									
I/O WELLS FARGO COML MTG TR 2015-C27 XAVAR DUE 02/15/2048 CUSIP : 94989DAZ2									
2,174,160.170		0.02232		1,321.73	485.27	161,101.41	-160,616.14	0.00	-160,616.14
Issue Date: 01 Mar 15 Rate: 0.66226% Yield to Maturity: 6.117% Maturity Date: 15 Feb 48									
I/O WELLS FARGO COML MTG TR SER 2015-C26 CLS X- CUSIP : 94989CBA8									
174,030.760		0.001		136.17	1.74	75,070.11	-75,068.37	0.00	-75,068.37
Issue Date: 01 Feb 15 Rate: 0.73567% Yield to Maturity: -38.21% Maturity Date: 15 Feb 48									
I/O WELLS FARGO COML MTG TRUST SR 2016-C33 CL X-A FLTG 03-15 CUSIP : 95000LBC6									
1,324,947.900		1.1755		1,719.13	15,574.76	117,264.02	-101,689.26	0.00	-101,689.26
Issue Date: 01 Mar 16 Rate: 1.54176% Yield to Maturity: 48.561% Maturity Date: 15 Mar 59									
I/O WFRBS COML MTG TR FLTG RT 1.36% DUE 08-15-2047 CUSIP : 92939FBA6									
186,617.430		0.19798		78.08	369.47	212,856.08	-212,486.61	0.00	-212,486.61
Issue Date: 01 Aug 14 Rate: 0.50831% Yield to Maturity: 7.597% Maturity Date: 15 Aug 47									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
JP MORGAN CHASE COMMERCIAL MORTGAGESEC SER 17-JP6 CL C CUSIP : 48128KAZ4							
600,000.000		79.15502		1,850.64		474,930.12	629,179.69
Issue Date: 01 Jun 17	Rate: 3.70107%	Yield to Maturity: 13.657%	Maturity Date: 15 Jul 50			-154,249.57	0.00
JPMCC COML MTG SECS TR 2017-JP5 MTGPASSTHRU CTF CL X-A CUSIP : 46647TAU2							
9,499,746.500		1.396		6,070.97		132,616.46	360,723.55
Issue Date: 01 Mar 17	Rate: 0.76798%	Yield to Maturity: 4.196%	Maturity Date: 15 Mar 50			-228,107.09	0.00
LSTAR COML MTG TR FLTG RT 1.00071% DUE03-10-2050 CUSIP : 54910TBA9							
1,298,441.650		1.309		906.86		16,996.60	58,441.22
Issue Date: 01 Mar 17	Rate: 0.83928%	Yield to Maturity: -27.803%	Maturity Date: 10 Mar 50			-41,444.62	0.00
MAD 2015-11MD MTG FLTG RT 3.67329% DUE09-10-2035 CUSIP : 556227AA4							
850,000.000		97.87514		2,517.98		831,938.69	811,750.00
Issue Date: 01 Sep 15	Rate: 3.5548%	Yield to Maturity: 6.604%	Maturity Date: 10 Sep 35			20,188.69	0.00
MF1 2023-FL12 LLC FLTG RT 6.38594% DUE10-19-2038 CUSIP : 59319MAA1							
200,000.000		100.24358		464.56		200,487.16	200,593.75
Issue Date: 18 Oct 23	Rate: 6.43235%	Yield to Maturity: 6.685%	Maturity Date: 19 Oct 38			-106.59	0.00
MORGAN STANLEY CAP I TR SER 20-L4 CL B 3.082% 02-15-2030 CUSIP : 61770KBB0							
321,000.000		86.74776		824.44		278,460.31	330,622.97
Issue Date: 01 Feb 20	Rate: 3.082%	Yield to Maturity: 6.068%	Maturity Date: 15 Feb 53			-52,162.66	0.00
MORGAN STANLEY CAP VAR RT 3.25% DUE12-15-2036 CUSIP : 61692AAJ1							
468,000.000		16.80782		1,328.76		78,660.60	468,146.25
Issue Date: 19 Dec 19	Rate: 6.01248%	Yield to Maturity: 79.378%	Maturity Date: 15 Dec 36			-389,485.65	0.00

◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
PROGRESS RESDNTL 2.393% DUE 12-17-2040 CUSIP : 74333WAA0							
505,939.700	91.26024	1,008.93	461,721.78	434,924.13	26,797.65	0.00	26,797.65
Issue Date: 09 Dec 21 Rate: 2.393% Yield to Maturity: 4.786% Maturity Date: 17 Dec 40							
PROGRESS RESDNTL 3.567% DUE 12-17-2040 CUSIP : 74333WAJ1							
1,092,951.450	91.23747	3,248.80	997,181.25	988,437.96	8,743.29	0.00	8,743.29
Issue Date: 09 Dec 21 Rate: 3.567% Yield to Maturity: 6.009% Maturity Date: 17 Dec 40							
PROGRESS RESIDENTIAL 2024-SFR3 TR SINGLEFAMILY RENT PASSTHRU CUSIP : 74331VAA4							
195,000.000	91.3113	487.50	178,057.04	173,695.88	4,361.16	0.00	4,361.16
Issue Date: 30 May 24 Rate: 3.00% Yield to Maturity: 5.147% Maturity Date: 17 Jun 41							
PROGRESS RESIDENTIAL 2021-SFR11 TR MTGPASS THRU CTF CL A 1 SEDOL : BLD0605							
166,126.370	90.06887	316.06	149,628.14	137,128.88	12,499.26	0.00	12,499.26
Issue Date: 30 Dec 21 Rate: 2.283% Yield to Maturity: 4.967% Maturity Date: 17 Jan 39							
PROGRESS RESIDENTIAL 2021-SFR9 TRPASSTHRU CTF CL A 14 CUSIP : 74333QAA3							
99,192.660	89.49321	166.40	88,770.70	81,903.69	6,867.01	0.00	6,867.01
Issue Date: 28 Oct 21 Rate: 2.013% Yield to Maturity: 4.968% Maturity Date: 17 Nov 40							
PROGRESS RESIDENTIAL 2024-SFR5 TR SINGLEFAMILY RENT PASSTHRU CUSIP : 74332HAA4							
164,000.000	91.09	410.00	149,387.60	147,448.27	1,939.33	0.00	1,939.33
Issue Date: 09 Aug 24 Rate: 3.00% Yield to Maturity: 5.131% Maturity Date: 09 Aug 29							
PVTPL ARBOR REALTY COLLATERALIZED LN OBLIGAT SR 22-FL1 CL A SEDOL : BM8FSM8							
288,994.240	99.87355	776.76	288,628.81	287,364.14	1,264.67	0.00	1,264.67
Issue Date: 11 Feb 22 Rate: 6.04757% Yield to Maturity: 6.387% Maturity Date: 15 Jan 37							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Commercial mortgage-backed****United States - USD**

PVTPL ARBOR RLTY COML REAL ESTATE NTS2022-FL2 NT CL A-TS CUSIP : 03881JAA4

250,566.970

100.17645

695.70

251,009.10

250,566.97

442.13

0.00

442.13

Issue Date: 25 May 22 Rate: 6.24709% Yield to Maturity: 6.496% Maturity Date: 15 May 37

PVTPL CMO 20 TIMES SQUARE TR SER-2018-20TS CL-F 144A VAR 05- CUSIP : 90137LAL4

263,000.000

78.87622

679.40

207,444.46

244,522.41

-37,077.95

0.00

-37,077.95

Issue Date: 01 May 18 Rate: 3.0999% Yield to Maturity: 68.124% Maturity Date: 15 May 35

PVTPL CMO 280 PK AVE 2017-280P MTG TRCOML CTF CL A VAR DU SEDOL : BM9CCL5

320,000.000

99.25

755.07

317,600.00

318,750.00

-1,150.00

0.00

-1,150.00

Issue Date: 28 Sep 17 Rate: 5.663% Yield to Maturity: 6.019% Maturity Date: 15 Sep 34

PVTPL CMO AREIT 2024-CRE9 LTD SR 24-CRE9 CL A FLTG RT 05-17- CUSIP : 00193AAA2

140,000.000

100.0572

354.87

140,080.08

139,650.00

430.08

0.00

430.08

Issue Date: 01 May 24 Rate: 6.08354% Yield to Maturity: 6.364% Maturity Date: 17 May 41

PVTPL CMO BAMLL COML MTG SECS TR 2018-PARK MTG CTF CL A FLTG SEDOL : BPDY575

385,000.000

95.52861

1,312.45

367,785.15

398,001.07

-30,215.92

0.00

-30,215.92

Issue Date: 01 Sep 18 Rate: 4.09075% Yield to Maturity: 5.483% Maturity Date: 10 Aug 38

PVTPL CMO BX COML MTG TR 2020-VIV2 SR20-VIV2 CL C VAR RT SEDOL : BM9QFH4

1,200,000.000

88.81312

3,542.37

1,065,757.44

954,750.00

111,007.44

0.00

111,007.44

Issue Date: 01 Jul 20 Rate: 3.54237% Yield to Maturity: 6.09% Maturity Date: 09 Mar 44

PVTPL CMO BX COML MTG TR 2020-VIVA CL DVAR RT DUE 03-09-204 SEDOL : BND9NZ0

810,000.000

88.51743

2,395.41

716,991.18

626,958.98

90,032.20

0.00

90,032.20

Issue Date: 01 May 20 Rate: 3.54875% Yield to Maturity: 6.168% Maturity Date: 11 Mar 44

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Commercial mortgage-backed****United States - USD**

PVTPL CMO BX TR 2019-OC11 4.0755% DUE12-09-2041 BEO SEDOL : BKPR6T6

537,000.000

88.98974

1,764.94

477,874.90

520,280.77

-42,405.87

0.00

-42,405.87

Issue Date: 01 Dec 19 Rate: 3.94399% Yield to Maturity: 6.594% Maturity Date: 09 Dec 41

PVTPL CMO BX TRUST SR 19-OC11 CL C 3.856% 12-09-2041 SEDOL : BJP27W4

1,000,000.000

91.10898

3,213.33

911,089.80

868,515.63

42,574.17

0.00

42,574.17

Issue Date: 01 Dec 19 Rate: 3.856% Yield to Maturity: 5.912% Maturity Date: 09 Dec 41

PVTPL CMO BX TRUST SR 19-OC11 CL B 3.605% 12-09-2041 SEDOL : BJ17HY5

680,000.000

91.23405

2,042.83

620,391.54

606,900.00

13,491.54

0.00

13,491.54

Issue Date: 01 Dec 19 Rate: 3.605% Yield to Maturity: 5.619% Maturity Date: 09 Dec 41

PVTPL CMO BX TRUST SR 21-ACNT CL C VARRT DUE 11-15-2026 BE CUSIP : 05609QAE6

112,560.080

99.75147

319.53

112,280.33

112,032.45

247.88

0.00

247.88

Issue Date: 19 Nov 21 Rate: 6.01148% Yield to Maturity: 6.382% Maturity Date: 15 Nov 38

PVTPL CMO BXMT LTD SER 21-FL4 CL A FLTG05-15-2038 CUSIP : 05609GAA6

489,127.030

97.3635

1,208.82

476,231.20

489,130.49

-12,899.29

0.00

-12,899.29

Issue Date: 16 Apr 21 Rate: 5.5463% Yield to Maturity: 6.934% Maturity Date: 15 May 38

PVTPL CMO COMM 2018-HCLV MTG TR COML MTG PASS THRU CTF CL A CUSIP : 20048KAA5

356,000.000

91.70803

957.06

326,480.59

354,654.54

-28,173.95

0.00

-28,173.95

Issue Date: 27 Sep 18 Rate: 5.69301% Yield to Maturity: 7.989% Maturity Date: 15 Sep 33

PVTPL CMO CSMC 2020-NET SR 20-NET CL A2.25% 08-15-2037 SEDOL : BLD4B79

225,691.820

97.45921

424.47

219,957.46

232,462.36

-12,504.90

0.00

-12,504.90

Issue Date: 01 Aug 20 Rate: 2.2569% Yield to Maturity: 6.259% Maturity Date: 15 Aug 37

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Commercial mortgage-backed									
United States - USD									
PVTPL CMO GS MTG SECS CORP TR 2018-TWR COML MTG CTF CL D FL CUSIP : 36251SAN8									
175,000.000		24.00		520.21	42,000.00	175,000.00	-133,000.00	0.00	-133,000.00
Issue Date: 31 Jul 18 Rate: 6.295% Yield to Maturity: 87.49% Maturity Date: 15 Jul 31									
PVTPL CMO HUDSON YDS SER 19-55HY CLS A 144A VAR RT 12-10-204 SEDOL : BPF0L06									
285,000.000		88.9645		698.92	253,548.83	292,902.20	-39,353.37	0.00	-39,353.37
Issue Date: 01 Dec 19 Rate: 2.9428% Yield to Maturity: 5.522% Maturity Date: 10 Dec 41									
PVTPL CMO J P MORGAN CHASE COML MTG SECSTR SER 2019-FL12 CL CUSIP : 46651QAA5									
85,757.610		95.15397		238.73	81,601.77	85,757.61	-4,155.84	0.00	-4,155.84
Issue Date: 30 Sep 19 Rate: 5.89501% Yield to Maturity: 7.789% Maturity Date: 15 Dec 31									
PVTPL CMO J P MORGAN CHASE COML MTG SER2019-OSB CL A 3.3973 SEDOL : BKB1LV9									
275,000.000		91.16983		778.55	250,717.03	283,248.07	-32,531.04	0.00	-32,531.04
Issue Date: 01 Jun 19 Rate: 3.3973% Yield to Maturity: 5.642% Maturity Date: 05 Jun 39									
PVTPL CMO MORGAN STANLEY CAP I TR SR 24-NSTB CL A VAR 09-24- CUSIP : 61690BAA0									
404,148.490		96.39		2,586.24	389,558.73	393,341.11	-3,782.38	0.00	-3,782.38
Issue Date: 01 Sep 24 Rate: 3.90% Yield to Maturity: 5.375% Maturity Date: 24 Sep 57									
PVTPL CMO ONE BRYANT PK TR SER 2019-0BPCL A 2.51641% DUE 09 SEDOL : BK0XHR4									
920,000.000		87.31662		3,858.50	803,312.90	821,671.88	-18,358.98	0.00	-18,358.98
Issue Date: 21 Aug 19 Rate: 2.51641% Yield to Maturity: 5.559% Maturity Date: 15 Sep 54									
PVTPL CMO SREIT COML MTG TR 2021-MFPCOML CL C FLTG 11-15 CUSIP : 78472UAE8									
181,803.950		99.75		501.42	181,349.44	181,349.44	0.00	0.00	0.00
Issue Date: 30 Nov 21 Rate: 5.84057% Yield to Maturity: 6.208% Maturity Date: 15 Nov 38									

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Commercial mortgage-backed****United States - USD**

PVTPL CMO VEGAS TR 2SER 24-TI CLA 5.5183% 11-01-2039 CUSIP : 92254AAA5

239,000.000

100.24203

1,099.06

239,578.45

238,999.83

578.62

0.00

578.62

Issue Date: 01 Nov 24 Rate: 5.5183% Yield to Maturity: 5.368% Maturity Date: 10 Nov 39

PVTPL CMO WELLS FARGO COMMERCIAL MTG SER 24-SVEN CL B VAR SEDOL : BTPF756

1,292,000.000

101.64664

6,743.39

1,313,274.59

1,298,457.42

14,817.17

0.00

14,817.17

Issue Date: 01 Jun 24 Rate: 6.26321% Yield to Maturity: 5.887% Maturity Date: 10 Jun 37

PVTPL COLOGIX DATA CTRS US ISSUERSER 21-1A CL A2 3.3% CUSIP : 19521UAA1

1,033,000.000

94.91201

568.15

980,441.06

975,551.76

4,889.30

0.00

4,889.30

Issue Date: 29 Dec 21 Rate: 3.30% Yield to Maturity: 7.526% Maturity Date: 26 Dec 51

PVTPL FIRSTKEY HOMES 2020-SFR1 TR 1.339%09/17/2025 1.339% DU SEDOL : BMYT9N2

634,052.520

97.96693

707.50

621,161.79

587,489.28

33,672.51

0.00

33,672.51

Issue Date: 14 Aug 20 Rate: 1.339% Yield to Maturity: 4.145% Maturity Date: 17 Aug 37

PVTPL GPMT LTD SR 21-FL4 CLA FLTG RT11-15-2036 CUSIP : 36262TAA1

234,108.060

98.6228

340.66

230,883.92

229,864.85

1,019.07

0.00

1,019.07

Issue Date: 16 Nov 21 Rate: 5.82051% Yield to Maturity: 6.835% Maturity Date: 15 Dec 36

PVTPL GREYSTONE COMMERCIAL REAL ESTA21-FL3 CLA FLTG RT CUSIP : 39809PAA3

262,500.380

99.83272

645.35

262,061.27

259,875.38

2,185.89

0.00

2,185.89

Issue Date: 10 Aug 21 Rate: 5.53157% Yield to Maturity: 5.915% Maturity Date: 15 Jul 39

PVTPL KREF 2018-FT1 LTD SER 21-FL2 CL AFLTG 02-15-2039 CUSIP : 48275RAA5

390,038.120

98.89425

904.61

385,725.27

386,199.89

-474.62

0.00

-474.62

Issue Date: 16 Aug 21 Rate: 5.5663% Yield to Maturity: 6.41% Maturity Date: 15 Feb 39

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Commercial mortgage-backed****United States - USD**

PVTPL MF1 2022-FL9 LLC SR SECD NT CL AFLTG RT 06-19-2037 CUSIP : 55285AAA5

495,659.280

100.034

1,166.35

495,827.80

490,702.69

5,125.11

0.00

5,125.11

Issue Date: 26 May 22 Rate: 6.51635% Yield to Maturity: 6.819% Maturity Date: 19 Jun 37

PVTPL MF1 MULTIFAMILY HOUSING MORTGAGELO SR 22-FL8 CLA FL CUSIP : 55284JAA7

128,781.170

99.8898

265.84

128,639.25

127,754.94

884.31

0.00

884.31

Issue Date: 20 Jan 22 Rate: 5.71635% Yield to Maturity: 7.245% Maturity Date: 19 Feb 37

PVTPL MF1 MULTIFAMILY HOUSING MORTGAGESER 24-FL15 CLA FLT CUSIP : 58003MAA4

400,000.000

100.25248

943.17

401,009.92

399,000.00

2,009.92

0.00

2,009.92

Issue Date: 18 Jul 24 Rate: 6.06321% Yield to Maturity: 6.313% Maturity Date: 18 Aug 41

PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE CO SER 21-FL7 CLA FL CUSIP : 55284AAA6

236,468.040

99.71099

512.19

235,784.62

232,477.65

3,306.97

0.00

3,306.97

Issue Date: 24 Sep 21 Rate: 5.56969% Yield to Maturity: 5.96% Maturity Date: 16 Oct 36

PVTPL MKT SER 20-525M CL A 2.694%02-12-2040 SEDOL : BP37T05

655,000.000

82.78524

1,470.48

542,243.32

588,169.03

-45,925.71

0.00

-45,925.71

Issue Date: 01 Feb 20 Rate: 2.694% Yield to Maturity: 6.651% Maturity Date: 12 Feb 40

PVTPL PROGRESS RESIDENTIAL 2021-SFR7 TRSR 21-SFR 7 CLA 1.6 CUSIP : 74333PAA5

159,850.390

89.98837

225.39

143,846.76

134,851.74

8,995.02

0.00

8,995.02

Issue Date: 05 Aug 21 Rate: 1.692% Yield to Maturity: 4.671% Maturity Date: 17 Aug 40

PVTPL PROGRESS RESIDENTIAL 2021-SFR8 TRSER 21-SFR8 CL D 2 CUSIP : 74333TAG4

975,000.000

94.769

1,691.63

923,997.75

855,676.76

68,320.99

0.00

68,320.99

Issue Date: 09 Sep 21 Rate: 2.082% Yield to Maturity: 5.076% Maturity Date: 17 Oct 38

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Commercial mortgage-backed							
United States - USD							
PVTPL PROGRESS RESIDENTIAL TRUST SR24-SFR4 CL A 3.1% 07 CUSIP : 74334JAA8							
494,000.000		91.67327		1,276.17		452,865.95	133.95
Issue Date: 09 Jul 24 Rate: 3.10% Yield to Maturity: 5.12% Maturity Date: 17 Jul 41							
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP : 74970WAA8							
240,000.000		99.70922		1,077.67		239,302.13	-697.87
Issue Date: 01 Oct 24 Rate: 5.38834% Yield to Maturity: 5.41% Maturity Date: 13 Nov 41							
PVTPL STARWOOD COMMERCIAL MORTGAGE TRUSTSER 21-FL2 CL A FLTG CUSIP : 78486BAA2							
396,502.850		99.6016		877.33		394,923.18	222.10
Issue Date: 05 May 21 Rate: 5.68969% Yield to Maturity: 6.154% Maturity Date: 18 Apr 38							
PVTPL TRTX 2021-FL4 ISSUER LTD SER 21-FL4 CL A FLTG 03-15-20 CUSIP : 87276WAA1							
244,103.910		99.60705		579.37		243,144.70	-959.21
Issue Date: 31 Mar 21 Rate: 5.6963% Yield to Maturity: 6.224% Maturity Date: 15 Mar 38							
ROCK TR 2024-CNTR COML MTG PASSTHRU CTFCL B 5.93035% 11-13- CUSIP : 74970WAC4							
741,000.000		100.08233		3,661.99		741,610.07	610.07
Issue Date: 01 Oct 24 Rate: 5.93035% Yield to Maturity: 5.86% Maturity Date: 13 Nov 41							
ROCK TR 2024-CNTR COML MTG PASSTHRU CTFCL C 6.47127% 11-13- CUSIP : 74970WAE0							
741,000.000		101.02085		3,996.01		748,564.50	7,564.50
Issue Date: 01 Oct 24 Rate: 6.47127% Yield to Maturity: 6.172% Maturity Date: 13 Nov 41							
SMR 2022-IND MTG FLTG RT 5.97871% DUE02-15-2039 CUSIP : 78458MAA2							
407,476.330		98.78368		1,163.58		402,520.11	-4,956.22
Issue Date: 15 Feb 22 Rate: 6.04709% Yield to Maturity: 6.776% Maturity Date: 15 Feb 39							

Accounting Statements

Account number MOIAP

31 DEC 24

MOTION PICS - IAP

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Shares/PAR value

Exchange rate/
local market price

Accrued

income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Fixed Income

Commercial mortgage-backed

United States - USD

UBS COML MTG TR 2017-C2 COML MTGPASSTHRU CTF CL C 4. CUSIP : 90276CAK7

424,000.000

90.83797

1,517.57

385,152.99

441,755.00

-56,602.01

0.00

-56,602.01

Issue Date: 01 Aug 17 Rate: 4.295% Yield to Maturity: 8.132% Maturity Date: 15 Aug 50

WELLS FARGO COML 3.664% DUE 09-15-2058 CUSIP : 94989NBE6

370,000.000

99.17573

1,129.73

366,950.20

353,928.12

13,022.08

0.00

13,022.08

Issue Date: 01 Aug 15 Rate: 3.664% Yield to Maturity: 4.996% Maturity Date: 15 Sep 58

WELLS FARGO COML FLTG RT 4.70203% DUE01-15-2059 CUSIP : 94989YBF9

226,000.000

94.26642

890.67

213,042.11

199,355.96

13,686.15

0.00

13,686.15

Issue Date: 01 Feb 16 Rate: 4.72902% Yield to Maturity: 10.449% Maturity Date: 15 Jan 59

WELLS FARGO COML MTG TR 2015-C27 COML CTF CL C 0.0% DUE 0 CUSIP : 94989DBC2

225,000.000

87.71841

730.13

197,366.42

213,739.87

-16,373.45

0.00

-16,373.45

Issue Date: 01 Mar 15 Rate: 3.894% Yield to Maturity: 67.896% Maturity Date: 15 Feb 48

WELLS FARGO COML MTG TR 2020-C56 COML MTG PASSTHRU CTF CL XA CUSIP : 95002RBB3

5,467,202.350

4.94103

6,065.77

270,136.11

441,837.91

-171,701.80

0.00

-171,701.80

Issue Date: 01 Jun 20 Rate: 1.33146% Yield to Maturity: 6.01% Maturity Date: 15 Jun 53

WELLS FARGO COML MTG TR SER 2015-C27 CLA-5 3.451% 2-15-2048 CUSIP : 94989DAW9

264,025.140

99.65614

759.29

263,117.26

251,556.14

11,561.12

0.00

11,561.12

Issue Date: 01 Mar 15 Rate: 3.451% Yield to Maturity: 5.455% Maturity Date: 15 Feb 48

Total USD

273,968.01

51,172,196.46

58,004,901.23

-6,832,704.77

0.00

-6,832,704.77

Total United States

273,968.01

51,172,196.46

58,004,901.23

-6,832,704.77

0.00

-6,832,704.77

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Total Commercial Mortgage-Backed							
204,128,019.060				276,023.63	51,888,308.65	58,702,478.41	-6,814,169.76
							0.00
							-6,814,169.76
Asset backed securities							
Barbados - USD							
GLOBAL SC FIN VII SRL ASSET BACKED NT144A 2.17% 10-17-204 CUSIP : 37959PAA5							
394,555.330		94.14353		332.96	371,448.32	394,536.69	-23,088.37
Issue Date: 11 Sep 20	Rate: 2.17%	Yield to Maturity: 5.339%	Maturity Date: 17 Oct 40				0.00
							-23,088.37
Total USD				332.96	371,448.32	394,536.69	-23,088.37
							0.00
							-23,088.37
Total Barbados				332.96	371,448.32	394,536.69	-23,088.37
							0.00
							-23,088.37
Cayman Islands - USD							
ALLEGRO CLO XIII LTD / ALLEGRO CLO6.23108% 07-20-2034 CUSIP : 01750WAE9							
350,000.000		100.28563		4,605.31	350,999.71	336,493.50	14,506.21
Issue Date: 28 Jun 21	Rate: 6.57901%	Yield to Maturity: 6.48%	Maturity Date: 20 Jul 34				0.00
							14,506.21
LCM LN INC FD I FLTG RT 6.61775016785%DUE 04-20-2031 CUSIP : 50189XAA3							
497,919.110		100.09227		5,884.42	498,378.54	495,394.66	2,983.88
Issue Date: 15 Mar 18	Rate: 5.90901%	Yield to Maturity: 5.809%	Maturity Date: 20 Apr 31				0.00
							2,983.88
MADISON PK FDG FLTG RT 0% DUE 10-18-2030 CUSIP : 55820CAN5							
433,397.850		100.00098		5,248.04	433,402.10	433,397.85	4.25
Issue Date: 05 Apr 24	Rate: 5.81235%	Yield to Maturity: 5.699%	Maturity Date: 18 Oct 30				0.00
							4.25
MARBLE PT CLO XXII LTD / MARBLE PT SR NTCL A FLTG 144A 3C7 5 CUSIP : 56606GAA2							
500,000.000		100.18368		5,749.29	500,918.40	500,000.00	918.40
Issue Date: 26 Jul 21	Rate: 6.08748%	Yield to Maturity: 5.968%	Maturity Date: 25 Jul 34				0.00
							918.40

Accounting Statements

Account number MOIAP

31 DEC 24

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Asset backed securities								
Cayman Islands - USD								
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0%02-20-2031 CUSIP : 59801MAL2								
208,273.640		100.15015		1,417.24	208,586.36	208,273.64	312.72	312.72
Issue Date: 06 Apr 21 Rate: 5.83261% Yield to Maturity: 5.753% Maturity Date: 20 Feb 31								
MONROE CAP ABS FDG 2021-1 LTD / SR SECDNT CL A-2 144A 2.815 CUSIP : 610331AA8								
282,502.200		96.9816		1,524.22	273,975.15	282,468.08	-8,492.93	-8,492.93
Issue Date: 10 Mar 21 Rate: 2.815% Yield to Maturity: 7.943% Maturity Date: 22 Apr 31								
MP CLO VII LTD / MP CLO VII LLC SR NT CLA-R3 FLTG 144A 3C7 5 CUSIP : 55320RAQ0								
25,780.650		100.01903		310.66	25,785.56	25,780.65	4.91	4.91
Issue Date: 22 Jun 21 Rate: 5.78396% Yield to Maturity: 5.485% Maturity Date: 18 Oct 28								
OCP CLO 2020-19 LTD / OCP CLO SR SECD NTCL A-R FLTG 144A 5.7 CUSIP : 670881AM3								
765,000.000		100.02494		9,224.39	765,190.79	765,000.00	190.79	190.79
Issue Date: 01 Sep 21 Rate: 6.02901% Yield to Maturity: 5.974% Maturity Date: 20 Oct 34								
PVTPL CBAM 2019-10 LTD/CBAM 2019-10 LLCNT CL A-1-R FLTG 144 CUSIP : 12482NAN1								
423,427.250		100.13437		5,080.29	423,996.21	423,427.25	568.96	568.96
Issue Date: 20 Apr 21 Rate: 5.99901% Yield to Maturity: 5.89% Maturity Date: 20 Apr 32								
PVTPL LCM LTD PARTNERSHIP SR 14A CL BR FLTG RATE 07-20-20 CUSIP : 50184VAS3								
700,000.000		100.22131		9,042.61	701,549.17	682,500.00	19,049.17	19,049.17
Issue Date: 06 Jun 18 Rate: 6.45901% Yield to Maturity: 6.34% Maturity Date: 20 Jul 31								
PVTPL NASSAU 2018-I LTD SER 18-1A CLASSA FLTG RATE DUE 07-1 CUSIP : 63170MAA1								
219,946.810		100.08846		2,891.48	220,141.37	219,462.93	678.44	678.44
Issue Date: 15 Jun 18 Rate: 6.06751% Yield to Maturity: 5.939% Maturity Date: 15 Jul 31								

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****Cayman Islands - USD**

PVTPL RAD CLO 5 LTD/RAD CLO 5 LLC SR19-5A CL AR VAR RT D CUSIP : 74923EAA6

592,513.520

100.09991

6,832.50

593,105.50

579,655.98

13,449.52

0.00

13,449.52

Issue Date: 16 Dec 21 Rate: 6.01637% Yield to Maturity: 5.916% Maturity Date: 24 Jul 32

PVTPL ROCKFORD TOWER CLO 2019-1LTD/ROCKFORD VAR RT CUSIP : 77342MAN6

750,000.000

100.15932

8,998.52

751,194.90

750,000.00

1,194.90

0.00

1,194.90

Issue Date: 29 Mar 21 Rate: 5.99901% Yield to Maturity: 5.909% Maturity Date: 20 Apr 34

TRALEE CDO LTD 0% 04-25-2034 CUSIP : 89288CAA7

2,100,000.000

100.06022

24,623.00

2,101,264.62

2,042,250.00

59,014.62

0.00

59,014.62

Issue Date: 25 Mar 21 Rate: 6.20748% Yield to Maturity: 6.127% Maturity Date: 25 Apr 34

VENTURE XXVIII CLO LTD / VENTURE SR SECNT CLA1R FLTG 144A CUSIP : 92331AAU8

815,124.540

100.05144

9,567.95

815,543.84

801,022.89

14,520.95

0.00

14,520.95

Issue Date: 16 Sep 21 Rate: 5.86901% Yield to Maturity: 5.771% Maturity Date: 20 Jul 30

WARWICK CAP CLO 4 LTD SR 4A CLA1 144A FLTG RT 07-20-2037 CUSIP : 93655QAA3

500,000.000

100.75211

11,529.21

503,760.55

500,000.00

3,760.55

0.00

3,760.55

Issue Date: 28 Aug 24 Rate: 5.69317% Yield to Maturity: 5.831% Maturity Date: 20 Jul 37

Total USD

112,529.13

9,167,792.77

9,045,127.43

122,665.34

0.00

122,665.34

Total Cayman Islands

112,529.13

9,167,792.77

9,045,127.43

122,665.34

0.00

122,665.34

Ireland - EUR

ARES EURP CLO VI D FRN CLO 04/2030 EUR'A' SEDOL : 7AXUXXU

155,704.000

99.995675

1,325.38

161,224.53

164,779.52

2,226.09

-5,781.08

-3,554.99

Issue Date: 19 Mar 21 Rate: 3.794% Yield to Maturity: 3.69% Maturity Date: 15 Apr 30

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Asset backed securities								
Ireland - EUR								
CARLYLE G 14-2 DAC 0% BDS 15/11/2031 EUR SEDOL : 2AXAAGU								
923,287.810		99.714895		4,709.44	953,338.78	1,065,534.44	281.82	-112,477.48
Issue Date: 21 May 21 Rate: 3.773% Yield to Maturity: 3.922% Maturity Date: 15 Nov 31								
CUMULUS STAT CL 24 FRN CLO 11/2033 EUR'A' SEDOL : 4AZMT3U								
981,783.670		100.319495		5,605.09	1,019,885.14	1,063,124.50	3,248.10	-46,487.46
Issue Date: 08 May 24 Rate: 4.223% Yield to Maturity: 4.166% Maturity Date: 15 Nov 33								
INDIGO CRE MANG II IDX/LKD BDS15/07/2038 EUR SEDOL : 4B17QNU								
2,100,000.000		100.00		1,377.22	2,174,550.10	2,267,685.11	0.00	-93,135.01
Issue Date: 13 Dec 24 Rate: 4.00407% Yield to Maturity: 4.283% Maturity Date: 15 Jul 38								
OAK HILL EURO CRED FRN CLO 10/2031 EUR'A' SEDOL : BL59T34								
438,398.400		99.929375		3,594.47	453,640.95	515,249.70	-320.61	-61,288.14
Issue Date: 04 May 21 Rate: 3.959% Yield to Maturity: 3.815% Maturity Date: 20 Oct 31								
PALMER SQUARE 3.113% 15/05/2033 SEDOL : 8B1787U								
1,280,000.000		99.975		3,100.87	1,325,108.70	1,395,072.10	-331.36	-69,632.04
Issue Date: 05 Dec 24 Rate: 3.11934% Yield to Maturity: 3.758% Maturity Date: 15 May 33								
PROVIDUS CLO SR 2A CLARR FRN 3.439%15/10/2038 SEDOL : 1B13G8U								
1,100,000.000		99.9986		10,720.74	1,139,034.11	1,222,980.06	-15.95	-83,930.00
Issue Date: 15 Oct 24 Rate: 4.344% Maturity Date: 15 Oct 38								
Total EUR				30,433.21	7,226,782.31	7,694,425.43	5,088.09	-472,731.21
Total Ireland				30,433.21	7,226,782.31	7,694,425.43	5,088.09	-472,731.21

Jersey, Channel Islands - USD

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****Jersey, Channel Islands - USD**

CQS US CLO 2022-2 FLTG RT 6.14317% DUE07-20-2031 CUSIP : 12664BAN7

385,388.840	100.06257	4,984.93	385,629.98	385,388.84	241.14	0.00	241.14
Issue Date: 28 Sep 23 Rate: 6.4674% Yield to Maturity: 6.385% Maturity Date: 20 Jul 31							

PVTPL APIDOS CLO LTD SR 24-48A CL A1 FLTG RT 07-25-2037 CUSIP : 03770WAA9

500,000.000	100.31545	17,544.70	501,577.25	500,000.00	1,577.25	0.00	1,577.25
Issue Date: 28 Jun 24 Rate: 6.75518% Yield to Maturity: 6.462% Maturity Date: 25 Jul 37							

Total USD		22,529.63	887,207.23	885,388.84	1,818.39	0.00	1,818.39

Total Jersey, Channel Islands		22,529.63	887,207.23	885,388.84	1,818.39	0.00	1,818.39

United Kingdom - EUR

PALMER SQUARE 3.143% 15/05/2034 SEDOL : 7B16CHU

1,100,000.000	100.06237	3,152.25	1,139,760.48	1,196,745.11	710.43	-57,695.06	-56,984.63
Issue Date: 05 Dec 24 Rate: 3.68992% Maturity Date: 15 May 34							

Total EUR		3,152.25	1,139,760.48	1,196,745.11	710.43	-57,695.06	-56,984.63

Total United Kingdom		3,152.25	1,139,760.48	1,196,745.11	710.43	-57,695.06	-56,984.63

United States - USD

ABPCI DIRECT LENDING FD ABS I LTD / SRSECD NT CLA 144A 3. CUSIP : 00090TAA5

293,798.220	97.6139	1,853.61	286,787.90	293,798.22	-7,010.32	0.00	-7,010.32
Issue Date: 29 Dec 20 Rate: 3.199% Yield to Maturity: 6.834% Maturity Date: 29 Dec 30							

AGL CLO 7 LTD / AGL CLO 7 LLC 6.21771%07-15-2034 CUSIP : 008511AN7

780,000.000	100.15047	11,183.59	781,173.67	780,000.00	1,173.67	0.00	1,173.67
Issue Date: 15 Jul 21 Rate: 6.61751% Yield to Maturity: 6.509% Maturity Date: 15 Jul 34							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
ALLEGRO CLO V-S LTD / ALLEGRO CLO 0%07-24-2037 CUSIP : 01750RAC4							
500,000.000		100.81594		15,259.37		504,079.70	4,079.70
Issue Date: 23 Jul 24 Rate: 6.78194% Yield to Maturity: 5.935% Maturity Date: 24 Jul 37							
ALLY AUTO 5.27% DUE 11-15-2028 CUSIP : 02007WAD0							
109,000.000		101.26131		255.30		110,374.83	1,402.51
Issue Date: 19 Jul 23 Rate: 5.27% Yield to Maturity: 4.568% Maturity Date: 15 Nov 28							
AMERN CR ACCEP 4.91% DUE 08-12-2031 CUSIP : 024945AE7							
650,000.000		99.49753		1,684.40		646,733.95	-3,181.68
Issue Date: 18 Oct 24 Rate: 4.91% Yield to Maturity: 5.192% Maturity Date: 12 Aug 31							
AMERN EXPRESS CR 5.24% DUE 04-15-2031 CUSIP : 02582JKF6							
574,000.000		102.13207		1,336.78		586,238.08	12,371.13
Issue Date: 23 Apr 24 Rate: 5.24% Yield to Maturity: 4.686% Maturity Date: 15 Apr 31							
AMMC CLO 24 LTD / AMMC CLO 24 LLC 0%01-20-2035 CUSIP : 00177LAJ9							
1,100,000.000		100.00041		6,336.19		1,100,004.51	4.51
Issue Date: 26 Nov 24 Rate: 5.76017% Yield to Maturity: 5.77% Maturity Date: 20 Jan 35							
ASSET BACKED FDG CORP 2003-WMC1 ASSETBKD CTF CL M-1 06-25 SEDOL : B045BC9							
257,880.800		99.10588		233.31		255,575.04	-2,305.76
Issue Date: 25 Nov 03 Rate: 5.42822% Yield to Maturity: 7.169% Maturity Date: 25 Jun 33							
ASSET BACKED FDG CORP SERIES-OPT5CLASS-A1 06-25-2034 SEDOL : B1FRXS1							
996,726.410		98.696		856.06		983,729.10	11,297.92
Issue Date: 14 Oct 04 Rate: 5.15322% Yield to Maturity: 7.511% Maturity Date: 25 Jun 34							

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Shares/PAR value								Market	Translation	
<i>Fixed Income</i>										
Asset backed securities										
United States - USD										
AST BACKED SECS FLTG RT 4.9792% DUE03-25-2036 SEDOL : BF42Z23										
645,598.630		97.37727			537.27	628,666.32	621,388.67	7,277.65	0.00	7,277.65
Issue Date: 17 Apr 06		Rate: 4.99322%		Yield to Maturity: 13.684%		Maturity Date: 25 Mar 36				
AVIS BUDGET RENT 5.25% DUE 04-20-2029 SEDOL : BQYM3L5										
145,000.000		100.97229			232.60	146,409.82	144,973.20	1,436.62	0.00	1,436.62
Issue Date: 17 Jan 23		Rate: 5.25%		Yield to Maturity: 4.905%		Maturity Date: 20 Apr 29				
AVIS BUDGET RENT 5.81% DUE 12-20-2029 CUSIP : 05377RHG2										
583,000.000		102.84652			1,034.99	599,595.21	581,227.24	18,367.97	0.00	18,367.97
Issue Date: 01 Jun 23		Rate: 5.81%		Yield to Maturity: 4.974%		Maturity Date: 20 Dec 29				
BATTALION CLO XI LTD / BATTALION 0%04-24-2034 CUSIP : 07132LAL3										
1,000,000.000		100.1796			11,588.88	1,001,796.00	1,000,000.00	1,796.00	0.00	1,796.00
Issue Date: 26 Apr 21		Rate: 6.04637%		Yield to Maturity: 5.93%		Maturity Date: 24 Apr 34				
BMW VEH OWNER TR 5.25% DUE 11-26-2029 CUSIP : 05592XAE0										
100,000.000		101.26439			87.50	101,264.39	99,982.84	1,281.55	0.00	1,281.55
Issue Date: 18 Jul 23		Rate: 5.25%		Yield to Maturity: 4.587%		Maturity Date: 26 Nov 29				
BRDG STR CLO I LTD / BRDG STR CLO I5.81947% 07-20-2037 CUSIP : 10805YAL5										
1,500,000.000		100.91061			18,502.20	1,513,659.15	1,500,000.00	13,659.15	0.00	13,659.15
Issue Date: 21 Jun 24		Rate: 6.1674%		Yield to Maturity: 5.966%		Maturity Date: 20 Jul 37				
CAP 1 PRIME AUTO 3.69% DUE 12-15-2027 SEDOL : BN4B7S6										
147,000.000		98.78995			241.08	145,221.23	146,958.49	-1,737.26	0.00	-1,737.26
Issue Date: 10 Aug 22		Rate: 3.69%		Yield to Maturity: 4.501%		Maturity Date: 15 Dec 27				

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
Fixed Income								
Asset backed securities								
United States - USD								
CARLYLE GLOBAL MARKET STRATEGI14/08/2030 0% 08-14- CUSIP : 14310BAU5								
27,547.180		100.01961		192.87		27,552.58	27,547.18	5.40
Issue Date: 01 Jul 21	Rate: 5.72841%	Yield to Maturity: 5.725%	Maturity Date: 14 Aug 30					
CARMAX AUTO OWNER 4.06% DUE 02-15-2028 SEDOL : BMY540								
603,000.000		99.3081		1,088.08		598,827.84	602,990.17	-4,162.33
Issue Date: 20 Jul 22	Rate: 4.06%	Yield to Maturity: 4.652%	Maturity Date: 15 Feb 28					
CARMAX AUTO OWNER 4.69% DUE 02-15-2028 SEDOL : BMY539								
181,000.000		99.8517		377.28		180,731.58	180,975.33	-243.75
Issue Date: 20 Jul 22	Rate: 4.69%	Yield to Maturity: 4.78%	Maturity Date: 15 Feb 28					
CARMAX AUTO OWNER 5.01% DUE 11-15-2028 SEDOL : BR0WY7								
247,000.000		100.55078		549.99		248,360.43	246,997.11	1,363.32
Issue Date: 26 Apr 23	Rate: 5.01%	Yield to Maturity: 4.683%	Maturity Date: 15 Nov 28					
CARMAX AUTO OWNER FIXED 5.7% DUE07-17-2028 SEDOL : BP0TXM4								
611,000.000		101.58169		1,547.87		620,664.13	610,885.25	9,778.88
Issue Date: 31 Oct 22	Rate: 5.70%	Yield to Maturity: 4.504%	Maturity Date: 17 Jul 28					
CARMAX AUTO OWNER TRUSTSER 23-3 CLA4 6.03% CUSIP : 14319BAD4								
252,000.000		101.28056		589.12		255,227.01	252,043.92	3,183.09
Issue Date: 26 Jul 23	Rate: 5.26%	Yield to Maturity: 4.65%	Maturity Date: 15 Feb 29					
CARMAX OWNER TR 4.65% DUE 01-16-2029 SEDOL : BQ97LD3								
121,000.000		100.05439		250.07		121,065.81	120,981.72	84.09
Issue Date: 25 Jan 23	Rate: 4.65%	Yield to Maturity: 4.603%	Maturity Date: 16 Jan 29					

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Asset backed securities								
United States - USD								
CERBERUS LN FDG FLTG RT 6.8061% DUE07-15-2035 CUSIP : 15674VAA2								
609,000.000		101.49332		9,508.19	618,094.32	609,000.00	9,094.32	9,094.32
Issue Date: 13 Jun 23 Rate: 7.2059% Yield to Maturity: 6.729% Maturity Date: 15 Jul 35								
CERBERUS LN FDG VAR RT 0% DUE 10-15-2035 CUSIP : 156940AA6								
664,000.000		101.47672		10,187.06	673,805.42	664,000.00	9,805.42	9,805.42
Issue Date: 29 Nov 23 Rate: 7.0809% Yield to Maturity: 6.636% Maturity Date: 15 Oct 35								
CHASE ISSUANCE TR SR D26Q CLA 4.63%01-15-2031 CUSIP : 161571HW7								
821,000.000		99.85889		1,689.44	819,841.49	817,243.62	2,597.87	2,597.87
Issue Date: 31 Jan 24 Rate: 4.63% Yield to Maturity: 4.665% Maturity Date: 15 Jan 31								
CLOVER CLO 2021-3 LLC 5.35177%01-25-2035 SEDOL : BSHT9F3								
1,000,000.000		100.00		0.00	1,000,000.00	1,000,000.00	0.00	0.00
Issue Date: 07 Jan 25 Maturity Date: 25 Jan 35								
CNH EQUIP TR 3.91% DUE 03-15-2028 CUSIP : 12663JAD3								
100,000.000		98.59726		173.78	98,597.26	99,996.47	-1,399.21	-1,399.21
Issue Date: 23 Aug 22 Rate: 3.91% Yield to Maturity: 4.66% Maturity Date: 15 Mar 28								
CNH EQUIP TR 5.46% DUE 03-17-2031 CUSIP : 12666DAD3								
211,000.000		102.14109		512.03	215,517.70	210,974.72	4,542.98	4,542.98
Issue Date: 27 Sep 23 Rate: 5.46% Yield to Maturity: 4.744% Maturity Date: 17 Mar 31								
CNH EQUIPMENT TRUST SR 23-A CLA4 4.77%10-15-2030 CUSIP : 12664QAD6								
100,000.000		100.17988		212.00	100,179.88	99,988.55	191.33	191.33
Issue Date: 25 Apr 23 Rate: 4.77% Yield to Maturity: 4.696% Maturity Date: 15 Oct 30								

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
COLLEGIATE FDG SVCS ED LN TR SER 2005-ACLA-4 FLTG RT DUE 0 CUSIP : 19458LBC3							
605,904.020		97.07928		174.31		588,207.26	563,064.70
Issue Date: 16 Feb 05	Rate: 5.17847%	Yield to Maturity: 6.105%	Maturity Date: 28 Mar 35			25,142.56	0.00
CWABS INC 2004-6 ASSET BKD CTF CL 2-A-3FLTG RATE 11-25-2034 SEDOL : B059QS1							
148,891.800		99.4256		140.29		148,036.57	146,472.30
Issue Date: 30 Jun 04	Rate: 5.65322%	Yield to Maturity: 6.795%	Maturity Date: 25 Nov 34			1,564.27	0.00
DATABANK ISSUER 2.06% DUE 02-27-2051 CUSIP : 23802WAA9							
400,000.000		96.25214		137.33		385,008.56	399,922.88
Issue Date: 11 Mar 21	Rate: 2.06%	Yield to Maturity: 6.44%	Maturity Date: 27 Feb 51			-14,914.32	0.00
ELM 2020-4 TR 2.286% DUE 10-20-2029 CUSIP : 28924AAB7							
35,971.010		97.89213		25.13		35,212.79	35,970.90
Issue Date: 23 Oct 20	Rate: 2.286%	Yield to Maturity: 6.805%	Maturity Date: 20 Oct 29			-758.11	0.00
ENTERPRISE FLEET 4.29% DUE 07-20-2029 CUSIP : 29374FAC7							
100,000.000		99.33269		131.08		99,332.69	99,970.24
Issue Date: 24 Aug 22	Rate: 4.29%	Yield to Maturity: 4.769%	Maturity Date: 20 Jul 29			-637.55	0.00
ENTERPRISE FLEET 5.65% DUE 10-22-2029 SEDOL : BQD3HZ1							
198,000.000		101.32842		341.83		200,630.27	197,986.18
Issue Date: 21 Nov 22	Rate: 5.65%	Yield to Maturity: 4.779%	Maturity Date: 22 Oct 29			2,644.09	0.00
EXETER AUTOMOBILE 1.08% DUE 11-16-2026 SEDOL : BLB15W5							
155,158.640		99.01405		74.48		153,628.85	155,108.65
Issue Date: 03 Feb 21	Rate: 1.08%	Yield to Maturity: 7.904%	Maturity Date: 16 Nov 26			-1,479.80	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
FORD CR AUTO OWNER 5.06% DUE 02-15-2029 CUSIP : 344930AE2							
100,000.000		100.99162		224.89		1,011.87	1,011.87
Issue Date: 26 Jun 23 Rate: 5.06% Yield to Maturity: 4.454% Maturity Date: 15 Feb 29							
FORD CR AUTO OWNER TR 2023-AASSETBACKED NT CL A-4 4.5 CUSIP : 344928AE6							
164,000.000		99.86786		332.37		-166.95	-166.95
Issue Date: 31 Mar 23 Rate: 4.56% Yield to Maturity: 4.637% Maturity Date: 15 Dec 28							
FORD CR FLOORPLAN 5.24% DUE 04-15-2031 CUSIP : 34528QJF2							
558,000.000		101.80736		1,299.52		10,097.07	10,097.07
Issue Date: 10 May 24 Rate: 5.24% Yield to Maturity: 4.958% Maturity Date: 15 Apr 31							
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15- SEDOL : BHWCD92							
1,008,000.000		97.68701		1,818.88		11,401.96	11,401.96
Issue Date: 21 Dec 18 Rate: 4.06% Yield to Maturity: 5.285% Maturity Date: 15 Nov 30							
FRKLN PK PL CLO I FLTG RT 6.05755% DUE04-14-2035 CUSIP : 35455DAA5							
500,000.000		100.13863		6,560.56		693.15	693.15
Issue Date: 11 Mar 22 Rate: 6.0559% Yield to Maturity: 5.934% Maturity Date: 14 Apr 35							
GM FINL CNSMR 5.34% DUE 12-18-2028 CUSIP : 36267KAE7							
167,000.000		101.3343		371.58		2,245.51	2,245.51
Issue Date: 19 Jul 23 Rate: 5.34% Yield to Maturity: 4.587% Maturity Date: 18 Dec 28							
GM FINL CONSUMER AUTOMOBILE RECEIVABLESAUTO NT CL A-4 3.71% CUSIP : 36265WAE3							
241,000.000		98.99303		372.55		-2,409.45	-2,409.45
Issue Date: 13 Jul 22 Rate: 3.71% Yield to Maturity: 4.632% Maturity Date: 16 Dec 27							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Asset backed securities

United States - USD

GM FINL CONSUMER AUTOMOBILE RECEIVABLESSR - 23-1 CL A4 4.59 CUSIP : 38013JAE3

175,000.000

100.10657

334.69

175,186.50

175,395.27

-208.77

0.00

-208.77

Issue Date: 18 Jan 23 Rate: 4.59% Yield to Maturity: 4.513% Maturity Date: 17 Jul 28

GM FINL REVOLVING 1.17% DUE 06-12-2034 CUSIP : 36263HAA6

430,000.000

94.36388

279.50

405,764.68

377,027.89

28,736.79

0.00

28,736.79

Issue Date: 22 Sep 21 Rate: 1.17% Yield to Maturity: 3.973% Maturity Date: 12 Jun 34

GM FINL REVOLVING 5.12% DUE 04-11-2035 CUSIP : 38012RAA4

604,000.000

101.15379

1,718.04

610,968.89

603,797.87

7,171.02

0.00

7,171.02

Issue Date: 31 May 23 Rate: 5.12% Yield to Maturity: 5.417% Maturity Date: 11 Apr 35

GMF FLOORPLAN 5.34% DUE 06-15-2030 CUSIP : 361886CW2

228,000.000

101.82733

541.12

232,166.31

227,901.21

4,265.10

0.00

4,265.10

Issue Date: 28 Jun 23 Rate: 5.34% Yield to Maturity: 4.946% Maturity Date: 15 Jun 30

GOLUB CAP PARTNERS ABS FDG 2020-1 L SRSECD NT CL A-2 144A CUSIP : 38177UAA8

183,332.940

97.35944

1,159.93

178,491.92

183,332.94

-4,841.02

0.00

-4,841.02

Issue Date: 19 Nov 20 Rate: 3.208% Yield to Maturity: 8.079% Maturity Date: 22 Jan 29

GOLUB CAP PARTNERS ABS FDG 2021-2 SRSECD NT CL A 144A 2. CUSIP : 38178XAA1

761,609.470

97.05945

4,421.47

739,213.96

761,609.47

-22,395.51

0.00

-22,395.51

Issue Date: 05 Nov 21 Rate: 2.9436% Yield to Maturity: 5.279% Maturity Date: 19 Oct 29

GOLUB CAP PARTNERS FLTGT RT 6.07947% DUE04-20-2037 CUSIP : 38178UAA7

504,000.000

100.49835

6,478.82

506,511.68

504,000.00

2,511.68

0.00

2,511.68

Issue Date: 17 Apr 24 Rate: 6.4274% Yield to Maturity: 7.09% Maturity Date: 20 Apr 37

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
GREATAMERICA 5.06% DUE 03-15-2030 CUSIP : 39154TCD8							
199,000.000		100.59716		447.53		200,188.35	198,869.31
Issue Date: 24 May 23	Rate: 5.06%	Yield to Maturity: 4.787%	Maturity Date: 15 Mar 30			1,319.04	0.00
1,319.04							
GREATAMERICA 5.35% DUE 07-16-2029 CUSIP : 39154TBX5							
176,000.000		101.0053		418.49		177,769.33	175,952.64
Issue Date: 12 Oct 22	Rate: 5.35%	Yield to Maturity: 4.682%	Maturity Date: 16 Jul 29			1,816.69	0.00
1,816.69							
GS MTG SECS CORP FLTG RT 5.0842% DUE06-25-2035 CUSIP : 36242D3X9							
59,417.480		99.41311		50.49		59,068.76	59,008.98
Issue Date: 27 May 05	Rate: 5.09822%	Yield to Maturity: 22.297%	Maturity Date: 25 Jun 35			59.78	0.00
59.78							
HERTZ VEH FING III 2.33% DUE 06-26-2028 CUSIP : 42806MAN9							
427,000.000		93.90674		165.82		400,981.78	376,498.60
Issue Date: 19 Jan 22	Rate: 2.33%	Yield to Maturity: 5.169%	Maturity Date: 26 Jun 28			24,483.18	0.00
24,483.18							
HERTZ VEH FING III 3.89% DUE 09-25-2028 CUSIP : 42806MBJ7							
803,000.000		96.78974		520.61		777,221.61	763,370.44
Issue Date: 30 Mar 22	Rate: 3.89%	Yield to Maturity: 5.244%	Maturity Date: 25 Sep 28			13,851.17	0.00
13,851.17							
HERTZ VEH FING III LLC 2021-2 RENT CARAST BKD NT 1.68% 12- CUSIP : 42806MAE9							
421,000.000		93.84391		117.88		395,082.86	372,252.97
Issue Date: 30 Jun 21	Rate: 1.68%	Yield to Maturity: 5.315%	Maturity Date: 27 Dec 27			22,829.89	0.00
22,829.89							
HYUNDAI AUTO 5.31% DUE 08-15-2029 CUSIP : 44933XAE7							
131,000.000		101.43304		309.16		132,877.28	130,975.59
Issue Date: 19 Jul 23	Rate: 5.31%	Yield to Maturity: 4.57%	Maturity Date: 15 Aug 29			1,901.69	0.00
1,901.69							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

J P MORGAN MTG ACQ CORP DTD 05-15-20072007-CH3 CL A-5 DUE CUSIP : 46630XAF5

322,999.870

98.35126

253.73

317,674.44

317,347.37

327.07

0.00

327.07

Issue Date: 15 May 07 Rate: 4.71322% Yield to Maturity: 9.391% Maturity Date: 25 Mar 37

JOHN DEERE OWNER 5.39% DUE 08-15-2030 CUSIP : 47787CAD5

195,000.000

101.54289

467.13

198,008.64

194,956.26

3,052.38

0.00

3,052.38

Issue Date: 19 Sep 23 Rate: 5.39% Yield to Maturity: 4.77% Maturity Date: 15 Aug 30

JOHN DEERE OWNER TR 2023 ASSET BACKED NTCLA-4 5.01% 12-17-2 CUSIP : 47800CAD8

176,000.000

100.54194

391.89

176,953.81

175,956.83

996.98

0.00

996.98

Issue Date: 02 Mar 23 Rate: 5.01% Yield to Maturity: 4.74% Maturity Date: 17 Dec 29

JOHN DEERE OWNER TR 2023-B ASSET BACKEDNT CLA-4 5.11% 05-1 CUSIP : 477920AD4

141,000.000

100.78413

320.23

142,105.62

140,966.29

1,139.33

0.00

1,139.33

Issue Date: 28 Jun 23 Rate: 5.11% Yield to Maturity: 4.769% Maturity Date: 15 May 30

LAUREL RD PRIME STUD LN TR 2020-A 1.92%11-25-2050 CUSIP : 51889CAC6

272,989.760

70.61593

87.36

192,774.26

272,930.63

-80,156.37

0.00

-80,156.37

Issue Date: 29 Sep 20 Rate: 1.92% Yield to Maturity: 5.105% Maturity Date: 25 Nov 50

LUMINACE ABS-2024 ISSUER LLC 5.87%10-30-2031 CUSIP : 55026NAA1

194,456.000

97.77608

1,934.14

190,131.45

194,402.00

-4,270.55

0.00

-4,270.55

Issue Date: 23 Oct 24 Rate: 5.87% Yield to Maturity: 6.201% Maturity Date: 30 Oct 31

M&T EQUIP 5.75% DUE 07-15-2030 CUSIP : 551925AC4

120,000.000

101.03686

306.67

121,244.23

119,964.28

1,279.95

0.00

1,279.95

Issue Date: 16 Aug 23 Rate: 5.75% Yield to Maturity: 5.196% Maturity Date: 15 Jul 30

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
MAGNETITE CLO LTD SR 24-40A CL A1 0%07-15-2037 CUSIP : 55955RAA7							
500,000.000		100.36017		18,273.48		501,800.85	
Issue Date: 21 Jun 24	Rate: 5.75198%	Yield to Maturity: 5.958%	Maturity Date: 15 Jul 37		500,000.00	1,800.85	0.00
MERCEDESSENZ AUTO 4.79% DUE 07-15-2031 CUSIP : 587918AE3							
107,000.000		100.25683		227.79		107,274.81	
Issue Date: 24 Jan 24	Rate: 4.79%	Yield to Maturity: 4.697%	Maturity Date: 15 Jul 31		106,964.80	310.01	0.00
MERCEDES-BENZ AUTO RECEIVABLES TR 2023-1SR 23-1 C A4 4.31% D SEDOL : BPRCW18							
111,000.000		99.4692		212.63		110,410.81	
Issue Date: 25 Jan 23	Rate: 4.31%	Yield to Maturity: 4.612%	Maturity Date: 16 Apr 29		110,976.72	-565.91	0.00
METRONET 6.56% DUE 04-20-2053 CUSIP : 59170DAA9							
500,000.000		102.49025		1,002.22		512,451.25	
Issue Date: 10 Apr 23	Rate: 6.56%	Yield to Maturity: 7.395%	Maturity Date: 20 Apr 53		499,962.55	12,488.70	0.00
MMAF EQUIP FIN LLC 2020-AASSET BACKEDNT CL A-5 144A 1.56% CUSIP : 60700MAE8							
100,000.000		92.29147		95.33		92,291.47	
Issue Date: 17 Jun 20	Rate: 1.56%	Yield to Maturity: 3.587%	Maturity Date: 09 Oct 42		87,484.38	4,807.09	0.00
MMAF EQUIP FIN LLC 5.1% DUE 07-13-2049 CUSIP : 55318CAD6							
300,000.000		100.76598		765.00		302,297.94	
Issue Date: 24 Jan 24	Rate: 5.10%	Yield to Maturity: 4.933%	Maturity Date: 13 Jul 49		301,370.25	927.69	0.00
MMAF EQUIP FIN LLC 5.5% DUE 12-13-2038 CUSIP : 55317WAD3							
306,000.000		101.84978		841.50		311,660.33	
Issue Date: 21 Jul 23	Rate: 5.50%	Yield to Maturity: 4.951%	Maturity Date: 13 Dec 38		306,079.99	5,580.34	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
MORGAN STANLEY CAP I INC 2006-HE1 CLA-401-25-2036 REG SEDOL : B84T5D6							
474,123.310		96.10864		397.73		-12,893.71	-12,893.71
Issue Date: 28 Feb 06 Rate: 5.03322% Yield to Maturity: 11.721% Maturity Date: 25 Jan 36							
NISSAN AUTO 4.45% DUE 11-15-2029 SEDOL : BPXX011							
129,000.000		99.79787		255.13		-258.61	-258.61
Issue Date: 28 Sep 22 Rate: 4.45% Yield to Maturity: 4.579% Maturity Date: 15 Nov 29							
NISSAN AUTO RECEIVABLES 2023-A NT CL A-44.85% 06-17-2030 CUSIP : 65480WAE1							
181,000.000		100.35039		390.16		638.08	638.08
Issue Date: 26 Apr 23 Rate: 4.85% Yield to Maturity: 4.578% Maturity Date: 17 Jun 30							
OCP CLO 2020-18 LTD / OCP CLO SR SECD NTCL A-1R2 FLTG 5.6394 CUSIP : 671078AW3							
500,000.000		100.62769		12,290.29		3,138.45	3,138.45
Issue Date: 20 Aug 24 Rate: 6.60374% Yield to Maturity: 6.215% Maturity Date: 20 Jul 37							
OCTAGON INVT PARTNERS 46 LTD / 5.67771%07-15-2036 CUSIP : 67577VAL7							
775,000.000		100.22024		10,205.15		-1,005.64	-1,005.64
Issue Date: 10 Aug 21 Rate: 6.07751% Yield to Maturity: 5.939% Maturity Date: 15 Jul 36							
PVTPL AASET 2021-2 TR SECD NT CL B SER2021-2 144A 3.538% D CUSIP : 00258BAB0							
353,389.290		89.64973		555.69		-36,561.96	-36,561.96
Issue Date: 08 Dec 21 Rate: 3.538% Yield to Maturity: 6.572% Maturity Date: 15 Jan 47							
PVTPL AASET 2024-1 US LTD / AASET 2024-1 INTL LTD CL A-1 6.2 CUSIP : 00255JAA8							
484,970.670		100.7993		1,265.17		3,892.46	3,892.46
Issue Date: 17 Jun 24 Rate: 6.261% Yield to Maturity: 6.509% Maturity Date: 16 May 49							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Asset backed securities								
United States - USD								
PVTPL ABPCI DIRECT LENDING FD ABS II LLC SR SECD NT CL A-1 FL CUSIP : 00090NAA8								
211,887.870		99.8766		2,569.84	211,626.40	211,887.87	-261.47	0.00
Issue Date: 01 Mar 22 Rate: 6.71721% Yield to Maturity: 6.834% Maturity Date: 01 Mar 32								
PVTPL ALIGNED DATA CTRS ISSUER LLC 21-1A CL A2 1.937% DUE 08 SEDOL : BNSLTX1								
670,000.000		95.0588		576.80	636,893.96	598,943.36	37,950.60	0.00
Issue Date: 25 Aug 21 Rate: 1.937% Yield to Maturity: 6.803% Maturity Date: 15 Aug 46								
PVTPL AMMC CLO 28 LTD SR 24-28A XL AIA FLTG RT 144A 07-20-20 CUSIP : 03166HAA4								
750,000.000		100.50836		9,251.10	753,812.70	750,000.00	3,812.70	0.00
Issue Date: 18 Jun 24 Rate: 6.1674% Yield to Maturity: 6.029% Maturity Date: 20 Jul 37								
PVTPL APOLLO AVIATION SECURITIZATION SER 24-2A CL A 5.93% 09 CUSIP : 00038QAA6								
982,763.030		99.4186		2,428.24	977,049.25	982,754.87	-5,705.62	0.00
Issue Date: 22 Oct 24 Rate: 5.93% Yield to Maturity: 6.144% Maturity Date: 16 Sep 49								
PVTPL ARES CLO LTD SER 18-50A CL AR FLTG 01-15-2032 CUSIP : 04018LAJ4								
1,261,278.020		100.00894		16,307.83	1,261,390.78	1,231,637.99	29,752.79	0.00
Issue Date: 15 Jun 21 Rate: 5.96751% Yield to Maturity: 5.887% Maturity Date: 15 Jan 32								
PVTPL ATLAS STATIC SR LN FD I LTD/ATLASSTAT SER 22-1A CL AR CUSIP : 04942PAJ6								
712,962.270		100.2516		9,895.52	714,756.08	712,962.27	1,793.81	0.00
Issue Date: 01 Dec 23 Rate: 6.4059% Yield to Maturity: 6.184% Maturity Date: 15 Jul 30								
PVTPL AVANT LNS FDG TR 2024-REV1 SR24-REV1 CL A 5.92% D CUSIP : 05352UAA4								
500,000.000		100.97228		1,315.56	504,861.40	499,968.70	4,892.70	0.00
Issue Date: 30 Jul 24 Rate: 5.92% Yield to Maturity: 5.383% Maturity Date: 15 Oct 33								

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 2023-8 CL A 6. CUSIP : 05377RHM9							
421,000.000		103.66954		774.41		436,448.76	420,834.80
Issue Date: 18 Sep 23	Rate: 6.02%	Yield to Maturity: 4.985%	Maturity Date: 20 Feb 30			15,613.96	0.00
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SER 21-2A CL A 1.66% CUSIP : 05377RER1							
100,000.000		94.23283		50.72		94,232.83	88,101.56
Issue Date: 17 Nov 21	Rate: 1.66%	Yield to Maturity: 4.792%	Maturity Date: 20 Feb 28			6,131.27	0.00
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP 5.36% 06-20-2030 CUSIP : 05377RHY3							
180,000.000		101.37428		294.80		182,473.70	179,969.04
Issue Date: 12 Jan 24	Rate: 5.36%	Yield to Maturity: 4.997%	Maturity Date: 20 Jun 30			2,504.66	0.00
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 23-4A CL A 5.34% CUSIP : 05377RGY4							
431,000.000		101.55749		723.00		437,712.78	430,816.48
Issue Date: 06 Apr 23	Rate: 5.49%	Yield to Maturity: 4.967%	Maturity Date: 20 Jun 29			6,896.30	0.00
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 24-3A CL A 5.23% SEDOL : BTWPKG1							
686,000.000		101.5603		1,096.27		696,703.66	684,726.61
Issue Date: 12 Mar 24	Rate: 5.23%	Yield to Maturity: 4.859%	Maturity Date: 20 Dec 30			11,977.05	0.00
PVTPL BABSON CLO LTD SR 19-3A CL A1R FLTG RT 01-20-2036 CUSIP : 06761KAW1							
1,000,000.000		100.04356		1,372.61		1,000,435.60	1,000,000.00
Issue Date: 23 Dec 24	Rate: 5.49043%	Yield to Maturity: 6.05%	Maturity Date: 20 Jan 36			435.60	0.00
PVTPL BAIN CAP CR CLO 2021-6 LTD SR 21-6A CL A1R FLTG RT 10- CUSIP : 05684PAL0							
950,000.000		99.99914		2,750.34		949,991.83	950,000.00
Issue Date: 13 Dec 24	Rate: 5.35947%	Yield to Maturity: 5.66%	Maturity Date: 21 Oct 34			-8.17	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

PVTPL BAIN CAPITAL CREDIT CLO LIMITED SR 20-2A CL ARR FLTG R CUSIP : 05683EAW2

800,000.000

100.14754

9,371.84

801,180.32

800,000.00

1,180.32

0.00

1,180.32

Issue Date: 05 Sep 24 Rate: 5.53317% Yield to Maturity: 5.732% Maturity Date: 19 Jul 34

PVTPL BATTALION CLO LTD SR 22-23A CL A1R FLTG RT 10-15-2037 CUSIP : 07135LAL0

500,000.000

100.38045

6,582.23

501,902.25

500,000.00

1,902.25

0.00

1,902.25

Issue Date: 06 Sep 24 Rate: 6.0759% Yield to Maturity: 5.931% Maturity Date: 15 Oct 37

PVTPL BENEFIT STREET PARTNERS CLO LTD SR 24-37A CL A FLTG RT CUSIP : 08182TAA7

500,000.000

99.98662

1,503.73

499,933.10

500,000.00

-66.90

0.00

-66.90

Issue Date: 13 Dec 24 Rate: 5.69833% Yield to Maturity: 6.45% Maturity Date: 25 Jan 38

PVTPL BLUEMOUNTAIN CLO XXII LTD 18-1A CL A-1 FLTG RT 07-15-2 CUSIP : 09629PAA4

781,254.360

100.1249

10,152.09

782,230.15

764,066.76

18,163.39

0.00

18,163.39

Issue Date: 29 Jun 18 Rate: 5.99751% Yield to Maturity: 5.866% Maturity Date: 15 Jul 31

PVTPL BOJANGLES ISSUER LLC SR 24-1A CL A2 6.584% 11-20-2054 CUSIP : 09748RAC2

300,000.000

98.65135

4,005.27

295,954.05

300,000.00

-4,045.95

0.00

-4,045.95

Issue Date: 18 Oct 24 Rate: 6.584% Yield to Maturity: 7.983% Maturity Date: 20 Nov 54

PVTPL BRIDGE STR CLO IV LTD SER 24-1A CL A FLTG 04-20-2037 CUSIP : 107934AA9

500,000.000

100.82834

6,217.40

504,141.70

501,150.00

2,991.70

0.00

2,991.70

Issue Date: 26 Apr 24 Rate: 6.2174% Yield to Maturity: 6.023% Maturity Date: 20 Apr 37

PVTPL CAPITAL FOUR US CLO II LTD SR22-1A CL AR FLTG RT CUSIP : 14016CAN6

800,000.000

100.98033

10,427.84

807,842.64

800,000.00

7,842.64

0.00

7,842.64

Issue Date: 29 Dec 23 Rate: 6.5174% Yield to Maturity: 6.284% Maturity Date: 20 Jan 37

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL CARLYLE US CLO SR 17-2A CL AR2 FLTG RT 07-20-2037 CUSIP : 14315JBA6							
500,000.000		100.4273		6,821.74		502,136.50	
Issue Date: 14 Jun 24	Rate: 6.82174%	Yield to Maturity: 5.987%	Maturity Date: 20 Jul 37		500,000.00	2,136.50	0.00
							2,136.50
PVTPL CARLYLE US SER 17-4A CL A-1 FLTG RATE 01-15-2030 SEDOL : BFMDCF0							
181,310.570		100.00143		2,395.34		181,313.16	
Issue Date: 30 Nov 17	Rate: 6.09751%	Yield to Maturity: 6.013%	Maturity Date: 15 Jan 30		180,947.95	365.21	0.00
							365.21
PVTPL CARVAL CLO LTD SR 24-2A CL A FLTG07-20-2037 CUSIP : 146918AA5							
500,000.000		100.38887		15,088.92		501,944.35	
Issue Date: 24 Jul 24	Rate: 6.74784%	Yield to Maturity: 5.961%	Maturity Date: 20 Jul 37		500,000.00	1,944.35	0.00
							1,944.35
PVTPL CBAM SER 17-2A CL BR FLTG07-17-2034 CUSIP : 12481KAU2							
500,000.000		100.47029		7,134.56		502,351.45	
Issue Date: 24 Jun 21	Rate: 6.75906%	Yield to Maturity: 6.561%	Maturity Date: 17 Jul 34		492,500.00	9,851.45	0.00
							9,851.45
PVTPL CERBERUS LN FDG XL LLC SER 23-1A CL A FLTG RT DUE 03-2 CUSIP : 15675AAA7							
250,000.000		100.1655		3,821.95		250,413.75	
Issue Date: 22 Mar 23	Rate: 7.0559%	Yield to Maturity: 6.921%	Maturity Date: 22 Mar 35		250,000.00	413.75	0.00
							413.75
PVTPL CIFC FDG 2017-IV LTD SER 17-4A CLA1R FLTG 10-24-2030 CUSIP : 12551JAL0							
192,594.800		100.13126		2,158.13		192,847.60	
Issue Date: 17 Jun 21	Rate: 5.84637%	Yield to Maturity: 5.70%	Maturity Date: 24 Oct 30		192,594.80	252.80	0.00
							252.80
PVTPL CLOUD CAPITAL SER 24-1A CL A2 5.781%11-22-2049 SEDOL : BV99FT8							
570,000.000		99.65253		3,112.11		568,019.42	
Issue Date: 27 Nov 24	Rate: 5.781%	Yield to Maturity: 6.93%	Maturity Date: 22 Nov 49		570,000.00	-1,980.58	0.00
							-1,980.58

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

Accounting Statements

Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Cost			
Fixed Income								
Asset backed securities								
United States - USD								
PVTPL CMO LOANCORE ISSUER LTD SR 22-CRE7 CL A FLTG RT 01-17- CUSIP : 53946PAA8								
131,112.940		99.8514		335.88	130,918.11	131,133.43	-215.32	-215.32
Issue Date: 23 Feb 22		Rate: 6.14824%	Yield to Maturity: 6.523%	Maturity Date: 17 Jan 37				
PVTPL COINSTAR FDG LLC SR SECD NT CL A-25.216% DUE 04-25-20 SEDOL : BYWQP97								
136,900.000		88.55303		1,309.13	121,229.10	136,635.32	-15,406.22	-15,406.22
Issue Date: 12 May 17		Rate: 5.216%	Yield to Maturity: 11.324%	Maturity Date: 25 Apr 47				
PVTPL COMPASS DATACENTERS ISSUER II SR 24-2A CL B1 5.999% 08 SEDOL : BRQN261								
500,000.000		99.0547		499.92	495,273.50	500,000.00	-4,726.50	-4,726.50
Issue Date: 29 Aug 24		Rate: 5.999%	Yield to Maturity: 6.072%	Maturity Date: 25 Aug 49				
PVTPL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1 SR SE SEDOL : BKZ7QK7								
480,000.000		92.62328		3,227.84	444,591.74	480,000.00	-35,408.26	-35,408.26
Issue Date: 19 Nov 19		Rate: 3.668%	Yield to Maturity: 6.141%	Maturity Date: 25 Oct 49				
PVTPL DRYDEN SENIOR LOAN FUND SR 14-60ACL A FLTG 07-15-2031 CUSIP : 26251NAB6								
1,175,377.990		100.0136		15,197.17	1,175,537.84	1,152,458.12	23,079.72	23,079.72
Issue Date: 23 Aug 18		Rate: 5.96751%	Yield to Maturity: 5.884%	Maturity Date: 15 Jul 31				
PVTPL ELM 2020-3 TR SER 20-3A CL A22.954% DUE 08-20-202 CUSIP : 289338AB1								
30,688.350		98.07943		27.70	30,098.96	30,687.62	-588.66	-588.66
Issue Date: 03 Sep 20		Rate: 2.954%	Yield to Maturity: 7.152%	Maturity Date: 20 Aug 29				
PVTPL EMPOWER CLO LTD SER 24-1A CLS A1 VARRT 04-25-2037 CUSIP : 29244RAA3								
1,000,000.000		100.88217		11,759.98	1,008,821.70	1,000,000.00	8,821.70	8,821.70
Issue Date: 20 Mar 24		Rate: 6.22587%	Yield to Maturity: 6.003%	Maturity Date: 25 Apr 37				

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

PVTPL EMPower CLO LTD SR 22-1A CL A1RFLT 10-20-2037 CUSIP : 29246AAL4

500,000.000

100.49989

6,007.40

502,499.45

500,000.00

2,499.45

0.00

2,499.45

Issue Date: 21 Oct 24 Rate: 6.0074% Yield to Maturity: 5.877% Maturity Date: 20 Oct 37

PVTPL ENTERPRISE FLEET FINANCING LLC SER 23-1 CL A3 5.42% DU SEDOL : BSY1R47

323,000.000

101.26016

534.92

327,070.32

322,911.98

4,158.34

0.00

4,158.34

Issue Date: 02 Mar 23 Rate: 5.42% Yield to Maturity: 4.623% Maturity Date: 22 Oct 29

PVTPL ENTERPRISE FLEET FINANCING LLC SR23-3 CL A3 6.41% 06- CUSIP : 29374LAC4

434,000.000

103.82375

850.04

450,595.08

433,960.72

16,634.36

0.00

16,634.36

Issue Date: 25 Oct 23 Rate: 6.41% Yield to Maturity: 4.732% Maturity Date: 20 Jun 30

PVTPL ENTERPRISE FLEET FING 2023-2 LLC 5.5% 04-22-2030 CUSIP : 29375NAC9

454,000.000

101.41638

762.97

460,430.37

453,899.17

6,531.20

0.00

6,531.20

Issue Date: 31 May 23 Rate: 5.50% Yield to Maturity: 4.774% Maturity Date: 22 Apr 30

PVTPL ENTERPRISE FLEET FING SR 24-4 CL A4 4.7%06-20-2031 CUSIP : 29374MAD0

141,000.000

99.32978

202.49

140,054.99

140,954.65

-899.66

0.00

-899.66

Issue Date: 16 Oct 24 Rate: 4.70% Yield to Maturity: 4.903% Maturity Date: 20 Jun 31

PVTPL FORD CREDIT FLOORPLAN MASTER OWNER TRUST SER 24-4 CL A CUSIP : 34528QJQ8

330,000.000

98.20427

645.33

324,074.09

329,892.19

-5,818.10

0.00

-5,818.10

Issue Date: 08 Oct 24 Rate: 4.40% Yield to Maturity: 4.872% Maturity Date: 15 Sep 31

PVTPL FORTRESS CR OPPORTUNITIES CLO LPSR 17-9A CL A1TR VAR CUSIP : 34961JAY0

962,000.000

100.20095

13,480.45

963,933.14

962,000.00

1,933.14

0.00

1,933.14

Issue Date: 12 Oct 21 Rate: 6.46751% Yield to Maturity: 6.306% Maturity Date: 15 Oct 33

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

PVTPL GM FINANCIAL REVOLVING RECEIVABLES SR 23-2 CL A 5.77% CUSIP : 36268DAA0

160,000.000

103.61379

512.89

165,782.06

159,971.87

5,810.19

0.00

5,810.19

Issue Date: 15 Nov 23 Rate: 5.77% Yield to Maturity: 5.328% Maturity Date: 11 Aug 36

PVTPL GM FINL REVOLVING RECEIVABLES TR SR 24-1 CL A 4.9% 12- CUSIP : 36269KAA3

774,000.000

100.8384

2,141.40

780,489.22

771,389.04

9,100.18

0.00

9,100.18

Issue Date: 13 Mar 24 Rate: 4.98% Yield to Maturity: 5.123% Maturity Date: 11 Dec 36

PVTPL GMF FLOORPLAN OWNER REVOLVING TRSR 24-2A CL A 5.06% CUSIP : 361886DF8

572,000.000

100.85573

1,286.36

576,894.78

576,501.66

393.12

0.00

393.12

Issue Date: 27 Mar 24 Rate: 5.06% Yield to Maturity: 4.89% Maturity Date: 15 Mar 31

PVTPL GOLDENTREE LOAN MANAGEMENT SR21-11A CL AR FLTG RT CUSIP : 38138KAL4

925,000.000

99.99867

4,166.21

924,987.70

925,000.00

-12.30

0.00

-12.30

Issue Date: 03 Dec 24 Rate: 5.59118% Yield to Maturity: 5.645% Maturity Date: 20 Oct 34

PVTPL GOLUB CAP PARTNERS ABS FDG 2021-1A CL A-2 2.773% DUE CUSIP : 38178HAA6

339,929.980

98.6347

1,859.07

335,288.92

339,929.98

-4,641.06

0.00

-4,641.06

Issue Date: 06 Apr 21 Rate: 2.773% Yield to Maturity: 5.843% Maturity Date: 20 Apr 29

PVTPL GOLUB CAPITAL SR 2023-65A CL A1 VAR RT 05-09-2036 CUSIP : 38179PAA7

520,000.000

100.7429

5,071.18

523,863.08

520,000.00

3,863.08

0.00

3,863.08

Issue Date: 20 Jun 23 Rate: 7.02163% Yield to Maturity: 6.87% Maturity Date: 09 May 36

PVTPL GOODLEAP HOME IMPT SOLUTIONS TR SER 24-1 CL A 5.35% 10 CUSIP : 381935AA3

231,965.660

99.9287

379.20

231,800.27

231,959.77

-159.50

0.00

-159.50

Issue Date: 29 Oct 24 Rate: 5.35% Yield to Maturity: 5.359% Maturity Date: 20 Oct 46

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL HALSEYPOINT CLO 5 LTD/HALSEY PTCLO 5 SR SECD NT CL CUSIP : 406371AA2							
500,000.000		100.03813		5,303.18		500,190.65	190.65
Issue Date: 23 Dec 21 Rate: 6.06078% Yield to Maturity: 6.013% Maturity Date: 30 Jan 35							
PVTPL HALSEYPOINT CLO II LTD SER 20-2A CL AR FLTG RT 07-20-2 CUSIP : 40638TAL6							
500,000.000		100.8665		16,382.48		504,332.50	4,332.50
Issue Date: 12 Jul 24 Rate: 6.81814% Yield to Maturity: 5.935% Maturity Date: 20 Jul 37							
PVTPL HARDEES FUNDING SER 18-1A CL A23 5.71% 06-20-2048 CUSIP : 411707AF9							
937,500.000		97.9857		1,635.68		918,615.94	-155,883.60
Issue Date: 20 Jun 18 Rate: 5.71% Yield to Maturity: 7.522% Maturity Date: 20 Jun 48							
PVTPL HERO FDG 2016-4 NT CL A2 144A4.29% DUE 09-20-2047 CUSIP : 40417QAC9							
517,526.710		92.15956		6,228.87		476,950.34	-53,375.63
Issue Date: 15 Dec 16 Rate: 4.29% Yield to Maturity: 50.00% Maturity Date: 20 Sep 47							
PVTPL HORIZON AIRCRAFT FIN SR 24-1 CL A144A 5.375% 09-15-20 CUSIP : 43990EAA9							
493,750.000		97.1032		1,179.51		479,447.05	-14,292.72
Issue Date: 17 Sep 24 Rate: 5.375% Yield to Maturity: 5.593% Maturity Date: 15 Sep 49							
PVTPL KUBOTA CR OWNER TR 2023-1 NT CLA4 5.07% 02-15-2029 CUSIP : 50117KAD2							
107,000.000		100.72754		241.11		107,778.47	782.26
Issue Date: 31 Mar 23 Rate: 5.07% Yield to Maturity: 4.694% Maturity Date: 15 Feb 29							
PVTPL KUBOTA CR OWNER TR 2023-2 SR 23-2A CLA4 5.23% 06-15- CUSIP : 500945AD2							
159,000.000		100.69516		369.59		160,105.30	1,462.18
Issue Date: 26 Jul 23 Rate: 5.23% Yield to Maturity: 4.941% Maturity Date: 15 Jun 28							

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Asset backed securities									
United States - USD									
PVTPL LABRADOR AVIATION FIN LTD SER 16-1A CLA1 4.3% DUE 01 SEDOL : BG210W4									
2,380,469.850		96.80108		14,438.94	2,304,320.52	2,334,282.63	-29,962.11	0.00	-29,962.11
Issue Date: 15 Dec 16 Rate: 4.30% Call Date: 15 Jul 25 Call Price: 100.00 Yield to Maturity: 7.443% Maturity Date: 15 Jan 42									
PVTPL LCM 31 LTD SR SECD NT CL A-R FLTGO7-20-2034 CUSIP : 50201QAL8									
700,000.000		100.27817		8,256.36	701,947.19	700,000.00	1,947.19	0.00	1,947.19
Issue Date: 22 Jul 24 Rate: 5.8974% Yield to Maturity: -0.029% Maturity Date: 20 Jul 34									
PVTPL LCM XV LTD PARTNERSHIP/LCM XV LLCVAR RT DUE 07-20-203 CUSIP : 50184NAR3									
123,936.730		99.90188		1,457.25	123,815.12	123,936.73	-121.61	0.00	-121.61
Issue Date: 06 Apr 21 Rate: 5.87901% Yield to Maturity: 5.906% Maturity Date: 20 Jul 30									
PVTPL MARBLE POINT CLO LTD SR 20-1A CL AR FLTG RT 07-20-2037 CUSIP : 56606CAL7									
500,000.000		100.33013		6,057.40	501,650.65	500,000.00	1,650.65	0.00	1,650.65
Issue Date: 22 Jul 24 Rate: 6.0574% Yield to Maturity: 5.955% Maturity Date: 20 Jul 37									
PVTPL MARBLE POINT CLO XXV LTD SR 22-2ACL BR FLTG RT 10-20- CUSIP : 565923AU3									
500,000.000		101.49185		7,467.40	507,459.25	507,900.00	-440.75	0.00	-440.75
Issue Date: 22 Nov 23 Rate: 7.4674% Yield to Maturity: 7.181% Maturity Date: 20 Oct 36									
PVTPL MARINER FIN ISSUANCE TR SR 24-BA CL A 4.91% 11-20-2038 CUSIP : 56847GAA1									
425,000.000		98.3954		637.62	418,180.45	424,851.25	-6,670.80	0.00	-6,670.80
Issue Date: 17 Oct 24 Rate: 4.91% Yield to Maturity: 5.259% Maturity Date: 20 Nov 38									
PVTPL MARLETTE FUNDING TRUST SER 24-1A CL B 6.07% 07-17-2034 CUSIP : 57108VAB8									
650,000.000		101.07493		1,753.56	656,987.05	649,946.18	7,040.87	0.00	7,040.87
Issue Date: 30 May 24 Rate: 6.07% Yield to Maturity: 6.248% Maturity Date: 17 Jul 34									

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Asset backed securities

United States - USD

PVTPL MIDOCEAN CR CLO IX/MIDOCEAN CR CLO IX SER 2018-9A CLS CUSIP : 59802MAA5

192,152.930

100.04773

2,316.98

192,244.64

191,941.56

303.08

0.00

303.08

Issue Date: 07 Aug 18 Rate: 6.02901% Yield to Maturity: 5.941% Maturity Date: 20 Jul 31

PVTPL MP CLO VIII LTD SER 15-2A CL ARR FLTG 04-28-2034 CUSIP : 62481WAL1

500,000.000

100.19087

5,487.82

500,954.35

487,500.00

13,454.35

0.00

13,454.35

Issue Date: 10 Jun 21 Rate: 6.07882% Yield to Maturity: 5.972% Maturity Date: 28 Apr 34

PVTPL NELNET STUDENT LN TR 2006-1 NT CLA-6 RMKT FLTG RT DUE SEDOL : BD81GY1

353,645.760

99.04425

1,901.84

350,265.79

344,583.58

5,682.21

0.00

5,682.21

Issue Date: 25 Nov 13 Rate: 5.23245% Yield to Maturity: 5.796% Maturity Date: 23 Aug 36

PVTPL NORTHWOODS CAPITAL LTD SR 18-14BACL AR FLTG RT 11-13- CUSIP : 66860CAL7

880,718.480

100.14615

6,912.23

882,005.65

880,718.48

1,287.17

0.00

1,287.17

Issue Date: 13 May 24 Rate: 5.76617% Yield to Maturity: 5.763% Maturity Date: 13 Nov 31

PVTPL PAGAYA AI DEBT SELECTION TR SR 23-5 CLA 7.179% 04-15- CUSIP : 69546PAA8

0.010

100.00

0.00

0.01

0.01

0.00

0.00

0.00

Issue Date: 19 Jul 23 Rate: 7.179% Yield to Maturity: 5.359% Maturity Date: 15 Apr 31

PVTPL PALMER SQUARE CLO 2022-1LTD CLA FLTG 04-20- CUSIP : 69689QAA3

775,000.000

100.15756

9,202.97

776,221.09

775,000.00

1,221.09

0.00

1,221.09

Issue Date: 04 Mar 22 Rate: 5.9374% Yield to Maturity: 5.847% Maturity Date: 20 Apr 35

PVTPL PALMER SQUARE LN FDG 2021-3 LTD/SR SECD NT CLA-A-1 FLTG CUSIP : 69702BAA9

85,888.840

100.08107

975.53

85,958.47

85,888.84

69.63

0.00

69.63

Issue Date: 29 Jul 21 Rate: 5.67901% Yield to Maturity: 5.52% Maturity Date: 20 Jul 29

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Asset backed securities								
United States - USD								
PVTPL PK ALIFT LN FDG 3 LP SER 24-1 CL A1 5.842% 09-15-2039 CUSIP : 69291VAB0								
328,905.710		100.50718		853.99	330,573.85	328,901.93	1,671.92	0.00
Issue Date: 11 Jul 24 Rate: 5.842% Yield to Maturity: 5.654% Maturity Date: 15 Sep 39								
PVTPL PORSCHE FINL AUTO SECURITIZATION TR SR 23-1A CLS A4 4. CUSIP : 73328QAD6								
207,000.000		100.13135		244.26	207,271.89	206,968.83	303.06	0.00
Issue Date: 24 May 23 Rate: 4.72% Yield to Maturity: 4.643% Maturity Date: 23 Jun 31								
PVTPL REGATTA XVI FUNDING LTD SR 19-2A CL A1R FLTG RT 01-15- CUSIP : 75888TAL9								
800,000.000		100.49029		10,150.23	803,922.32	800,000.00	3,922.32	0.00
Issue Date: 12 Sep 24 Rate: 5.8559% Yield to Maturity: 5.644% Maturity Date: 15 Jan 33								
PVTPL ROCKFORD TOWER CLO LTD SER 24-1A CL A1 FLTG RT 04-20-2 CUSIP : 77342BAA8								
500,000.000		100.93548		6,227.40	504,677.40	499,750.00	4,927.40	0.00
Issue Date: 18 Apr 24 Rate: 6.2274% Yield to Maturity: 6.004% Maturity Date: 20 Apr 37								
PVTPL ROCKFORD TOWER CLO LTD SR 20-1A CL A1R FLTG RT 01-20-2 CUSIP : 77341EAL9								
800,000.000		100.10355		9,819.84	800,828.40	800,000.00	828.40	0.00
Issue Date: 20 Feb 24 Rate: 6.1374% Yield to Maturity: 6.063% Maturity Date: 20 Jan 36								
PVTPL SAPPHIRE AVIATION FIN IILTD/SAPPHIRE NT CL A CUSIP : 80307AAA7								
290,353.300		94.003		416.56	272,940.81	290,348.89	-17,408.08	0.00
Issue Date: 20 Feb 20 Rate: 3.228% Yield to Maturity: 5.896% Maturity Date: 15 Mar 40								
PVTPL SERVPRO MASTER ISSUER LLC 2019-1SR SECD NT CL A-2 14 SEDOL : BK6WVK6								
475,000.000		97.16149		3,380.58	461,517.08	475,000.00	-13,482.92	0.00
Issue Date: 01 Oct 19 Rate: 3.882% Yield to Maturity: 6.742% Maturity Date: 25 Oct 49								

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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Account number MOIAP

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL SFS AUTO RECEIVABLES SECURITIZATIONS SR 23-1A CL A4 5.47 CUSIP : 78398AAE3							
108,000.000		101.54911		180.51		1,709.34	1,709.34
Issue Date: 30 Jun 23 Rate: 5.47% Yield to Maturity: 4.707% Maturity Date: 20 Dec 29							
PVTPL SIGNAL RAIL I LLC SER 21-1 CL A2.23% DUE 08-17-2051 CUSIP : 82667CAA3							
650,893.360		90.60321		564.47		-60,849.93	-60,849.93
Issue Date: 18 Aug 21 Rate: 2.23% Yield to Maturity: 5.237% Maturity Date: 17 Aug 51							
PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRAFT SR 21-1 CL A CUSIP : 83438LAA9							
558,384.000		91.33124		654.18		-3,712.44	-3,712.44
Issue Date: 15 Nov 21 Rate: 2.636% Yield to Maturity: 5.746% Maturity Date: 15 Oct 46							
PVTPL SOUND POINT CLO LTD SR 18-3A CL A1AR FRN 10-26-2031 CUSIP : 83613HAL1							
453,701.720		100.10148		4,847.28		460.42	460.42
Issue Date: 15 May 24 Rate: 5.91721% Yield to Maturity: 5.636% Maturity Date: 26 Oct 31							
PVTPL SOUND PT CLO II LTD/SOUND PT CLO II LL SER 13-1A CL A CUSIP : 83608GAN6							
237,261.370		100.08985		2,548.41		3,677.20	3,677.20
Issue Date: 26 Jan 18 Rate: 5.94882% Yield to Maturity: 5.844% Maturity Date: 26 Jan 31							
PVTPL SOUND PT CLO XXIX LTD/SOUND PT CLO XXI SR SECD NT CL A CUSIP : 83614VAC9							
500,000.000		100.17278		5,626.51		1,088.90	1,088.90
Issue Date: 13 May 21 Rate: 5.95748% Yield to Maturity: 5.844% Maturity Date: 25 Apr 34							
PVTPL STEELE CREEK CLO SER 17-1A CL A 144A 01-15-2030 CUSIP : 85816VAA4							
162,906.580		100.1269		2,176.91		2,243.07	2,243.07
Issue Date: 14 Dec 17 Rate: 6.16751% Yield to Maturity: 5.991% Maturity Date: 15 Oct 30							

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense		Market	Translation	
Shares/PAR value					Cost			
<i>Fixed Income</i>								
Asset backed securities								
United States - USD								
PVTPL SUBWAY FDG LLC SER 24-1A CL A23 6.505% 07-30-2054 CUSIP : 864300AE8								
300,000.000		102.4079		3,306.71		307,223.70		300,000.00
Issue Date: 20 Jun 24	Rate: 6.505%	Yield to Maturity: 6.16%	Maturity Date: 30 Jul 54			7,223.70	0.00	7,223.70
PVTPL SUNNOVA HESTIA II ISSUER LLC SER 2024-GRID1 CL 1A 5.63 CUSIP : 86746FAA2								
146,363.080		100.59724		251.79		147,237.22		146,357.88
Issue Date: 05 Jun 24	Rate: 5.63%	Yield to Maturity: 6.117%	Maturity Date: 20 Jul 51			879.34	0.00	879.34
PVTPL SYMPHONY CLO LTD SR 20-22A CL A1ARFLT RT 04-18-2033 CUSIP : 87167GCH1								
500,000.000		99.95102		6,054.53		499,755.10		500,000.00
Issue Date: 26 Sep 24	Rate: 5.81235%	Yield to Maturity: 5.61%	Maturity Date: 18 Apr 33			-244.90	0.00	-244.90
PVTPL TEXTAINER MARINE CONTAINERS LIMITED SER 24-1A CL A 5. CUSIP : 88316AAA9								
242,000.000		98.19824		388.21		237,639.74		241,996.62
Issue Date: 14 Aug 24	Rate: 5.25%	Yield to Maturity: 5.626%	Maturity Date: 20 Aug 49			-4,356.88	0.00	-4,356.88
PVTPL TIF FDG II LLC SER 21-1A CL A1.65% DUE 02-20-2046 CUSIP : 872480AE8								
686,875.010		88.36573		346.30		606,962.12		686,789.59
Issue Date: 03 Feb 21	Rate: 1.65%	Yield to Maturity: 5.325%	Maturity Date: 20 Feb 46			-79,827.47	0.00	-79,827.47
PVTPL TLAS SENIOR LOAN FUND LTD SR 19-15A CL A1R FLT RT 10- CUSIP : 04942MAN4								
600,000.000		100.19972		6,820.64		601,198.32		600,000.00
Issue Date: 02 Aug 24	Rate: 5.84626%	Yield to Maturity: 5.716%	Maturity Date: 23 Oct 32			1,198.32	0.00	1,198.32
PVTPL TOWD PT MTG TR 2020-4 1.75%25/10/2060 1.75% DUE CUSIP : 89179JAA4								
81,674.400		89.56608		119.11		73,152.56		72,004.30
Issue Date: 01 Oct 20	Rate: 1.75%	Yield to Maturity: 6.335%	Maturity Date: 25 Oct 60			1,148.26	0.00	1,148.26

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2CL A1 12-25-2048 BEO SEDOL : BJHDGC8							
1,227,378.240		102.27444		1,115.53		1,255,294.22	1,222,680.68
Issue Date: 30 Apr 19	Rate: 5.45322%	Yield to Maturity: 6.523%	Maturity Date: 25 May 58			32,613.54	0.00
							32,613.54
PVTPL TOWD PT MTG TR SER 17-5 CL M2 FRN02-25-2057 CUSIP : 89169EAD1							
1,530,000.000		100.9705		1,518.07		1,544,848.65	1,505,137.50
Issue Date: 30 Oct 17	Rate: 5.95322%	Yield to Maturity: 5.878%	Maturity Date: 25 Feb 57			39,711.15	0.00
							39,711.15
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP : 89177XAA5							
294,338.630		102.18433		267.52		300,767.96	294,694.51
Issue Date: 30 Oct 19	Rate: 5.45322%	Yield to Maturity: 5.622%	Maturity Date: 25 Oct 59			6,073.45	0.00
							6,073.45
PVTPL TOYOTA AUTO LN EXT D NT TR SER24-1A CLS A 5.16% 11 CUSIP : 89231JAA0							
685,000.000		101.53925		589.10		695,543.86	692,285.59
Issue Date: 18 Jun 24	Rate: 5.16%	Yield to Maturity: 5.124%	Maturity Date: 25 Nov 36			3,258.27	0.00
							3,258.27
PVTPL TOYOTA AUTO LOAN EXTENDED NOTE3.82% DUE 04-25-2035 CUSIP : 89231EAA1							
617,000.000		98.25778		392.82		606,250.50	595,329.78
Issue Date: 18 May 22	Rate: 3.82%	Yield to Maturity: 4.926%	Maturity Date: 25 Apr 35			10,920.72	0.00
							10,920.72
PVTPL TOYOTA AUTO LOAN EXTENDED NOTESER 23-1A CL A 4.93% SEDOL : BP82303							
534,000.000		100.84573		438.77		538,516.20	533,299.36
Issue Date: 25 Jul 23	Rate: 4.93%	Yield to Maturity: 5.014%	Maturity Date: 25 Jun 36			5,216.84	0.00
							5,216.84
PVTPL TPG REAL ESTATE FINANCE SER 22-FL5 CL A FLTG 02-15-203 CUSIP : 87277JAA9							
474,292.560		99.4875		1,274.50		471,861.81	473,183.80
Issue Date: 16 Feb 22	Rate: 6.03182%	Yield to Maturity: 6.541%	Maturity Date: 15 Feb 39			-1,321.99	0.00
							-1,321.99

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL TRESTLES CLO VI LTD/TRESTLES CLO VI LL SR 23-6A CL B1 CUSIP : 894940AC9							
500,000.000		100.18018		6,729.99		500,900.90	900.90
Issue Date: 15 Dec 23 Rate: 7.12587% Yield to Maturity: 7.038% Maturity Date: 25 Jan 36							
PVTPL TSTAT 2022-1 LTD SER 22-1A CL A1RFLTG 07-20-2037 CUSIP : 872899AY5							
1,183,830.340		99.999		13,655.25		1,183,818.50	-11.84
Issue Date: 22 Jul 24 Rate: 5.7674% Yield to Maturity: 5.713% Maturity Date: 20 Jul 37							
PVTPL VANTAGE DATA CTRS ISSUERLLC SR 20-2A CL A2 1 SEDOL : BMBYYV3							
1,000,000.000		91.25465		885.33		912,546.50	-87,453.50
Issue Date: 05 Oct 20 Rate: 1.992% Yield to Maturity: 7.055% Maturity Date: 15 Sep 45							
PVTPL VCP RRL ABS I LTD/VCP ABS I LLC NTCLA 144A 2.152% 10- CUSIP : 92243RAA2							
264,647.220		95.74426		1,123.22		253,384.52	-9,791.35
Issue Date: 10 Aug 21 Rate: 2.152% Yield to Maturity: 5.514% Maturity Date: 20 Oct 31							
PVTPL VERDELITE STATIC CLO LTD SER 24-1A CL A FLTG 07-20-203 CUSIP : 92338VAA9							
1,260,000.070		100.18351		14,483.45		1,262,312.30	2,312.23
Issue Date: 11 Jul 24 Rate: 5.7474% Yield to Maturity: 5.64% Maturity Date: 20 Jul 32							
PVTPL VERIZON MASTER TR SER 2023-6 SR23-6 CL A 5.35% 09-2 CUSIP : 92348VAA7							
947,000.000		102.1316		1,548.08		967,186.25	20,267.88
Issue Date: 20 Sep 23 Rate: 5.35% Yield to Maturity: 4.781% Maturity Date: 22 Sep 31							
PVTPL VERIZON MASTER TR SR 24-7 CL A 4.35% 08-20-2032 CUSIP : 92348KDJ9							
390,000.000		97.94801		518.38		381,997.24	-7,894.38
Issue Date: 18 Sep 24 Rate: 4.35% Yield to Maturity: 4.86% Maturity Date: 20 Aug 32							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
PVTPL VERIZON MASTER TRUST SER 24-2 CL A 4.83% 12-22-2031 CUSIP : 92348KCH4							
1,028,000.000		100.3125		1,517.16		2,850.28	2,850.28
Issue Date: 18 Jan 24 Rate: 4.83% Yield to Maturity: 4.748% Maturity Date: 22 Dec 31							
PVTPL WARWICK CAP CLO 3 LTD SER 24-3A CL A-1 FLTG 04-20-2037 CUSIP : 93655PAA5							
500,000.000		100.92732		6,267.40		1,261.60	1,261.60
Issue Date: 25 Apr 24 Rate: 6.2674% Yield to Maturity: 6.041% Maturity Date: 20 Apr 37							
PVTPLLCM LTD PARTNERSHIP SER 37A CL A1RFLTG 04-15-2034 CUSIP : 50204JAL1							
1,100,000.000		100.0175		1,485.30		192.50	192.50
Issue Date: 23 Dec 24 Rate: 5.36198% Maturity Date: 15 Apr 34							
RAMP SER 2006-EFC2 FLTG RT 4.8792% DUE 12-25-2036 SEDOL : B1VJVZ4							
257,104.790		98.53426		209.68		1,695.00	1,695.00
Issue Date: 29 Nov 06 Rate: 4.89322% Yield to Maturity: 9.412% Maturity Date: 25 Dec 36							
RETAINED VANTAGE 5.75% DUE 09-15-2048 CUSIP : 76134KAC8							
500,000.000		94.6389		1,277.78		3,311.69	3,311.69
Issue Date: 27 Sep 23 Rate: 5.75% Yield to Maturity: 7.391% Maturity Date: 15 Sep 48							
ROCKFORD TOWER CLO LTD 144A SR 22-3A CLAR FLTG RT 07-20-203 CUSIP : 77341XAL7							
500,000.000		100.77596		6,722.01		3,879.80	3,879.80
Issue Date: 22 Jul 24 Rate: 6.72201% Yield to Maturity: 5.869% Maturity Date: 20 Jul 37							
SFS AUTO 4.6% DUE 11-20-2031 CUSIP : 78436XAD9							
550,000.000		99.53758		773.06		-2,454.87	-2,454.87
Issue Date: 17 Oct 24 Rate: 4.60% Yield to Maturity: 4.738% Maturity Date: 20 Nov 31							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Asset backed securities****United States - USD**

SLC STUD LN TR FLTG RT 4.90932% DUE08-15-2031 CUSIP : 784423AH8

37,396.090

87.83894

273.51

32,848.33

34,348.90

-1,500.57

0.00

-1,500.57

Issue Date: 23 Nov 04 Rate: 5.60206% Yield to Maturity: 7.102% Maturity Date: 15 Aug 31

SLM STUDENT LN TR 2008-5CL B FLT RT 07-25-20 CUSIP : 78444YAE5

320,000.000

103.38605

4,409.60

330,835.36

328,587.50

2,247.86

0.00

2,247.86

Issue Date: 30 Apr 08 Rate: 7.29529% Yield to Maturity: 9.204% Maturity Date: 25 Jul 73

SLM STUDENT LN TR 2012-2 STUDENT LN BKDNTS CLA FLTG 01-25- SEDOL : B8DQQD5

104,470.190

97.49129

93.73

101,849.34

104,600.78

-2,751.44

0.00

-2,751.44

Issue Date: 15 Mar 12 Rate: 5.38327% Yield to Maturity: 6.461% Maturity Date: 25 Jan 29

SPRINGCASTLE AMER FDG LLC / AST BACKEDNT 2020-A CLA 1.97% SEDOL : BL6KR32

110,604.030

91.85383

36.32

101,594.04

110,598.54

-9,004.50

0.00

-9,004.50

Issue Date: 25 Sep 20 Rate: 1.97% Yield to Maturity: 2.963% Maturity Date: 25 Sep 37

STRUCTURED ASSET INVT LN TR 2003-BC11MTG PASSTHRU CTF CL CUSIP : 86358EEK8

290,967.270

100.95012

262.03

293,731.81

275,691.48

18,040.33

0.00

18,040.33

Issue Date: 25 Oct 03 Rate: 4.28031% Yield to Maturity: 6.676% Maturity Date: 25 Oct 33

STRUCTURED ASSET INVT LN TR 2003-BC2 MTGPASSTHRU CTF CL A2 V CUSIP : 86358EAK2

153,311.370

103.63477

155.28

158,883.89

147,729.88

11,154.01

0.00

11,154.01

Issue Date: 25 Mar 03 Rate: 5.17322% Yield to Maturity: 7.668% Maturity Date: 25 Apr 33

STRUCTURED AST FLTG RT 4.9892% DUE09-25-2034 CUSIP : 86358ELL8

455,361.970

91.6871

379.71

417,508.18

434,301.52

-16,793.34

0.00

-16,793.34

Issue Date: 25 Aug 04 Rate: 5.00322% Yield to Maturity: 12.749% Maturity Date: 25 Sep 34

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
SUNNOVA HELIOS VII ISSUER LLC SOLAR LNBACKED NT 2021-C 2.3 CUSIP : 86745RAB5							
488,510.440		78.25295		347.79		382,273.83	488,379.36
Issue Date: 26 Oct 21	Rate: 2.33%	Yield to Maturity: 8.145%	Maturity Date: 20 Oct 48			-106,105.53	0.00
SUNNOVA HESTIA I ISSUER LLC SER 23-GRID1 CL 1A 5.75% DUE 12- CUSIP : 86746BAA1							
92,055.180		100.9691		161.74		92,947.29	89,786.13
Issue Date: 08 Nov 23	Rate: 5.75%	Yield to Maturity: 6.432%	Maturity Date: 20 Dec 50			3,161.16	0.00
TOYOTA AUTO 3.77% DUE 02-15-2028 SEDOL : BN4D8B2							
100,000.000		98.79287		167.56		98,792.87	99,995.72
Issue Date: 16 Aug 22	Rate: 3.77%	Yield to Maturity: 4.651%	Maturity Date: 15 Feb 28			-1,202.85	0.00
TOYOTA AUTO 5.01% DUE 02-15-2029 CUSIP : 89231FAE0							
314,000.000		101.03267		699.17		317,242.58	312,595.52
Issue Date: 15 Aug 23	Rate: 5.01%	Yield to Maturity: 4.524%	Maturity Date: 15 Feb 29			4,647.06	0.00
TOYOTA AUTO RECEIVABLES OWNER TRUSTSER 23-B CL A4 4.66% CUSIP : 891941AE6							
237,000.000		100.10039		490.85		237,237.92	236,964.36
Issue Date: 23 May 23	Rate: 4.66%	Yield to Maturity: 4.604%	Maturity Date: 15 Sep 28			273.56	0.00
TOYOTA AUTO RECEIVABLES SER 23-A CL A4 4.42% CUSIP : 891940AD0							
179,000.000		99.69795		351.64		178,459.33	178,940.36
Issue Date: 30 Jan 23	Rate: 4.42%	Yield to Maturity: 4.589%	Maturity Date: 15 Aug 28			-481.03	0.00
UPSTART 5.33% DUE 11-20-2034 CUSIP : 91684NAA9							
481,622.550		100.10437		784.38		482,125.22	481,586.33
Issue Date: 04 Nov 24	Rate: 5.33%	Yield to Maturity: 5.239%	Maturity Date: 20 Nov 34			538.89	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		Total
Investment Mgr ID		local market price		income/expense	Cost	Market	Translation	
Shares/PAR value								
<i>Fixed Income</i>								
Asset backed securities								
United States - USD								
UPSTART SECURITIZATION TR 2021-4 ASSETBACKED NT CL B 144A CUSIP : 91682NAB9								
48,560.510		99.7314		27.30	48,430.08	48,552.88	-122.80	0.00
Issue Date: 24 Sep 21 Rate: 1.84% Yield to Maturity: 6.124% Maturity Date: 20 Sep 31								
UPSTART SECURITIZATION TR 2023-2 6.77%06-20-2033 CUSIP : 91683VAA2								
128,948.000		100.37153		266.74	129,427.08	128,942.81	484.27	0.00
Issue Date: 06 Jul 23 Rate: 6.77% Yield to Maturity: 5.865% Maturity Date: 20 Jun 33								
VOLKSWAGEN AUTO LN ENHANCED TR SR 23-1 CL A4 5.01% 01-22-203 CUSIP : 92867WAE8								
140,000.000		100.62249		214.32	140,871.49	139,971.89	899.60	0.00
Issue Date: 13 Jun 23 Rate: 5.01% Yield to Maturity: 4.719% Maturity Date: 22 Jan 30								
VOYA CLO 2017-1 LTD / VOYA CLO 0%04-17-2030 CUSIP : 92916MAF8								
88,797.200		100.04637		1,098.34	88,838.38	88,797.20	41.18	0.00
Issue Date: 18 May 21 Rate: 5.85906% Yield to Maturity: 5.724% Maturity Date: 17 Apr 30								
VR FDG LLC / VR 2.79% DUE 11-15-2050 CUSIP : 91835CAA1								
556,193.070		91.60341		1,982.83	509,491.82	522,615.24	-13,123.42	0.00
Issue Date: 10 Nov 20 Rate: 2.79% Yield to Maturity: 6.512% Maturity Date: 15 Nov 50								
WELLS FARGO HOME FLTG RT 5.4392% DUE10-25-2034 CUSIP : 94980GBF7								
148,711.840		101.15286		135.16	150,426.28	143,692.82	6,733.46	0.00
Issue Date: 28 Sep 04 Rate: 5.45322% Yield to Maturity: 6.656% Maturity Date: 25 Oct 34								
WEPCO 1.578% DUE 12-15-2035 CUSIP : 950739AA0								
102,962.800		85.59338		72.21	88,129.34	88,950.20	-820.86	0.00
Issue Date: 12 May 21 Rate: 1.578% Yield to Maturity: 5.046% Maturity Date: 15 Dec 35								

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/	Accrued			Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation
Shares/PAR value						Total

Fixed Income

Asset backed securities

United States - USD

WORLD OMNI AUTO 4.68% DUE 05-15-2029 CUSIP : 98164QAE8

251,000.000	99.99468	522.08	250,986.65	250,999.12	-12.47	0.00	-12.47
Issue Date: 19 Apr 23 Rate: 4.68% Yield to Maturity: 4.676% Maturity Date: 15 May 29							

WORLD OMNI AUTO 5.03% DUE 11-15-2029 CUSIP : 98164FAE2

128,000.000	100.59321	286.15	128,759.31	127,896.22	863.09	0.00	863.09
Issue Date: 16 Aug 23 Rate: 5.03% Yield to Maturity: 4.777% Maturity Date: 15 Nov 29							

WORLD OMNI AUTO RECEIVABLES TRUST 2ASSET BACKED NT CL A SEDOL : BN4DGN0

162,000.000	100.06777	335.52	162,109.79	161,974.94	134.85	0.00	134.85
Issue Date: 15 Feb 23 Rate: 4.66% Yield to Maturity: 4.619% Maturity Date: 15 May 29							

Total USD		625,596.50	96,073,096.99	96,233,140.48	-160,043.49	0.00	-160,043.49

Total United States		625,596.50	96,073,096.99	96,233,140.48	-160,043.49	0.00	-160,043.49

Total Asset Backed Securities

115,406,767.160		794,573.68	114,866,088.10	115,449,363.98	-52,849.61	-530,426.27	-583,275.88

Non-government backed c.m.o.s

United States - USD

ANGEL OAK MTG TR 2021-6 1.458%09-25-2066 SEDOL : BT6DBL3

629,369.460	82.30292	764.68	517,989.44	499,445.14	18,544.30	0.00	18,544.30
Issue Date: 01 Sep 21 Rate: 1.458% Yield to Maturity: 10.726% Maturity Date: 25 Sep 66							

ANGEL OAK MTG TR 2022-6 MTG BKD CTF CLA-1 144A 4.300000190 CUSIP : 03465VAA1

653,324.010	96.18167	2,341.08	628,377.94	621,243.84	7,134.10	0.00	7,134.10
Issue Date: 01 Sep 22 Rate: 4.30% Yield to Maturity: 6.448% Maturity Date: 25 Jul 67							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Non-government backed c.m.o.s							
United States - USD							
CIM TR 2021-INV1 FLTG RT 2.5% DUE07-01-2051 CUSIP : 12566PAB1							
1,522,744.580		79.6797		3,172.39		1,213,318.31	1,290,646.50
Issue Date: 01 Jul 21	Rate: 2.50%	Yield to Maturity: 8.313%	Maturity Date: 01 Jul 51			-77,328.19	0.00
							-77,328.19
CIM TR 2021-J2 2.5% 04-25-2051 CUSIP : 12564EAD4							
1,150,340.300		88.13954		2,396.54		1,013,904.65	1,165,387.53
Issue Date: 01 Mar 21	Rate: 2.50%	Yield to Maturity: 8.673%	Maturity Date: 25 Apr 51			-151,482.88	0.00
							-151,482.88
CIM TR 2021-J3 2.5% DUE 06-25-2051 SEDOL : BJQTPJ7							
2,397,136.490		79.9297		4,994.03		1,916,024.01	2,190,022.52
Issue Date: 01 May 21	Rate: 2.50%	Yield to Maturity: 8.22%	Maturity Date: 25 Jun 51			-273,998.51	0.00
							-273,998.51
CMO 2005-AR13 MTG PASSTHRU CTF CL A-1A2DUE 10-25-2045 REG CUSIP : 92922F4N5							
153,024.860		95.39082		800.22		145,971.67	151,490.52
Issue Date: 01 Oct 05	Rate: 6.27522%	Yield to Maturity: 8.968%	Maturity Date: 25 Oct 45			-5,518.85	0.00
							-5,518.85
CMO BEAR STEARNS ALT-A TR 2004-9 MTGPASSTHRU CTF CL VI-A SEDOL : B1XCSZ0							
2,272.220		95.87467		12.52		2,178.48	1,616.14
Issue Date: 01 Jul 04	Rate: 6.45667%	Yield to Maturity: 8.007%	Maturity Date: 25 Sep 34			562.34	0.00
							562.34
CMO BEAR STEARNS ARM TR DUE 07-25-2034REG SEDOL : BD60PQ5							
59,858.760		91.83613		261.92		54,971.97	58,998.32
Issue Date: 01 May 04	Rate: 5.24658%	Yield to Maturity: 9.779%	Maturity Date: 25 Jul 34			-4,026.35	0.00
							-4,026.35
CMO HARBORVIEW MTG LN SER 05-9 CL B1 FLTG 06-20-2035 CUSIP : 41161PSV6							
396,277.660		90.49668		711.28		358,618.13	386,370.78
Issue Date: 26 Aug 05	Rate: 5.38474%	Yield to Maturity: 9.30%	Maturity Date: 20 Jun 35			-27,752.65	0.00
							-27,752.65

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Non-government backed c.m.o.s							
United States - USD							
CMO IMPAC CMB TR 2004-7 CL 1-A-1 FLTGRATE DUE 11-25-2034 SEDOL : B02LFB6							
43,363.260		98.40806		37.53		42,672.94	40,924.07
Issue Date: 29 Jul 04	Rate: 5.19322%	Yield to Maturity: 7.783%	Maturity Date: 25 Nov 34			1,748.87	0.00
							1,748.87
CMO MASTR ALTERNATIVE LN TR 2004-10 CL4-A-1 6% DUE 09-25-2 CUSIP : 576434VX9							
27,990.890		94.31352		139.95		26,399.19	28,171.93
Issue Date: 01 Sep 04	Rate: 6.00%	Yield to Maturity: 7.16%	Maturity Date: 25 Sep 34			-1,772.74	0.00
							-1,772.74
CMO MERRILL LYNCH MTG INVS INC SER2003-5 CL-A1 DUE 10- SEDOL : B07C268							
19,799.670		94.20604		16.81		18,652.49	19,589.29
Issue Date: 25 Sep 03	Rate: 5.09322%	Yield to Maturity: 9.619%	Maturity Date: 25 Oct 28			-936.80	0.00
							-936.80
CMO MORGAN STANLEY MTG LN TR 2004-2ARDUE 01-25-2035 REG CUSIP : 61748HGR6							
184,782.110		92.95382		147.00		171,762.03	170,175.72
Issue Date: 29 Dec 04	Rate: 4.77322%	Yield to Maturity: 8.403%	Maturity Date: 25 Jan 35			1,586.31	0.00
							1,586.31
CMO MORTGAGEIT TR 2005-2 MTG BKD NT CL1-A-1 ADJ RATE DUE 0 SEDOL : B0HZPS0							
21,341.190		98.77014		17.69		21,078.72	20,347.48
Issue Date: 27 Apr 05	Rate: 4.97322%	Yield to Maturity: 8.751%	Maturity Date: 25 May 35			731.24	0.00
							731.24
CMO MORTGAGEIT TR SER 2005-5 CL A-1 FLTRT DUE 12-25-2035 RE SEDOL : B0NLTF7							
174,931.920		97.37162		145.00		170,334.04	174,275.90
Issue Date: 25 Oct 05	Rate: 4.97322%	Yield to Maturity: 7.833%	Maturity Date: 25 Dec 35			-3,941.86	0.00
							-3,941.86
CMO NEW YORK MTG TR 2005-3 MTG BKD NT CLA-1 FLTG RATE DUE 02 CUSIP : 649603AG2							
46,526.630		98.76018		38.25		45,949.78	44,200.31
Issue Date: 20 Dec 05	Rate: 4.93322%	Yield to Maturity: 7.746%	Maturity Date: 25 Feb 36			1,749.47	0.00
							1,749.47

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Non-government backed c.m.o.s									
United States - USD									
CMO SEQUOIA MTG TR 2004-1 2004-12 MTGPASSTHRU CTF 1A1 DUE SEDOL : B76BZW2									
144,951.980		93.6884		222.55	135,803.19	137,096.64	-1,293.45	0.00	-1,293.45
Issue Date: 22 Dec 04 Rate: 5.02474% Yield to Maturity: 7.53% Maturity Date: 20 Jan 35									
CMO SEQUOIA MTG TR 2004-1 2004-4 CL AFLTG RATE DUE 05-20- CUSIP : 81744FBF3									
193,410.540		93.7044		316.98	181,234.19	188,517.06	-7,282.87	0.00	-7,282.87
Issue Date: 29 Apr 04 Rate: 5.36362% Yield to Maturity: 7.354% Maturity Date: 20 May 34									
CMO SEQUOIA MTG TR 2007-3 MTG PASSTHRUCTF CL I-A1 GROUP 1 SEDOL : B768PP6									
55,931.420		86.50156		83.48	48,381.55	45,304.47	3,077.08	0.00	3,077.08
Issue Date: 27 Jul 07 Rate: 4.88474% Yield to Maturity: 10.365% Maturity Date: 20 Jul 36									
CMO SER 2005-AR9 CL A1A FLT RT DUE07-25-2045 REG SEDOL : B5L59R8									
1,208,754.340		99.01409		1,197.09	1,196,837.11	1,125,789.84	71,047.27	0.00	71,047.27
Issue Date: 21 Jul 05 Rate: 5.09322% Yield to Maturity: 5.775% Maturity Date: 25 Jul 45									
CMO WA MUT MTG SECS CORP 2003-AR1 MTGPASSTHRU CTF CL A-5 SEDOL : B06ZY39									
50,137.670		97.36472		471.09	48,816.40	49,965.34	-1,148.94	0.00	-1,148.94
Issue Date: 01 Jan 03 Rate: 5.67288% Yield to Maturity: 6.783% Maturity Date: 25 Mar 33									
CMO WA MUT MTG SECS CORP 2005-AR1 CLA-1A VAR DUE 12-25-2 SEDOL : B05MMJ3									
800,507.290		97.66392		792.78	781,806.80	789,263.64	-7,456.84	0.00	-7,456.84
Issue Date: 18 Jan 05 Rate: 5.09322% Yield to Maturity: 6.231% Maturity Date: 25 Jan 45									
CMO WACHOVIA MTG LN TR LLC SER 2005-B CL2-A-4 FLT RT DUE 10- CUSIP : 92977YBW0									
19,446.010		97.22943		122.32	18,907.24	14,200.60	4,706.64	0.00	4,706.64
Issue Date: 01 Nov 05 Rate: 7.54852% Yield to Maturity: 9.969% Maturity Date: 20 Oct 35									

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◆ Asset Detail - Base Currency

Description / Asset ID		Investment Mgr ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Shares/PAR value								Market	Translation	
<i>Fixed Income</i>										
Non-government backed c.m.o.s										
United States - USD										
CMO WAMU MTG PASS-THRU CTFS 2004-AR4 MTGPASSTHRU CTF CL A-6 SEDOL : B03SL63										
255,731.010		96.11675		1,325.80		245,800.34	261,444.98	-15,644.64	0.00	-15,644.64
Issue Date: 01 May 04 Rate: 6.21682% Yield to Maturity: 7.026% Maturity Date: 25 Jun 34										
CMO WAMU MTG PASS-THRU CTFS 2005-AR2 CTFCL 2A-2A1 DUE 12-25- SEDOL : B5BJ624										
122,738.020		100.03016		122.03		122,775.04	114,893.46	7,881.58	0.00	7,881.58
Issue Date: 26 Jan 05 Rate: 5.11322% Yield to Maturity: 5.025% Maturity Date: 25 Jan 45										
CMO WAMU MTG PASS-THRU CTFS 2005-AR6MTGPASSTHRU CTF CL 2 SEDOL : B07W2F7										
390,283.490		99.99011		372.86		390,244.89	379,062.85	11,182.04	0.00	11,182.04
Issue Date: 26 Apr 05 Rate: 4.91322% Yield to Maturity: 5.429% Maturity Date: 25 Apr 45										
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25- SEDOL : B0D6XN8										
544,460.680		96.47172		532.86		525,250.59	504,174.48	21,076.11	0.00	21,076.11
Issue Date: 15 Jul 05 Rate: 5.03322% Yield to Maturity: 6.663% Maturity Date: 25 Jul 45										
CMO WAMU MTG PASS-THRU CTFS SER2005-AR13 CL A-1A1 F SEDOL : B0NCV87										
989,485.520		97.48136		968.39		964,563.94	965,504.87	-940.93	0.00	-940.93
Issue Date: 25 Oct 05 Rate: 5.03322% Yield to Maturity: 7.346% Maturity Date: 25 Oct 45										
CSMC 2021-NQM4 TR FLTG RT 1.101% DUE05-25-2066 CUSIP : 12659PAA1										
806,433.620		84.39334		739.90		680,576.27	660,267.53	20,308.74	0.00	20,308.74
Issue Date: 01 Jun 21 Rate: 1.101% Yield to Maturity: 10.588% Maturity Date: 25 May 66										
GCAT 2021-NQM5 TR MTG PASS THRU CTF CLA-1 1.262% 07-25-206 CUSIP : 36168KAA5										
1,154,510.560		82.14441		1,214.16		948,365.89	918,557.45	29,808.44	0.00	29,808.44
Issue Date: 01 Sep 21 Rate: 1.262% Yield to Maturity: 11.237% Maturity Date: 25 Jul 66										

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Non-government backed c.m.o.s							
United States - USD							
GS MTG BACKED SECS 2.5% DUE 10-25-2052 CUSIP : 362925BG3							
902,588.040		87.06858		1,880.39		785,870.59	771,709.57
Issue Date: 01 May 22		Rate: 2.50%	Yield to Maturity: 8.395%	Maturity Date: 25 Oct 52		14,161.02	0.00
							14,161.02
GS MTG BACKED SECS TR 2022-PJ2 3%06-25-2052 CUSIP : 36267EBT7							
175,748.220		88.90894		439.37		156,255.88	155,241.97
Issue Date: 01 Feb 22		Rate: 3.00%	Yield to Maturity: 8.22%	Maturity Date: 25 Jun 52		1,013.91	0.00
							1,013.91
GS MTG-BACKED SECS FLTG RT 2.5% DUE11-25-2051 CUSIP : 36262LAJ9							
228,471.220		87.38158		475.98		199,641.76	197,696.25
Issue Date: 01 Jun 21		Rate: 2.50%	Yield to Maturity: 8.68%	Maturity Date: 25 Nov 51		1,945.51	0.00
							1,945.51
GS MTG-BACKED SECS TR 2022-PJ1 2.5%05-28-2052 CUSIP : 36263NAH8							
80,271.980		86.47067		167.23		69,411.72	70,024.11
Issue Date: 01 Dec 21		Rate: 2.50%	Yield to Maturity: 8.824%	Maturity Date: 28 May 52		-612.39	0.00
							-612.39
J P MORGAN MTG TR 2% DUE 12-25-2051 CUSIP : 46654AAG4							
205,748.170		85.33529		342.91		175,575.80	173,535.72
Issue Date: 01 Jul 21		Rate: 2.00%	Yield to Maturity: 9.284%	Maturity Date: 25 Dec 51		2,040.08	0.00
							2,040.08
J P MORGAN MTG TR 2.5% DUE 06-25-2052 CUSIP : 46654TAF5							
72,773.510		87.09821		151.61		63,384.42	62,545.40
Issue Date: 01 Dec 21		Rate: 2.50%	Yield to Maturity: 8.796%	Maturity Date: 25 Jun 52		839.02	0.00
							839.02
J P MORGAN MTG TR 2.5% DUE 07-25-2052 CUSIP : 46654WAE1							
1,444,576.470		79.8697		3,009.53		1,153,778.89	1,400,787.75
Issue Date: 01 Jan 22		Rate: 2.50%	Yield to Maturity: 8.202%	Maturity Date: 25 Jul 52		-247,008.86	0.00
							-247,008.86

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Fixed Income

Non-government backed c.m.o.s

United States - USD

J P MORGAN MTG TR 2.5% DUE 08-25-2052 CUSIP : 46654UAE5

76,784.540

86.8284

159.97

66,670.79

66,187.67

483.12

0.00

483.12

Issue Date: 01 Mar 22 Rate: 2.50% Yield to Maturity: 8.793% Maturity Date: 25 Aug 52

J P MORGAN MTG TR 2.5% DUE 10-25-2051 CUSIP : 46653PAF4

91,856.710

87.82707

191.37

80,675.06

79,398.65

1,276.41

0.00

1,276.41

Issue Date: 01 Apr 21 Rate: 2.50% Yield to Maturity: 8.708% Maturity Date: 25 Oct 51

J P MORGAN MTG TR 2021-4 MTG PASSTHRUTCF CL A-4 2.5% 08-2 CUSIP : 46652VAG0

1,826,627.750

88.18587

3,805.47

1,610,827.57

1,603,917.81

6,909.76

0.00

6,909.76

Issue Date: 01 Mar 21 Rate: 2.50% Yield to Maturity: 8.723% Maturity Date: 25 Aug 51

J P MORGAN MTG TR 3% DUE 05-25-2054 CUSIP : 46657QAH4

363,434.070

88.70034

908.59

322,367.26

320,416.44

1,950.82

0.00

1,950.82

Issue Date: 01 Mar 24 Rate: 3.00% Yield to Maturity: 5.62% Maturity Date: 25 May 54

J P MORGAN MTG TR FLTG RT 2.5% DUE01-25-2052 CUSIP : 46654KAF4

695,024.540

87.4886

1,447.97

608,067.24

594,381.72

13,685.52

0.00

13,685.52

Issue Date: 01 Aug 21 Rate: 2.50% Yield to Maturity: 8.768% Maturity Date: 25 Jan 52

J P MORGAN MTG TR FLTG RT 2.5% DUE04-25-2052 CUSIP : 46592XAF1

180,093.720

87.62543

375.20

157,807.90

157,340.12

467.78

0.00

467.78

Issue Date: 01 Oct 21 Rate: 2.50% Yield to Maturity: 8.779% Maturity Date: 25 Apr 52

OBX 2022-NQM1 TR MTG BACKED NT CL A-1144A 2.305% 11-25-20 SEDOL : BRV3200

1,106,159.810

87.60196

2,124.75

969,017.67

949,914.74

19,102.93

0.00

19,102.93

Issue Date: 01 Jan 22 Rate: 2.305% Yield to Maturity: 10.378% Maturity Date: 25 Nov 61

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss			
Investment Mgr ID		local market price		income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value									
Fixed Income									
Non-government backed c.m.o.s									
United States - USD									
PRETIUM MORTGAGE CREDIT PARTNERS SER24-RPL1 CL A1 VAR 10 CUSIP : 693989AA3									
98,596.210		94.58692		320.44	93,259.12	92,507.39	751.73	0.00	751.73
Issue Date: 01 Feb 24 Rate: 3.90% Yield to Maturity: 5.443% Maturity Date: 25 Oct 63									
PVTPL CMO CIM TRUST SER 19-INV1 CLS A2 FLTG RT 02-25-2049 CUSIP : 12555DAB1									
43,525.160		97.16826		41.23	42,292.64	43,438.44	-1,145.80	0.00	-1,145.80
Issue Date: 28 Mar 19 Rate: 5.68327% Yield to Maturity: 8.38% Maturity Date: 25 Feb 49									
PVTPL CMO CITIGROUP MTG LN TR INC SER 14-A CL A VAR RT 01-25 SEDOL : BK01BR6									
76,271.040		95.82927		254.24	73,089.98	78,904.73	-5,814.75	0.00	-5,814.75
Issue Date: 01 Feb 14 Rate: 4.00% Yield to Maturity: 6.507% Maturity Date: 25 Jan 35									
PVTPL CMO COLT FUNDING LLC SER 24-INV1CL A1 STEP UP 12-25- CUSIP : 12672RAA0									
587,406.990		100.3631		2,889.55	589,539.86	583,530.55	6,009.31	0.00	6,009.31
Issue Date: 01 Jan 24 Rate: 5.903% Yield to Maturity: 5.806% Maturity Date: 25 Dec 68									
PVTPL CMO CYRUSONE DATA CTRS ISSUER I LLC SR 24-2A CL A 2 4. SEDOL : BRQN249									
1,640,000.000		95.29474		2,255.00	1,562,833.74	1,501,479.38	61,354.36	0.00	61,354.36
Issue Date: 14 May 24 Rate: 4.50% Yield to Maturity: 4.83% Maturity Date: 20 May 49									
PVTPL CMO GS MTG BACKED SECS TR SER21-PJ4 CL A8 VAR 09-25-20 CUSIP : 36264PAH2									
79,152.240		87.61069		164.90	69,345.82	71,040.24	-1,694.42	0.00	-1,694.42
Issue Date: 01 Apr 21 Rate: 2.50% Yield to Maturity: 8.665% Maturity Date: 25 Sep 51									
PVTPL CMO GS MTG-BACKED SEC SR 21-PJ7 CLS AB VAR RT 01-25-20 CUSIP : 36262CAJ9									
377,389.330		87.21485		786.23	329,139.54	326,554.51	2,585.03	0.00	2,585.03
Issue Date: 01 Jul 21 Rate: 2.50% Yield to Maturity: 8.696% Maturity Date: 25 Jan 52									

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss		
Investment Mgr ID		local market price		income/expense		Market	Translation	Total
Shares/PAR value					Market Value	Cost		
Fixed Income								
Non-government backed c.m.o.s								
United States - USD								
PVTPL CMO GS MTG-BACKED SECS TR 2021-GR1SR 21-GR1 CL A6 VAR CUSIP : 36262QAF6								
1,668,867.010		87.62194		3,476.81	1,462,293.65	1,463,909.27	-1,615.62	0.00
Issue Date: 01 Jun 21		Rate: 2.50%	Yield to Maturity: 8.77%	Maturity Date: 25 Nov 51				
PVTPL CMO GS MTG-BACKED SECS TR 2021-PJ52021-PJ5 A6 VAR RT D CUSIP : 36261HAF7								
908,903.280		91.56443		1,893.55	832,232.11	811,757.81	20,474.30	0.00
Issue Date: 01 May 21		Rate: 2.50%	Yield to Maturity: 8.702%	Maturity Date: 25 Oct 51				
PVTPL CMO J P MORGAN MORTGAGE TRUSTSER 21-4 CL A6 VAR R CUSIP : 46652VAN5								
1,283,318.890		92.33933		2,673.58	1,185,008.06	1,174,108.44	10,899.62	0.00
Issue Date: 01 Mar 21		Rate: 2.50%	Yield to Maturity: 8.727%	Maturity Date: 25 Aug 51				
PVTPL CMO J P MORGAN MTG TR 2021-10 VARRT DUE 12-25-2051 BE CUSIP : 46654AAF6								
552,271.390		87.30956		1,150.57	482,185.72	474,004.19	8,181.53	0.00
Issue Date: 01 Jul 21		Rate: 2.50%	Yield to Maturity: 8.72%	Maturity Date: 25 Dec 51				
PVTPL CMO MILL CITY MTG LN TR 2019-GS2SER 19-GS2 CLS A1 VA CUSIP : 59981TAC9								
405,760.660		96.15097		929.87	390,142.81	408,314.97	-18,172.16	0.00
Issue Date: 01 Oct 19		Rate: 2.75%	Yield to Maturity: 5.434%	Maturity Date: 25 Aug 59				
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25 CUSIP : 64830NAA9								
516,931.070		95.31178		1,184.63	492,696.20	519,972.65	-27,276.45	0.00
Issue Date: 01 Sep 19		Rate: 2.75%	Yield to Maturity: 6.073%	Maturity Date: 25 Jul 59				
PVTPL CMO PMT LOAN TRUST SR 24-INV1 CL A3 VAR RT 10-25-2059 CUSIP : 73015BAC9								
1,084,407.650		98.0469		4,970.20	1,063,228.08	1,065,261.13	-2,033.05	0.00
Issue Date: 01 Oct 24		Rate: 5.50%	Yield to Maturity: 5.839%	Maturity Date: 25 Oct 59				

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Non-government backed c.m.o.s							
United States - USD							
PVTPL CMO SWITCH ABS ISSUER LLC SR 24-2A CL B 6.2% 06-25-205 CUSIP : 871044AG8							
	500,000.000	100.10404	516.67	500,520.20	482,254.35	18,265.85	18,265.85
Issue Date: 17 Jun 24 Rate: 6.20% Yield to Maturity: 7.498% Maturity Date: 25 Jun 54							
PVTPL CMO TOWD POINT MORTGAGE TRUST3.75% DUE 01-25-2063 CUSIP : 89181JAA0							
	224,790.230	94.3689	702.47	212,132.07	214,301.32	-2,169.25	-2,169.25
Issue Date: 01 Jan 23 Rate: 3.75% Yield to Maturity: 5.771% Maturity Date: 25 Jan 63							
PVTPL J P MORGAN MTG TR SER 21-14 CL A3FLTG DUE 05-25-2052 CUSIP : 46653QAC9							
	0.010	80.1197	0.00	0.01	0.01	0.00	0.00
Issue Date: 01 Nov 21 Rate: 2.50% Yield to Maturity: 8.129% Maturity Date: 25 May 52							
PVTPL OBX SER 22-NQM2 CL A1 VER RT01-25-2062 CUSIP : 67448DAA8							
	1,507,908.420	91.68418	3,734.70	1,382,513.47	1,397,633.15	-15,119.68	-15,119.68
Issue Date: 01 Feb 22 Rate: 2.97331% Yield to Maturity: 8.278% Maturity Date: 25 Jan 62							
SEQUOIA MTG TR FLTG RT 6% DUE 11-25-2053 CUSIP : 81743JAK6							
	794,346.720	100.11146	3,971.73	795,232.10	779,064.36	16,167.74	16,167.74
Issue Date: 01 Oct 23 Rate: 6.00% Yield to Maturity: 5.676% Maturity Date: 25 Nov 53							
VERUS FLTG RT 1.829% DUE 10-25-2066 CUSIP : 92538QAA8							
	1,066,944.630	88.0108	1,626.20	939,026.50	935,381.72	3,644.78	3,644.78
Issue Date: 01 Nov 21 Rate: 1.829% Yield to Maturity: 9.04% Maturity Date: 25 Oct 66							
Total USD			73,502.09	31,553,631.46	32,043,465.73	-489,834.27	-489,834.27
Total United States			73,502.09	31,553,631.46	32,043,465.73	-489,834.27	-489,834.27

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Total Non-Government Backed C.M.O.s**

35,086,815.840

73,502.09

31,553,631.46

32,043,465.73

-489,834.27

0.00

-489,834.27

Index linked government bonds**France - EUR**

FRANCE(GOVT OF) IDX/LKD SNR 01/03/2026EUR1 SEDOL : BMY72S2

4,600,000.000

119.533611

4,803.43

5,693,744.76

5,811,332.32

610,715.88

-728,303.44

-117,587.56

Issue Date: 01 Mar 20 Rate: 0.12029% Yield to Maturity: 2.726% Maturity Date: 01 Mar 26

FRANCE(GOVT OF) IDX/LKD SNR 25/07/2027EUR1 SEDOL : B44J1N0

540,000.000

139.671254

6,118.23

780,999.79

869,675.01

17,543.34

-106,218.56

-88,675.22

Issue Date: 25 Jul 10 Rate: 2.49606% Yield to Maturity: 2.56% Maturity Date: 25 Jul 27

FRANCE(GOVT OF) IDX/LKD SNR 25/07/2031EUR1 SEDOL : BN4Q1D4

800,000.000

114.081623

437.47

945,052.20

1,099,955.91

-87,562.88

-67,340.83

-154,903.71

Issue Date: 25 Jul 20 Rate: 0.12047% Yield to Maturity: 3.06% Maturity Date: 25 Jul 31

Total EUR

11,359.13

7,419,796.75

7,780,963.24

540,696.34

-901,862.83

-361,166.49

Total France

11,359.13

7,419,796.75

7,780,963.24

540,696.34

-901,862.83

-361,166.49

Italy - EUR

ITALY(REP OF) IDX/LKD BDS 15/05/2036 EUR SEDOL : BPX3CC6

200,000.000

101.207437

494.19

209,600.61

216,160.20

3,974.88

-10,534.47

-6,559.59

Issue Date: 15 Nov 23 Rate: 1.83793% Yield to Maturity: 4.011% Maturity Date: 15 May 36

ITALY(REP OF) IDX/LKD SNR 15/05/2030 EUR SEDOL : BK5MSX9

400,000.000

116.556904

262.76

482,778.72

525,621.97

27,296.00

-70,139.25

-42,843.25

Issue Date: 15 May 19 Rate: 0.4886% Yield to Maturity: 3.40% Maturity Date: 15 May 30

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value					Market	Translation	Total

Fixed Income

Index linked government bonds

Italy - EUR

ITALY(REP OF) IDX/LKD SNR 26/05/2025 EUR SEDOL : BMH5RW2

6,900,000.000	99.899883	9,954.33	7,137,797.05	7,979,108.39	-157,292.53	-684,018.81	-841,311.34
Rate: 1.40094% Yield to Maturity: 3.944% Maturity Date: 26 May 25							
Total EUR		10,711.28	7,830,176.38	8,720,890.56	-126,021.65	-764,692.53	-890,714.18
Total Italy		10,711.28	7,830,176.38	8,720,890.56	-126,021.65	-764,692.53	-890,714.18

Japan - JPY

JAPAN GOVT CPI IDX/LKD 10/03/2028 SEDOL : 5A81FDU

534,000,000.000	114.727881	1,160.00	3,898,236.72	4,158,752.42	195,960.56	-456,476.26	-260,515.70
Issue Date: 10 Mar 18 Rate: 0.11024% Yield to Maturity: 0.981% Maturity Date: 10 Mar 28							

JAPAN(GOVT OF) 0.1% I/L SNR 10/03/2029JPY SEDOL : 5A8PLYU

1,251,000,000.000	114.399749	2,698.00	9,106,266.61	10,195,553.81	481,916.72	-1,571,203.92	-1,089,287.20
Issue Date: 10 Mar 19 Rate: 0.10948% Yield to Maturity: 1.176% Maturity Date: 10 Mar 29							
Total JPY		3,858.00	13,004,503.33	14,354,306.23	677,877.28	-2,027,680.18	-1,349,802.90
Total Japan		3,858.00	13,004,503.33	14,354,306.23	677,877.28	-2,027,680.18	-1,349,802.90

Mexico - MXN

MEXICO(UTD MEX ST) 4% GTD 24/08/2034DUAL CURR SEDOL : BMX5B02

17,000.000	739.636793	8,978.43	604,721.62	617,285.60	4,413.66	-16,977.64	-12,563.98
Issue Date: 07 Mar 24 Rate: 33.36364% Yield to Maturity: -5.00% Maturity Date: 24 Aug 34							
Total MXN		8,978.43	604,721.62	617,285.60	4,413.66	-16,977.64	-12,563.98
Total Mexico		8,978.43	604,721.62	617,285.60	4,413.66	-16,977.64	-12,563.98

United States - USD

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Index linked government bonds****United States - USD**

TSY INFL IX N/B TREAS BONDS 0.75%02-15-2045 SEDOL : BVXLS02

8,360,000.000	97.130974	31,745.72	8,120,149.46	9,649,639.25	-1,529,489.79	0.00	-1,529,489.79
Issue Date: 15 Feb 15 Rate: 1.00534% Yield to Maturity: 4.635% Maturity Date: 15 Feb 45							

TSY INFL IX N/B 0.125% 02-15-2052 SEDOL : BNYF3S0

700,000.000	61.491222	376.81	430,438.55	635,475.36	-205,036.81	0.00	-205,036.81
Issue Date: 15 Feb 22 Rate: 0.14174% Yield to Maturity: 4.578% Maturity Date: 15 Feb 52							

TSY INFL IX N/B 0.375% 07-15-2027 SEDOL : BYZ6DQ7

5,870,000.000	124.519344	13,121.74	7,309,285.49	6,490,990.26	818,295.23	0.00	818,295.23
Issue Date: 15 Jul 17 Rate: 0.4839% Yield to Maturity: 3.918% Maturity Date: 15 Jul 27							

TSY INFL IX N/B 1% TIPS 02-15-2048 SEDOL : BFZBGW6

8,004,000.000	94.24436	38,698.81	7,543,318.57	7,722,387.74	-179,069.17	0.00	-179,069.17
Issue Date: 15 Feb 18 Rate: 1.28004% Yield to Maturity: 4.646% Maturity Date: 15 Feb 48							

TSY INFL IX N/B 1.75% 01-15-2034 SEDOL : BRF20G5

15,700,000.000	98.468931	130,334.23	15,459,622.10	15,790,266.73	-330,644.63	0.00	-330,644.63
Issue Date: 15 Jan 24 Rate: 1.79704% Yield to Maturity: 4.387% Maturity Date: 15 Jan 34							

TSY INFL IX N/B TII 0 1/8 01/15/3201-15-2032 SEDOL : BPLFCC4

3,700,000.000	98.71687	2,432.91	3,652,524.20	3,435,326.75	217,197.45	0.00	217,197.45
Issue Date: 15 Jan 22 Rate: 0.14234% Yield to Maturity: 4.305% Maturity Date: 15 Jan 32							

TSY INFL IX N/B TII 0 1/8 04/15/2704-15-2027 SEDOL : BMXW6J7

1,200,000.000	107.148979	359.34	1,285,787.74	1,200,408.54	85,379.20	0.00	85,379.20
Issue Date: 15 Apr 22 Rate: 0.13975% Yield to Maturity: 4.12% Maturity Date: 15 Apr 27							

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Fixed Income***Index linked government bonds****United States - USD**

TSY INFL IX N/B TII 2 3/8 10/15/2810-15-2028 SEDOL : BQT1NW8

17,200,000.000

104.648843

95,987.96

17,999,601.03

18,093,899.70

-94,298.67

0.00

-94,298.67

Issue Date: 15 Oct 23 Rate: 2.44756% Yield to Maturity: 4.076% Maturity Date: 15 Oct 28

TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027 SEDOL : BDFFCW6

8,370,000.000

126.692947

18,947.14

10,604,199.69

9,274,055.87

1,330,143.82

0.00

1,330,143.82

Issue Date: 15 Jan 17 Rate: 0.49002% Yield to Maturity: 4.031% Maturity Date: 15 Jan 27

UNITED STATES OF AMER BDS INDX LNKD0.875% 02-15-2047 SEDOL : BF0SHC9

6,439,000.000

94.601185

27,827.77

6,091,370.30

7,117,119.70

-1,025,749.40

0.00

-1,025,749.40

Issue Date: 15 Feb 17 Rate: 1.14418% Yield to Maturity: 4.648% Maturity Date: 15 Feb 47

UNITED STATES OF AMER TREAS BONDS04-15-2028 SEDOL : 2235037

5,419,000.000

204.792939

82,150.69

11,097,729.36

11,411,443.93

-313,714.57

0.00

-313,714.57

Issue Date: 15 Apr 98 Rate: 7.07455% Yield to Maturity: 4.191% Maturity Date: 15 Apr 28

UNITED STATES OF AMER TREAS BONDS 0%T-BOND 02-15-2050 SEDOL : BLLCYX2

4,960,000.000

71.602929

5,750.50

3,551,505.27

4,537,725.61

-986,220.34

0.00

-986,220.34

Issue Date: 15 Feb 20 Rate: 0.30694% Yield to Maturity: 4.628% Maturity Date: 15 Feb 50

UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15 SEDOL : B9JHJX0

6,900,000.000

100.573678

22,363.74

6,939,583.77

8,053,039.08

-1,113,455.31

0.00

-1,113,455.31

Issue Date: 15 Feb 13 Rate: 0.85808% Yield to Maturity: 4.599% Maturity Date: 15 Feb 43

UNITED STATES OF AMER TREAS BONDS 0.75%02-15-2042 SEDOL : B622LB3

6,910,000.000

107.030858

27,345.19

7,395,832.27

7,712,235.85

-316,403.58

0.00

-316,403.58

Issue Date: 15 Feb 12 Rate: 1.0477% Yield to Maturity: 4.561% Maturity Date: 15 Feb 42

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◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/	Accrued					
Shares/PAR value	local market price	income/expense	Market Value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL : BMXHQN6							
3,600,000.000	85.077092	21,659.09	3,062,775.32	3,391,174.01	-328,398.69	0.00	-328,398.69
Issue Date: 15 Feb 23 Rate: 1.59284% Yield to Maturity: 4.622% Maturity Date: 15 Feb 53							
UNITED STATES OF AMER TREAS NOTES 0.125% 01-15-2031 SEDOL : BMV7Z42							
10,720,000.000	107.624234	7,506.07	11,537,317.91	11,929,755.20	-392,437.29	0.00	-392,437.29
Issue Date: 15 Jan 21 Rate: 0.15157% Yield to Maturity: 4.249% Maturity Date: 15 Jan 31							
UNITED STATES OF AMER TREAS NOTES 0.125%04-15-2026 SEDOL : BMG87G6							
4,900,000.000	117.469801	1,579.76	5,756,020.22	5,536,574.14	219,446.08	0.00	219,446.08
Issue Date: 15 Apr 21 Rate: 0.15045% Yield to Maturity: 4.151% Maturity Date: 15 Apr 26							
UNITED STATES OF AMER TREAS NOTES 0.125%10-15-2026 SEDOL : BLH25R7							
10,400,000.000	112.296632	3,217.92	11,678,849.74	10,888,833.69	790,016.05	0.00	790,016.05
Issue Date: 15 Oct 21 Rate: 0.14439% Yield to Maturity: 3.838% Maturity Date: 15 Oct 26							
UNITED STATES OF AMER TREAS NOTES 0.125%TIPS 10-15-2025 SEDOL : BMHMCY0							
6,300,000.000	120.243342	2,052.89	7,575,330.55	6,991,773.05	583,557.50	0.00	583,557.50
Issue Date: 15 Oct 20 Rate: 0.15207% Yield to Maturity: 3.73% Maturity Date: 15 Oct 25							
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SEDOL : BQFMC06							
2,600,000.000	97.480719	14,318.64	2,534,498.69	2,606,599.14	-72,100.45	0.00	-72,100.45
Issue Date: 15 Jan 23 Rate: 1.19214% Yield to Maturity: 4.35% Maturity Date: 15 Jan 33							
UNITED STATES OF AMER TREAS NOTES 1.375% 07-15-2033 SEDOL : BN2T7J3							
21,700,000.000	97.244511	146,106.85	21,102,058.82	21,424,073.38	-322,014.56	0.00	-322,014.56
Issue Date: 15 Jul 23 Rate: 1.42908% Yield to Maturity: 4.338% Maturity Date: 15 Jul 33							

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS NOTES 1.625%10-15-2027 SEDOL : BQRGLR6							
20,600,000.000		105.910674		81,331.52		21,817,598.78	
Issue Date: 15 Oct 22	Rate: 1.73155%	Yield to Maturity: 3.975%	Maturity Date: 15 Oct 27		21,876,567.50	-58,968.72	0.00
UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP : 91282CLE9							
22,200,000.000		97.502414		195,934.06		21,645,536.00	
Issue Date: 15 Jul 24	Rate: 1.88618%	Yield to Maturity: 4.367%	Maturity Date: 15 Jul 34		21,719,152.69	-73,616.69	0.00
UNITED STATES OF AMER TREAS NOTES FLTG10-15-2029 SEDOL : BSF06D5							
4,800,000.000		98.634883		16,767.27		4,734,474.37	
Issue Date: 15 Oct 24	Rate: 1.63015%	Yield to Maturity: 4.122%	Maturity Date: 15 Oct 29		4,791,752.32	-57,277.95	0.00
UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-1 SEDOL : BJB9TW3							
2,560,000.000		119.350278		12,935.82		3,055,367.11	
Issue Date: 15 Jan 19	Rate: 1.09384%	Yield to Maturity: 4.178%	Maturity Date: 15 Jan 29		2,949,078.24	106,288.87	0.00
UNITED STATES OF AMER TREAS NOTES NTS0.125% INFL INDEX 07 SEDOL : BD211D1							
10,140,000.000		128.598327		7,710.61		13,039,870.35	
Issue Date: 15 Jul 16	Rate: 0.16461%	Yield to Maturity: 3.797%	Maturity Date: 15 Jul 26		12,363,493.71	676,376.64	0.00
UNITED STATES OF AMER TREAS TIPS04-15-2029 SEDOL : BRJFGX9							
9,300,000.000		102.174772		45,984.83		9,502,253.77	
Issue Date: 15 Apr 24	Rate: 2.16858%	Yield to Maturity: 4.224%	Maturity Date: 15 Apr 29		9,557,184.35	-54,930.58	0.00
UNITED STATES TREAS BDS2.125% 02-15-2054 SEDOL : BPG5RY6							
4,600,000.000		95.251424		37,974.52		4,381,565.49	
Issue Date: 15 Feb 24	Rate: 2.18558%	Yield to Maturity: 4.618%	Maturity Date: 15 Feb 54		4,623,105.89	-241,540.40	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL : BMT9GR0							
2,470,000.000		66.725815		1,413.92		-1,132,531.13	-1,132,531.13
Issue Date: 15 Feb 21 Rate: 0.15155% Yield to Maturity: 4.607% Maturity Date: 15 Feb 51							
UNITED STATES TREAS BDS 1.37502-15-2044 REG SEDOL : BK0HZL6							
6,830,000.000		112.703455		48,043.44		-2,531,177.90	-2,531,177.90
Issue Date: 15 Feb 14 Rate: 1.86229% Yield to Maturity: 4.618% Maturity Date: 15 Feb 44							
UNITED STATES TREAS BDS 2.125% 02-15-2041 SEDOL : BZ56WD4							
5,420,000.000		139.449679		62,705.66		-860,217.21	-860,217.21
Issue Date: 28 Feb 11 Rate: 3.06295% Yield to Maturity: 4.503% Maturity Date: 15 Feb 41							
UNITED STATES TREAS BDS INDEX LINKED1.75 DUE 01-15-2028 SEDOL : B2PB3T1							
3,396,000.000		149.558628		41,365.61		724,738.36	724,738.36
Issue Date: 15 Jan 08 Rate: 2.63676% Yield to Maturity: 4.13% Maturity Date: 15 Jan 28							
UNITED STATES TREAS BDS INFLATION INDEXLINKED 3.875% 04-15- SEDOL : 2407096							
482,000.000		205.929034		7,684.86		18,040.22	18,040.22
Issue Date: 15 Apr 99 Rate: 7.44039% Yield to Maturity: 4.226% Maturity Date: 15 Apr 29							
UNITED STATES TREAS BDS TSY INFL IX N/B02-15-2046 SEDOL : BYXFH64							
7,440,000.000		100.343593		37,437.15		-1,972,309.96	-1,972,309.96
Issue Date: 15 Feb 16 Rate: 1.33218% Yield to Maturity: 4.648% Maturity Date: 15 Feb 46							
UNITED STATES TREAS BONDS 1.0%02-15-2049 SEDOL : BDVLC40							
5,100,000.000		91.421734		24,164.24		-472,023.31	-472,023.31
Issue Date: 15 Feb 19 Rate: 1.2544% Yield to Maturity: 4.64% Maturity Date: 15 Feb 49							

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15- SEDOL : BYST006							
7,500,000.000		132.30009		17,293.83		9,922,506.75	9,358,147.84
Issue Date: 15 Jul 15	Rate: 0.49915%	Yield to Maturity: 3.62%	Maturity Date: 15 Jul 25			564,358.91	0.00
UNITED STATES TREAS INFL IDX 0.25% 07-15-2029 SEDOL : BK53BD3							
15,135,000.000		114.288098		21,569.61		17,297,503.69	17,285,743.55
Issue Date: 15 Jul 19	Rate: 0.3085%	Yield to Maturity: 4.087%	Maturity Date: 15 Jul 29			11,760.14	0.00
UNITED STATES TREAS INFL INDEX NTS0.5% 01-15-2028 SEDOL : BFWMB38							
22,165,000.000		122.324858		67,398.92		27,113,304.80	27,210,312.58
Issue Date: 15 Jan 18	Rate: 0.63984%	Yield to Maturity: 4.131%	Maturity Date: 15 Jan 28			-97,007.78	0.00
UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028 SEDOL : BF2LWR6							
12,310,000.000		120.774399		53,632.55		14,867,328.49	14,162,466.63
Issue Date: 15 Jul 18	Rate: 0.94313%	Yield to Maturity: 4.039%	Maturity Date: 15 Jul 28			704,861.86	0.00
UNITED STATES TREAS NTS .125% DUE04-15-2025 REG SEDOL : BMF0417							
8,900,000.000		121.447219		2,913.23		10,808,802.52	9,985,597.17
Rate: 0.15275%	Yield to Maturity: 4.405%	Maturity Date: 15 Apr 25				823,205.35	0.00
UNITED STATES TREAS NTS .125% DUE 07-15-2030 SEDOL : BLCGQJ3							
13,430,000.000		110.970168		9,547.61		14,903,293.60	14,432,348.38
Issue Date: 15 Jul 20	Rate: 0.15389%	Yield to Maturity: 4.145%	Maturity Date: 15 Jul 30			470,945.22	0.00
UNITED STATES TREAS NTS .625% DUE07-15-2032 REG SEDOL : BNXG760							
42,600,000.000		97.106293		137,546.52		41,367,280.61	41,917,360.18
Issue Date: 15 Jul 22	Rate: 0.679%	Yield to Maturity: 4.29%	Maturity Date: 15 Jul 32			-550,079.57	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/		Accrued		Unrealized gain/loss	
Investment Mgr ID		local market price		income/expense		Market	Translation
Shares/PAR value					Cost		Total
<i>Fixed Income</i>							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026 SEDOL : BDHLRC7							
10,040,000.000		131.011705		38,508.52		13,153,575.22	12,345,354.70
Issue Date: 15 Jan 16	Rate: 0.83028%	Yield to Maturity: 4.096%	Maturity Date: 15 Jan 26			808,220.52	0.00
UNITED STS TREAS NTS0.125% 07-15-2031 SEDOL : BNW0365							
29,680,000.000		103.678403		20,777.06		30,771,749.86	31,102,408.44
Issue Date: 15 Jul 21	Rate: 0.14722%	Yield to Maturity: 4.223%	Maturity Date: 15 Jul 31			-330,658.58	0.00
US TREAS BDS INDEX LINKED 2.00 DUE01-15-2026 REG SEDOL : BZ56W67							
1,496,000.000		159.042336		21,981.68		2,379,273.35	2,075,873.87
Issue Date: 15 Jan 06	Rate: 3.18074%	Yield to Maturity: 4.121%	Maturity Date: 15 Jan 26			303,399.48	0.00
US TREAS BDS INDEX LINKED 2.5 DUE01-15-2029 REG SEDOL : BYQLTV8							
2,821,000.000		149.593871		47,898.36		4,220,043.09	3,875,757.36
Issue Date: 15 Jan 09	Rate: 3.6755%	Yield to Maturity: 4.176%	Maturity Date: 15 Jan 29			344,285.73	0.00
US TREAS INFL INDEXED BONDS 3.375 DUE04-15-2032 AR12 DUE SEDOL : 2805872							
216,000.000		192.495254		2,777.99		415,789.75	411,489.91
Issue Date: 15 Oct 01	Rate: 6.00183%	Yield to Maturity: 4.277%	Maturity Date: 15 Apr 32			4,299.84	0.00
US TREASURY DTD 02/15/2010 02-15-2040 SEDOL : BZ56WB2							
2,330,000.000		140.925957		27,312.20		3,283,574.79	3,090,426.77
Issue Date: 15 Feb 10	Rate: 3.10337%	Yield to Maturity: 4.537%	Maturity Date: 15 Feb 40			193,148.02	0.00
US TREASURY INFL INDX 0.125%01-15-2030 SEDOL : BJVB6M8							
12,860,000.000		111.427886		9,110.60		14,329,626.11	13,820,669.49
Issue Date: 15 Jan 20	Rate: 0.15336%	Yield to Maturity: 4.181%	Maturity Date: 15 Jan 30			508,956.62	0.00

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Index linked government bonds							
Total USD			1,793,605.96	488,841,724.43	494,176,176.36	-5,334,451.93	0.00
Total United States			1,793,605.96	488,841,724.43	494,176,176.36	-5,334,451.93	0.00
Total Index Linked Government Bonds							
2,245,230,000.000			1,828,512.80	517,700,922.51	525,649,621.99	-4,237,486.30	-3,711,213.18
Funds - other fixed income							
Global Region - USD							
CF PANAGORA DIVERSIFIED RISK MULTI ASSET FUND LTD SER III SU CUSIP : 1BB999I15							
1,542,948.830		84.048417	0.00	129,682,406.67	140,129,645.45	-10,447,238.78	0.00
CF RUFFER SICAV RUFFER TOTAL RETURN INTERNATIONAL I-USD-CAP CUSIP : 4L7999H57							
67,493,847.040		1.8513	0.00	124,951,359.03	124,554,206.60	397,152.43	0.00
Total USD			0.00	254,633,765.70	264,683,852.05	-10,050,086.35	0.00
Total Global Region			0.00	254,633,765.70	264,683,852.05	-10,050,086.35	0.00
United States - USD							
#REORG/METROPOLITAN MERGER TCW 3T2JBFA 11-18-2024 SEDOL : BBX4PL1							
-0.002		47.6119	0.00	-0.10	-0.10	0.00	0.00
Rate: 0.81775%							
CF TCW EMERGING MARKET INCOME FOCUS FUNDLP CUSIP : 834995N08							
24,674.971		122.58	0.00	3,024,657.95	2,749,195.41	275,462.54	0.00
MFO PIMCO FDS PAC INVT MGMT SER ALL ASTFD INSTL CL 72200562 CUSIP : 722005626							
9,506,388.660		10.82	0.00	102,859,125.30	113,938,162.68	-11,079,037.38	0.00
Issue Date: 18 Sep 08							

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<u>Description / Asset ID</u>		Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
<u>Investment Mgr ID</u>	Exchange rate/ local market price				Market	Translation	
Shares/PAR value							
<i>Fixed Income</i>							
Funds - other fixed income							
Total USD		0.00	105,883,783.15	116,687,357.99	-10,803,574.84	0.00	-10,803,574.84
Total United States		0.00	105,883,783.15	116,687,357.99	-10,803,574.84	0.00	-10,803,574.84
Total Funds - Other Fixed Income							
78,567,859.499		0.00	360,517,548.85	381,371,210.04	-20,853,661.19	0.00	-20,853,661.19
Fixed income derivatives - futures							
Australia - AUD							
FUT MAR 25 SFE 10Y T-BOND CUSIP : 999599GH0							
138.000	112.875329	0.00	9,644,373.42	10,057,581.15	-128,571.73	-284,636.00	-413,207.73
Rate: 6.00% Yield to Maturity: 4.395% Maturity Date: 17 Mar 25							
Total AUD		0.00	9,644,373.42	10,057,581.15	-128,571.73	-284,636.00	-413,207.73
Total Australia		0.00	9,644,373.42	10,057,581.15	-128,571.73	-284,636.00	-413,207.73
France - EUR							
FUT 06 MAR 25 EUR FOAT CUSIP : 999599GH0							
-181.000	123.40	0.00	-23,128,307.78	-23,973,294.92	401,318.40	443,668.74	844,987.14
Maturity Date: 06 Mar 25							
Total EUR		0.00	-23,128,307.78	-23,973,294.92	401,318.40	443,668.74	844,987.14
Total France		0.00	-23,128,307.78	-23,973,294.92	401,318.40	443,668.74	844,987.14
Germany - EUR							
FUT 06 MAR 25 EURO BUXL BND CUSIP : 999599GH0							
-49.000	132.68	0.00	-6,732,117.17	-7,226,826.07	358,780.06	135,928.84	494,708.90
Yield to Maturity: -0.529% Maturity Date: 06 Mar 25							

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Fixed Income

Fixed income derivatives - futures

Germany - EUR

FUT 06 MAR 25 EURX E-SCHATZ CUSIP : 999599GH0

-301.000	106.985	0.00	-33,345,674.77	-34,050,478.66	69,052.32	635,751.57	704,803.89
Yield to Maturity: -0.905% Maturity Date: 06 Mar 25							

FUT 06 MAR 25 EURX EUR-BOBL CUSIP : 999599GH0

31.000	117.86	0.00	3,783,365.11	3,889,508.79	-26,488.09	-79,655.59	-106,143.68
Yield to Maturity: -0.927% Maturity Date: 06 Mar 25							

FUT 06 MAR 25 EURX EUR-BUND CUSIP : 999599GH0

119.000	133.44	0.00	16,443,078.04	17,073,068.63	-280,340.93	-349,649.66	-629,990.59
Yield to Maturity: -0.788% Maturity Date: 06 Mar 25							

Total EUR		0.00	-19,851,348.79	-20,314,727.31	121,003.36	342,375.16	463,378.52

Total Germany		0.00	-19,851,348.79	-20,314,727.31	121,003.36	342,375.16	463,378.52

Italy - EUR

FUT 06 MAR 25 EUX EURO-BTP CUSIP : 999599GH0

89.000	119.98	0.00	11,057,297.32	11,413,556.98	-122,514.55	-233,745.11	-356,259.66
Maturity Date: 06 Mar 25							

FUT 06 MAR 25 EUX ST EUROBT CUSIP : 999599GH0

-33.000	107.42	0.00	-3,670,702.70	-3,749,605.96	8,377.20	70,526.06	78,903.26
Maturity Date: 06 Mar 25							

Total EUR		0.00	7,386,594.62	7,663,951.02	-114,137.35	-163,219.05	-277,356.40

Total Italy		0.00	7,386,594.62	7,663,951.02	-114,137.35	-163,219.05	-277,356.40

United States - USD

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Fixed Income								
Fixed income derivatives - futures								
United States - USD								
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0								
	-276.000	108.75	0.00	-30,015,000.00	-30,314,937.50	299,937.50	0.00	299,937.50
Yield to Maturity: 4.423% Maturity Date: 20 Mar 25								
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0								
	-195.000	106.304688	0.00	-20,729,414.06	-20,779,571.34	50,157.28	0.00	50,157.28
Yield to Maturity: 4.348% Maturity Date: 31 Mar 25								
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0								
	-136.000	118.90625	0.00	-16,171,250.00	-16,998,019.49	826,769.49	0.00	826,769.49
Yield to Maturity: 4.857% Maturity Date: 20 Mar 25								
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0								
	-180.000	111.3125	0.00	-20,036,250.00	-20,217,803.08	181,553.08	0.00	181,553.08
Yield to Maturity: 4.561% Maturity Date: 20 Mar 25								
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0								
	205.000	113.84375	0.00	23,337,968.75	23,886,474.08	-548,505.33	0.00	-548,505.33
Yield to Maturity: 4.746% Maturity Date: 20 Mar 25								
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0								
	406.000	102.804688	0.00	83,477,406.25	83,474,618.33	2,787.92	0.00	2,787.92
Yield to Maturity: 4.257% Maturity Date: 31 Mar 25								
Total USD			0.00	19,863,460.94	19,050,761.00	812,699.94	0.00	812,699.94
Total United States			0.00	19,863,460.94	19,050,761.00	812,699.94	0.00	812,699.94

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Fixed Income</i>							
Total Fixed Income Derivatives - Futures							
	-363.000		0.00	-6,085,227.59	-7,515,729.06	1,092,312.62	338,188.85
							1,430,501.47
Fixed income derivatives - options							
European Union - EUR							
IR CAP GSCMUS33 22/06/2035 EUR 3% / CPTFE 3175RWRC3 SEDOL : 9K2JV6U							
3175RWRC3							
	-1,100,000.000	0.009163	0.00	-10,437.57	-50,755.18	37,973.05	2,344.56
							40,317.61
Issue Date: 18 Jun 15 Maturity Date: 22 Jun 35							
Total EUR			0.00	-10,437.57	-50,755.18	37,973.05	2,344.56
							40,317.61
Total European Union			0.00	-10,437.57	-50,755.18	37,973.05	2,344.56
							40,317.61
Total Fixed Income Derivatives - Options							
	-1,100,000.000		0.00	-10,437.57	-50,755.18	37,973.05	2,344.56
							40,317.61
Funds - fixed income etf							
United States - USD							
MFC TCW ETF TR TCW AAA CLO ETF SEDOL : BR54F33							
	2,614.000	50.12	37.01	131,013.68	130,724.83	288.85	0.00
							288.85
Rate: 1.18064%							
MFC TCW ETF TRUST SENIOR LOAN ETF SEDOL : BR54F55							
	111,148.000	47.3455	0.00	5,262,357.63	5,374,247.70	-111,890.07	0.00
							-111,890.07
Rate: 3.948%							
Total USD			37.01	5,393,371.31	5,504,972.53	-111,601.22	0.00
							-111,601.22
Total United States			37.01	5,393,371.31	5,504,972.53	-111,601.22	0.00
							-111,601.22
Total Funds - Fixed Income ETF							
	113,762.000		37.01	5,393,371.31	5,504,972.53	-111,601.22	0.00
							-111,601.22

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Investment Mgr ID							
Shares/PAR value							
Total Fixed Income							
3,821,776,228.891		6,045,325.64	2,207,915,886.16	2,238,185,376.54	-26,364,618.87	-3,904,871.51	-30,269,490.38

Real Estate

Real estate

United States - USD

CF AFL CIO BUILDING INVESTMENT TRUST FD CUSIP : 99089JET7

4,729.050	5,426.532018	0.00	25,662,341.24	11,493,548.43	14,168,792.81	0.00	14,168,792.81

CF JPMCB SPECIAL SITUATION PROPERTYFUND CUSIP : 99089IXB7

2,957,898.140	9.094	0.00	26,899,125.69	22,346,265.04	4,552,860.65	0.00	4,552,860.65

CF JPMCB STRATEGIC PROPERTY FUND CUSIP : 99089IWA0

5,370,121.460	11.056	0.00	59,372,062.86	46,881,598.94	12,490,463.92	0.00	12,490,463.92

CF PRUDENTIAL PRISA II CUSIP : 99089IVM5

860.240	44,957.32722	0.00	38,674,091.17	29,000,370.44	9,673,720.73	0.00	9,673,720.73

RIALTO REAL ESTATE FUND IV - PROPERTY,L.P. CUSIP : 9944A6998

39,409,916.530	45,978,362.00	0.00	45,978,362.00	39,409,916.53	6,568,445.47	0.00	6,568,445.47

* Market value based on prices received from an external manager or other client-directed pricing source

RIALTO REAL ESTATE FUND V - DEBT, LP CUSIP : 9956AC999

11,925,000.000	12,162,688.00	0.00	12,162,688.00	11,925,000.00	237,688.00	0.00	237,688.00

WHITMAN/PETERSON PARTNERS IV, LP CUSIP : 9943W0999

22,307,818.530	23,540,996.00	0.00	23,540,996.00	22,307,818.53	1,233,177.47	0.00	1,233,177.47

Total USD		0.00	232,289,666.96	183,364,517.91	48,925,149.05	0.00	48,925,149.05

Total United States		0.00	232,289,666.96	183,364,517.91	48,925,149.05	0.00	48,925,149.05

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Real Estate

Total Real Estate							
81,976,343.950		0.00	232,289,666.96	183,364,517.91	48,925,149.05	0.00	48,925,149.05

Total Real Estate							
81,976,343.950		0.00	232,289,666.96	183,364,517.91	48,925,149.05	0.00	48,925,149.05

Venture Capital and Partnerships

Partnerships

Global Region - USD

GAIP 2021 UDFI FEEDER, LP CUSIP : 9941D1992

70,048,717.000	73,796,081.00	0.00	73,796,081.00	70,048,717.00	3,747,364.00	0.00	3,747,364.00
Total USD		0.00	73,796,081.00	70,048,717.00	3,747,364.00	0.00	3,747,364.00
Total Global Region		0.00	73,796,081.00	70,048,717.00	3,747,364.00	0.00	3,747,364.00

United States - USD

BANNER RIDGE SECONDARY FUND V(OFFSHORE), LP CUSIP : 994U25991

24,300,725.000	27,684,501.00	0.00	27,684,501.00	24,300,725.00	3,383,776.00	0.00	3,383,776.00

DERMODY PROPERTIES INDUSTRIAL FUND IIILP CUSIP : 993W20999

33,049,398.820	52,845,093.00	0.00	52,845,093.00	33,049,398.82	19,795,694.18	0.00	19,795,694.18

DERMODY PROPERTIES INDUSTRIAL FUND IV LP CUSIP : 9954D4999

12,458,305.000	11,557,993.00	0.00	11,557,993.00	12,458,305.00	-900,312.00	0.00	-900,312.00

KING STREET GLOBAL DRAWDOWN OVERFLOWFUND, LP CUSIP : 993SA4991

1.000	1.00	0.00	1.00	1.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Venture Capital and Partnerships</i>							
Partnerships							
United States - USD							
KLCP CO-INV OPP DOMESTIC FUND III LP CUSIP : 994NFW994							
	3,431,654.000	3,969,932.00	0.00	3,969,932.00	3,431,654.00	538,278.00	538,278.00
KLCP ERISA FUND E III LP CUSIP : 994JS3993							
	15,929,178.320	18,830,466.00	0.00	18,830,466.00	15,929,178.32	2,901,287.68	2,901,287.68
KLCP ERISA Fund E LP CUSIP : 993MKC995							
	32,045,522.000	47,421,521.00	0.00	47,421,521.00	32,045,522.00	15,375,999.00	15,375,999.00
KLINE HILL PARTNERS OFFSHORE FEEDER FUNDV LP CUSIP : 995FCL997							
	11,782,873.000	11,655,729.00	0.00	11,655,729.00	11,782,873.00	-127,144.00	-127,144.00
KLINE HILL PARTNERS SOLUTIONS IIEXPANSION FUND LP CUSIP : 995F15994							
	1,736,318.000	1,721,154.00	0.00	1,721,154.00	1,736,318.00	-15,164.00	-15,164.00
KS GLOBAL DRAWDOWN LP CUSIP : 993MWA996							
	21,363,005.000	30,845,181.00	0.00	30,845,181.00	21,363,005.00	9,482,176.00	9,482,176.00
OBERLAND CAPITAL HEALTHCARE OFFSHORE III LP CUSIP : 994PXA997							
	8,288,750.000	7,329,128.00	0.00	7,329,128.00	8,288,750.00	-959,622.00	-959,622.00
OBERLAND CAPITAL HEALTHCARE SOLUTIONSCO-INVEST OFFSHORE L CUSIP : 993REG992							
	6,936,124.980	7,536,305.00	0.00	7,536,305.00	6,936,124.98	600,180.02	600,180.02
OBERLAND CAPITAL HEALTHCARE SOLUTIONSOFFSHORE LP CUSIP : 993NMP992							
	19,559,291.120	16,209,072.00	0.00	16,209,072.00	19,559,291.12	-3,350,219.12	-3,350,219.12

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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Description / Asset ID

Investment Mgr ID

Exchange rate/
local market price

Accrued
income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Venture Capital and Partnerships

Partnerships

United States - USD

SIXTH STREET FUNDAMENTAL STRATEGIESPARTNERS B LP COLLAT CUSIP : 993NWH999

23,125,075.820	27,083,755.00	0.00	27,083,755.00	23,125,075.82	3,958,679.18	0.00	3,958,679.18

* Market value based on prices received from an external manager or other client-directed pricing source

WHITMAN/PETERSON PARTNERS V LP CUSIP : 995JM7999

905,451.210	905,451.00	0.00	905,451.00	905,451.21	-0.21	0.00	-0.21

Total USD		0.00	265,595,282.00	214,911,673.27	50,683,608.73	0.00	50,683,608.73

Total United States		0.00	265,595,282.00	214,911,673.27	50,683,608.73	0.00	50,683,608.73

Total Partnerships

284,960,390.270		0.00	339,391,363.00	284,960,390.27	54,430,972.73	0.00	54,430,972.73

Total Venture Capital and Partnerships

284,960,390.270		0.00	339,391,363.00	284,960,390.27	54,430,972.73	0.00	54,430,972.73

Commodities

Commodity derivatives - futures

United Kingdom - USD

FUT 15 JAN 25 LME ALUM US CUSIP : 999599GH0

57.000	2,536.48	0.00	3,614,484.00	3,695,172.07	-80,688.07	0.00	-80,688.07

FUT 15 JAN 25 LME COPPER US CUSIP : 999599GH0

11.000	8,673.23	0.00	2,385,138.25	2,487,122.25	-101,984.00	0.00	-101,984.00

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Description / Asset ID

Investment Mgr ID

Exchange rate/
local market price

Accrued
income/expense

Market Value

Cost

Unrealized gain/loss

Market

Translation

Total

Shares/PAR value

Commodities

Commodity derivatives - futures

United Kingdom - USD

FUT 15 JAN 25 LME NICKEL US CUSIP : 999599GH0

10.000	15,140.07	0.00	908,404.56	949,198.64	-40,794.08	0.00	-40,794.08

FUT 15 JAN 25 LME ZINC US CUSIP : 999599GH0

10.000	2,960.44	0.00	740,110.00	772,125.23	-32,015.23	0.00	-32,015.23

FUT 16 APR 25 LME ALUM US CUSIP : 999599GH0

10.000	2,552.43	0.00	638,107.50	652,777.25	-14,669.75	0.00	-14,669.75

FUT 16 JUL 25 LME ALUM US CUSIP : 999599GH0

9.000	2,560.13	0.00	576,029.25	595,889.25	-19,860.00	0.00	-19,860.00

FUT 17 DEC 25 LME ALUM US CUSIP : 999599GH0

21.000	2,569.43	0.00	1,348,950.75	1,382,174.25	-33,223.50	0.00	-33,223.50

FUT 17 DEC 25 LME COPPER US CUSIP : 999599GH0

5.000	8,990.50	0.00	1,123,812.50	1,166,615.25	-42,802.75	0.00	-42,802.75

FUT 17 DEC 25 LME NICKEL US CUSIP : 999599GH0

8.000	15,967.76	0.00	766,452.79	801,166.50	-34,713.71	0.00	-34,713.71

FUT 17 DEC 25 LME ZINC US CUSIP : 999599GH0

5.000	2,993.81	0.00	374,226.25	385,640.00	-11,413.75	0.00	-11,413.75

FUT 18 JUN 25 LME ALUM US CUSIP : 999599GH0

11.000	2,558.13	0.00	703,485.75	729,475.25	-25,989.50	0.00	-25,989.50

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Commodities</i>							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 18 JUN 25 LME ZINC US CUSIP : 999599GH0							
	6.000	2,990.56	0.00	448,584.00	452,037.00	-3,453.00	-3,453.00
FUT 19 FEB 25 LME ALUM US CUSIP : 999599GH0							
	51.000	2,546.82	0.00	3,247,195.50	3,318,010.25	-70,814.75	-70,814.75
FUT 19 FEB 25 LME COPPER US CUSIP : 999599GH0							
	11.000	8,718.92	0.00	2,397,703.00	2,499,124.50	-101,421.50	-101,421.50
FUT 19 FEB 25 LME NICKEL US CUSIP : 999599GH0							
	10.000	15,231.21	0.00	913,872.97	956,250.90	-42,377.93	-42,377.93
FUT 19 FEB 25 LME ZINC US CUSIP : 999599GH0							
	10.000	2,974.39	0.00	743,597.50	776,856.25	-33,258.75	-33,258.75
FUT 19 MAR 25 LME ALUM US CUSIP : 999599GH0							
	71.000	2,554.97	0.00	4,535,071.75	4,528,575.14	6,496.61	6,496.61
FUT 19 MAR 25 LME COPPER US CUSIP : 999599GH0							
	9.000	8,754.20	0.00	1,969,695.00	2,057,860.25	-88,165.25	-88,165.25
FUT 19 MAR 25 LME NICKEL US CUSIP : 999599GH0							
	14.000	15,303.34	0.00	1,285,481.07	1,349,999.40	-64,518.33	-64,518.33
FUT 19 MAR 25 LME ZINC US CUSIP : 999599GH0							
	20.000	2,980.34	0.00	1,490,170.00	1,528,613.00	-38,443.00	-38,443.00

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Commodities</i>							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 21 MAY 25 LME ALUM US CUSIP : 999599GH0							
	14.000	2,554.98	0.00	894,243.00	917,409.75	-23,166.75	0.00
Total USD			0.00	31,104,815.39	32,002,092.38	-897,276.99	0.00
Total United Kingdom			0.00	31,104,815.39	32,002,092.38	-897,276.99	0.00
United States - USD							
FUT APR 25 CME CATTLE CUSIP : 999599GH0							
	29.000	1.94275	0.00	2,253,590.00	2,153,120.00	100,470.00	0.00
FUT APR 25 CMX GOLD CUSIP : 999599GH0							
	14.000	2,666.00	0.00	3,732,400.00	3,785,400.00	-53,000.00	0.00
FUT APR 25 ICE BRENT CRD CUSIP : 999599GH0							
	39.000	74.24	0.00	2,895,360.00	2,823,690.00	71,670.00	0.00
FUT APR 25 NYM HH NAT GAS CUSIP : 999599GH0							
	34.000	3.07	0.00	1,043,800.00	1,020,012.41	23,787.59	0.00
FUT APR 25 NYM LT CRUDE CUSIP : 999599GH0							
	10.000	70.86	0.00	708,600.00	685,040.00	23,560.00	0.00
FUT AUG 25 NYM HH NAT GAS CUSIP : 999599GH0							
	29.000	3.56	0.00	1,032,400.00	945,007.20	87,392.80	0.00
FUT DEC 25 NYM HH NAT GAS CUSIP : 999599GH0							
	24.000	4.364	0.00	1,047,360.00	949,240.00	98,120.00	0.00

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<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>		<u>Exchange rate/</u>	<u>Accrued</u>					
<u>Shares/PAR value</u>		<u>local market price</u>	<u>income/expense</u>	<u>Market Value</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<i>Commodities</i>								
Commodity derivatives - futures								
United States - USD								
FUT DEC 25 NYM LT CRUDE CUSIP : 999599GH0								
12.000		68.19	0.00	818,280.00	803,080.00	15,200.00	0.00	15,200.00
FUT FEB 25 CME CATTLE CUSIP : 999599GH0								
62.000		1.916	0.00	4,751,680.00	4,584,144.99	167,535.01	0.00	167,535.01
FUT FEB 25 CMX GOLD CUSIP : 999599GH0								
89.000		2,641.00	0.00	23,504,900.00	23,754,494.09	-249,594.09	0.00	-249,594.09
FUT FEB 25 ICE WTILSCRUDE CUSIP : 999599GH0								
1.000		71.72	0.00	71,720.00	67,740.00	3,980.00	0.00	3,980.00
FUT FEB 25 NYM HH NAT GAS CUSIP : 999599GH0								
31.000		3.633	0.00	1,126,230.00	1,126,362.43	-132.43	0.00	-132.43
FUT FEB 25 NYM LT CRUDE CUSIP : 999599GH0								
37.000		71.72	0.00	2,653,640.00	2,546,096.58	107,543.42	0.00	107,543.42
FUT JUL 25 CBT CORN CUSIP : 999599GH0								
91.000		4.6875	0.00	2,132,812.50	2,026,795.55	106,016.95	0.00	106,016.95
FUT JUL 25 CBT SOYBEANS CUSIP : 999599GH0								
35.000		10.3475	0.00	1,810,812.50	1,801,050.00	9,762.50	0.00	9,762.50
FUT JUL 25 CBT WHEAT CUSIP : 999599GH0								
15.000		5.695	0.00	427,125.00	439,050.00	-11,925.00	0.00	-11,925.00

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Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Commodities</i>							
Commodity derivatives - futures							
United States - USD							
FUT JUL 25 CSC SUGAR 11 CUSIP : 999599GH0							
	36.000	0.175	0.00	707,865.17	758,440.20	-50,575.03	0.00
FUT JUL 25 ICE BRENT CRD CUSIP : 999599GH0							
	7.000	73.25	0.00	512,750.00	502,520.00	10,230.00	0.00
FUT JUL 25 KCBT RED WHEAT CUSIP : 999599GH0							
	16.000	5.76	0.00	460,800.00	467,712.50	-6,912.50	0.00
FUT JUL 25 NYM HH NAT GAS CUSIP : 999599GH0							
	30.000	3.522	0.00	1,056,600.00	984,495.55	72,104.45	0.00
FUT JUN 25 CME CATTLE CUSIP : 999599GH0							
	11.000	1.89625	0.00	834,350.00	803,500.00	30,850.00	0.00
FUT JUN 25 ICE BRENT CRD CUSIP : 999599GH0							
	74.000	73.56	0.00	5,443,440.00	5,347,030.00	96,410.00	0.00
FUT JUN 25 ICE WTILSCRUDE CUSIP : 999599GH0							
	13.000	70.17	0.00	912,210.00	887,010.00	25,200.00	0.00
FUT JUN 25 NYM HH NAT GAS CUSIP : 999599GH0							
	31.000	3.335	0.00	1,033,850.00	985,790.87	48,059.13	0.00
FUT JUN 25 NYM LT CRUDE CUSIP : 999599GH0							
	42.000	70.17	0.00	2,947,140.00	2,858,360.00	88,780.00	0.00

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>						Market	Translation
Shares/PAR value							Total
<i>Commodities</i>							
Commodity derivatives - futures							
United States - USD							
FUT MAR 25 CBT CORN CUSIP : 999599GH0							
311.000		4.585	0.00	7,129,675.00	6,782,737.84	346,937.16	346,937.16
FUT MAR 25 CBT SOYBEANS CUSIP : 999599GH0							
147.000		10.105	0.00	7,427,175.00	7,590,564.64	-163,389.64	-163,389.64
FUT MAR 25 CBT WHEAT CUSIP : 999599GH0							
100.000		5.515	0.00	2,757,500.00	2,886,806.95	-129,306.95	-129,306.95
FUT MAR 25 CMX HG COPPER CUSIP : 999599GH0							
58.000		4.0265	0.00	5,838,425.00	6,096,662.50	-258,237.50	-258,237.50
FUT MAR 25 CSC SUGAR 11 CUSIP : 999599GH0							
248.000		0.1926	0.00	5,366,831.46	5,620,393.03	-253,561.57	-253,561.57
FUT MAR 25 ICE WTILSCRUDE CUSIP : 999599GH0							
7.000		71.25	0.00	498,750.00	474,760.00	23,990.00	23,990.00
FUT MAR 25 IPE BRENT CRD CUSIP : 999599GH0							
123.000		74.64	0.00	9,180,720.00	9,115,926.46	64,793.54	64,793.54
FUT MAR 25 KCBT RED WHEAT CUSIP : 999599GH0							
102.000		5.5925	0.00	2,852,175.00	2,953,587.50	-101,412.50	-101,412.50
FUT MAR 25 NYM HH NAT GAS CUSIP : 999599GH0							
34.000		3.098	0.00	1,053,320.00	1,088,811.78	-35,491.78	-35,491.78

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Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Market Value

Cost

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

Commodities

Commodity derivatives - futures

United States - USD

FUT MAR 25 NYM LT CRUDE CUSIP : 999599GH0

34.000	71.25	0.00	2,422,500.00	2,329,890.00	92,610.00	0.00	92,610.00

FUT MAY 25 CBT CORN CUSIP : 999599GH0

89.000	4.6575	0.00	2,072,587.50	1,975,797.49	96,790.01	0.00	96,790.01

FUT MAY 25 CBT SOYBEANS CUSIP : 999599GH0

47.000	10.2225	0.00	2,402,287.50	2,395,637.50	6,650.00	0.00	6,650.00

FUT MAY 25 CBT WHEAT CUSIP : 999599GH0

24.000	5.625	0.00	675,000.00	701,337.50	-26,337.50	0.00	-26,337.50

FUT MAY 25 CMX HG COPPER CUSIP : 999599GH0

14.000	4.0595	0.00	1,420,825.00	1,479,437.50	-58,612.50	0.00	-58,612.50

FUT MAY 25 CSC SUGAR 11 CUSIP : 999599GH0

81.000	0.1785	0.00	1,624,550.56	1,738,110.09	-113,559.53	0.00	-113,559.53

FUT MAY 25 ICE BRENT CRD CUSIP : 999599GH0

18.000	73.88	0.00	1,329,840.00	1,303,190.00	26,650.00	0.00	26,650.00

FUT MAY 25 KCBT RED WHEAT CUSIP : 999599GH0

25.000	5.6775	0.00	709,687.50	722,912.50	-13,225.00	0.00	-13,225.00

FUT MAY 25 NYM HH NAT GAS CUSIP : 999599GH0

33.000	3.157	0.00	1,041,810.00	1,010,044.80	31,765.20	0.00	31,765.20

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	Total
<i>Commodities</i>								
Commodity derivatives - futures								
United States - USD								
FUT MAY 25 NYM LT CRUDE CUSIP : 999599GH0								
	4.000	70.50	0.00	282,000.00	269,280.00	12,720.00	0.00	12,720.00
FUT NOV 25 CBT SOYBEANS CUSIP : 999599GH0								
	6.000	10.2525	0.00	307,575.00	297,825.00	9,750.00	0.00	9,750.00
FUT NOV 25 NYM HH NAT GAS CUSIP : 999599GH0								
	33.000	3.906	0.00	1,288,980.00	1,167,840.30	121,139.70	0.00	121,139.70
FUT OCT 25 CSC SUGAR 11 CUSIP : 999599GH0								
	4.000	0.1747	0.00	78,516.85	78,131.20	385.65	0.00	385.65
FUT OCT 25 NYM HH NAT GAS CUSIP : 999599GH0								
	29.000	3.619	0.00	1,049,510.00	940,334.48	109,175.52	0.00	109,175.52
FUT SEP 25 CBT CORN CUSIP : 999599GH0								
	20.000	4.425	0.00	442,500.00	436,206.51	6,293.49	0.00	6,293.49
FUT SEP 25 ICE BRENT CRD CUSIP : 999599GH0								
	10.000	72.63	0.00	726,300.00	713,840.00	12,460.00	0.00	12,460.00
FUT SEP 25 NYM HH NAT GAS CUSIP : 999599GH0								
	36.000	3.542	0.00	1,275,120.00	1,150,850.92	124,269.08	0.00	124,269.08
FUT SEP 25 NYM LT CRUDE CUSIP : 999599GH0								
	6.000	69.15	0.00	414,900.00	399,640.00	15,260.00	0.00	15,260.00
Total USD			0.00	125,588,776.54	124,825,738.86	763,037.68	0.00	763,037.68
Total United States			0.00	125,588,776.54	124,825,738.86	763,037.68	0.00	763,037.68

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	Translation	Total
Investment Mgr ID							
Shares/PAR value							

*Commodities***Total Commodity Derivatives - Futures**

2,828.000	0.00	156,693,591.93	156,827,831.24	-134,239.31	0.00	-134,239.31

Total Commodities

2,828.000	0.00	156,693,591.93	156,827,831.24	-134,239.31	0.00	-134,239.31

*Other Assets***Other options****European Union - EUR**

CALL SWO EUR CITIUS33 P 6MEURIB / R 2.95% 317U3YNA8 15/09/2 SEDOL : 9M38E7U

317U3YNA8	-19,400,000.000	0.006123	0.00	-122,995.08	-234,585.02	104,760.57	6,829.37	111,589.94

CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3UMA7 29/08/20 SEDOL : 9M2WTTU

317U3UMA7	-5,500,000.000	0.016376	0.00	-93,265.99	-70,875.81	-25,492.51	3,102.33	-22,390.18

CALL SWO EUR GSILGB2X P 6MEURIB / R 2.8% 317U3VGA2 01/09/20 SEDOL : 9M2XS7U

317U3VGA2	-11,900,000.000	0.01471	0.00	-181,264.48	-151,050.88	-37,151.35	6,937.75	-30,213.60

PUT SWO EUR CITIUS33 P 2.95% / R 6MEURIB 317U3YMA9 15/09/20 SEDOL : 9M38E6U

317U3YMA9	-19,400,000.000	-0.010292	0.00	206,744.87	-234,585.02	434,500.52	6,829.37	441,329.89

PUT SWO EUR GSCMUS33 P 2.9% / R 6MEURIB 317U3ULA8 29/08/202 SEDOL : 9M2WTSU

317U3ULA8	-5,500,000.000	0.000846	0.00	-4,818.18	-70,875.81	62,955.30	3,102.33	66,057.63

PUT SWO EUR GSILGB2X P 2.8% / R 6MEURIB 317U3VHA1 01/09/202 SEDOL : 9M2XT0U

317U3VHA1	-11,900,000.000	0.001098	0.00	-13,532.51	-151,050.88	130,580.61	6,937.76	137,518.37

Total EUR		0.00	-209,131.37	-913,023.42	670,153.14	33,738.91	703,892.05

Total European Union		0.00	-209,131.37	-913,023.42	670,153.14	33,738.91	703,892.05

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

*Other Assets***Other options****United Kingdom - GBP**

CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.6% 317U7OVA7 27/01 SEDOL : 9MYGWTU
317U7OVA7

-4,300,000.000	0.000199	0.00	-1,072.76	-21,610.94	20,468.53	69.65	20,538.18

PUT SWO GBP RBOSGB2RTCM P 4% / R 1DSONIA 317U7OUA8 27/01/20 SEDOL : 9MYGWSU
317U7OUA8

-4,300,000.000	0.010338	0.00	-55,674.52	-28,634.50	-27,132.32	92.30	-27,040.02

Total GBP		0.00	-56,747.28	-50,245.44	-6,663.79	161.95	-6,501.84

Total United Kingdom		0.00	-56,747.28	-50,245.44	-6,663.79	161.95	-6,501.84

Total Other Options

-82,200,000.000		0.00	-265,878.65	-963,268.86	663,489.35	33,900.86	697,390.21

Swaps**European Union - EUR**

LCH_RPI BNPAFRPPXXX 15/03/2031 EUR P CPTFE / R 1.38% SWU086F SEDOL : 9M24WXU
SWU086FC4

4,870,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/03/2052 EUR P CPTFE / R 2.58% SWU0KT1 SEDOL : 9M24XZU
SWU0KT119

200,000.000	0.047046	0.00	9,743.21	0.00	9,743.21	0.00	9,743.21

LCH_RPI BNPAFRPPXXX 15/03/2052 EUR P CPTFE / R 2.59% SWU0ZD7 SEDOL : 9M24YVU
SWU0ZD712

400,000.000	0.050515	0.00	20,923.44	0.00	20,923.44	0.00	20,923.44

LCH_RPI BNPAFRPPXXX 15/04/2052 EUR P CPTFE / R 2.55% SWU0KT1 SEDOL : 9M24YBU
SWU0KT127

100,000.000	0.047955	0.00	4,965.75	0.00	4,965.75	0.00	4,965.75

LCH_RPI BNPAFRPPXXX 15/04/2053 EUR P CPTFE / R 2.7% SWU0K8A2 SEDOL : 9M24XXU
SWU0K8A23

1,200,000.000	0.163413	0.00	203,057.13	0.00	203,057.13	0.00	203,057.13

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Other Assets								
Swaps								
European Union - EUR								
LCH_RPI BNPAFRPPXXX 15/05/2027 EUR P 3.13% / R CPTFE SWU04AM SEDOL : 9M24WSU SWU04AM49								
	600,000.000	0.006835	0.00	4,246.71	0.00	4,246.71	0.00	4,246.71
LCH_RPI BNPAFRPPXXX 15/05/2037 EUR P 2.488% / R CPTFE SWU01J SEDOL : 9M24VJU SWU01JA46								
	110,000.000	0.00	0.00	0.00	2,910.28	-2,789.84	-120.44	-2,910.28
LCH_RPI BNPAFRPPXXX 15/05/2052 EUR P CPTFE / R 2.421% SWU0EA SEDOL : 9M24WZU SWU0EA026								
	90,000.000	0.010205	0.00	951.02	0.00	951.02	0.00	951.02
LCH_RPI BNPAFRPPXXX 15/08/2027 EUR P 2.975% / R CPTFE SWU03Z SEDOL : 9M24WQU SWU03ZT14								
	2,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 15/08/2034 EUR P 2.049% / R CPTFE SWU056 SEDOL : 9M9FUGU SWU056462								
	1,340,000.000	0.00	0.00	0.00	163.26	-154.77	-8.49	-163.26
LCH_RPI BNPAFRPPXXX 15/09/2034 EUR P 2.034% / R CPTFE SWU0MM SEDOL : 9M9UU6U SWU0MM443								
	3,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 15/09/2053 EUR P CPTFE / R 2.763% SWU0GH SEDOL : 9M3FA2U SWU0GH854								
	700,000.000	0.187039	0.00	135,575.01	1,906.72	133,698.12	-29.83	133,668.29
LCH_RPI BNPAFRPPXXX 15/10/2053 EUR P CPTFE / R 2.682% SWU0KH SEDOL : 9M3PMNU SWU0KH016								
	500,000.000	0.15925	0.00	82,451.48	0.00	82,451.48	0.00	82,451.48
LCH_RPI BNPAFRPPXXX 15/10/2053 EUR P CPTFE / R 2.736% SWU0NL SEDOL : 9M3J74U SWU0NL451								
	700,000.000	0.178165	0.00	129,142.69	6,519.24	122,708.88	-85.43	122,623.45

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Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Other Assets								
Swaps								
European Union - EUR								
LCH_RPI BNPAFRPPXXX 15/12/2052 EUR P CPTFE / R 2.59% SWU0XL4 SEDOL : 9M24YMU								
SWU0XL419								
	500,000.000	0.114182	0.00	59,117.79	0.00	59,117.79	0.00	59,117.79
Total EUR			0.00	650,174.23	11,499.50	638,918.92	-244.19	638,674.73
Total European Union			0.00	650,174.23	11,499.50	638,918.92	-244.19	638,674.73
United Kingdom - GBP								
LCH_RPI BNPAFRPPXXX 15/08/2034 GBP P RPI / R 3.5% SWU0TX9S4 SEDOL : 9M9TD4U								
SWU0TX9S4								
	3,900,000.000	0.00	0.00	0.00	22,086.40	-21,024.59	-1,061.81	-22,086.40
LCH_RPI BNPAFRPPXXX 15/09/2034 GBP P RPI / R 3.466% SWU0AP41 SEDOL : 9M9UCJU								
SWU0AP415								
	3,100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total GBP			0.00	0.00	22,086.40	-21,024.59	-1,061.81	-22,086.40
Total United Kingdom			0.00	0.00	22,086.40	-21,024.59	-1,061.81	-22,086.40
United States - USD								
CDS / STS GSILGB2X SELL PROTECTION ONCMBX.NA.AAA.8 10-17- SEDOL : 9E2WDLU								
SWPC0ATK0								
	36,442.880	0.000158	0.00	5.77	0.00	5.77	0.00	5.77
CDS / STS GSILGB2X SELL PROTECTION ONCMBX.NA.AAA.9 09-17- SEDOL : 9E5TECU								
SWPC0C1D2								
	990,539.880	0.000624	0.00	618.00	0.00	618.00	0.00	618.00
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL : 9J6LBDU								
SWPC0HTX7								
	700,000.000	0.000235	0.00	164.50	0.00	164.50	0.00	164.50
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL : 9M8XPKU								
SWPC0MR67								
	99,053.990	0.000624	0.00	61.80	0.00	61.80	0.00	61.80

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Other Assets</i>							
Swaps							
United States - USD							
LCH_RPI BNPAFRPPXXX 02/24/2031 USD P 2.311% / R CPI SWU0PS01 SEDOL : 9M24YGU SWU0PS017							
	1,300,000.000	0.11191	0.00	145,482.61	0.00	145,482.61	145,482.61
LCH_RPI BNPAFRPPXXX 02/26/2026 USD P 2.314% / R CPI SWU0EN65 SEDOL : 9M24XJU SWU0EN655							
	3,100,000.000	0.115189	0.00	357,086.21	0.00	357,086.21	357,086.21
LCH_RPI BNPAFRPPXXX 03/05/2026 USD P 2.419% / R CPI SWU0EN70 SEDOL : 9M24XLU SWU0EN705							
	3,800,000.000	0.109251	0.00	415,152.66	0.00	415,152.66	415,152.66
LCH_RPI BNPAFRPPXXX 05/13/2026 USD P 2.768% / R CPI SWU0EQ08 SEDOL : 9M24XNU SWU0EQ088							
	1,700,000.000	0.086609	0.00	147,234.62	0.00	147,234.62	147,234.62
LCH_RPI BNPAFRPPXXX 05/14/2026 USD P 2.813% / R CPI SWU0JL85 SEDOL : 9M24XWU SWU0JL852							
	2,900,000.000	0.084105	0.00	243,904.79	0.00	243,904.79	243,904.79
LCH_RPI BNPAFRPPXXX 05/25/2026 USD P 2.703% / R CPI SWU0ZN00 SEDOL : 9M24YYU SWU0ZN009							
	1,530,000.000	0.088942	0.00	136,081.72	0.00	136,081.72	136,081.72
LCH_RPI BNPAFRPPXXX 06/03/2029 USD P CPI / R 1.954% SWU0JB26 SEDOL : 9M24XRU SWU0JB268							
	250,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 06/06/2028 USD P CPI / R 2.37% SWU0Z7004 SEDOL : 9M24YTU SWU0Z7004							
	100,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 07/25/2029 USD P CPI / R 1.997% SWU0SG48 SEDOL : 9M24YKU SWU0SG481							
	200,000.000	0.00	0.00	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value					Market	Translation	Total

Other Assets

Swaps

United States - USD

LCH_RPI BNPAFRPPXXX 08/26/2028 USD P 2.573% / R CPI SWU0EQ69 SEDOL : 9M24XQU
SWU0EQ690

600,000.000	0.070173	0.00	42,103.50	0.00	42,103.50	0.00	42,103.50

LCH_RPI BNPAFRPPXXX 11/20/2029 USD P CPI / R 1.883% SWU0JD58 SEDOL : 9M24XTU
SWU0JD587

9,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Total USD		0.00	1,487,896.18	0.00	1,487,896.18	0.00	1,487,896.18

Total United States		0.00	1,487,896.18	0.00	1,487,896.18	0.00	1,487,896.18

Total Swaps

51,216,036.750		0.00	2,138,070.41	33,585.90	2,105,790.51	-1,306.00	2,104,484.51

Miscellaneous

United States - USD

CASH HELD AT TILDEN CUSIP : 995679024

1,268,059.480	1.00	0.00	1,268,059.48	1,268,059.48	0.00	0.00	0.00

Total USD		0.00	1,268,059.48	1,268,059.48	0.00	0.00	0.00

Total United States		0.00	1,268,059.48	1,268,059.48	0.00	0.00	0.00

Total Miscellaneous

1,268,059.480		0.00	1,268,059.48	1,268,059.48	0.00	0.00	0.00

Cash collateral held elsewhere

United States - USD

CCP DUE TO/FROM MORGAN STANLEY SEDOL : 9AYQMLU

7,000.000	1.00	0.00	7,000.00	7,000.00	0.00	0.00	0.00

◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
Investment Mgr ID	Shares/PAR value					Market	Translation	
Other Assets								
Cash collateral held elsewhere								
United States - USD								
CCP RECEIVABLE FROM MORGAN STANLEY & COINC. NEW YORK SEDOL : 9D6JACU								
	-7,000.000	1.00	0.00	-7,000.00	-7,000.00	0.00	0.00	0.00
DOMESTIC MASTER FORWARD COLLATERALRECEIVABLE FROM:BARC SEDOL : 9A3XW7U								
	474,000.000	1.00	0.00	474,000.00	474,000.00	0.00	0.00	0.00
FORWARD COLLATERAL RECEIVABLE FROM ANZ ANZBAU3M SEDOL : 9A4N31U								
	60,000.000	1.00	0.00	60,000.00	60,000.00	0.00	0.00	0.00
OTC CASH COLLATERAL RECEIVABLE FROM MIZUHO CAPITAL MARKETS L SEDOL : 9K3CUPU PIMCO								
	980,000.000	1.00	0.00	980,000.00	980,000.00	0.00	0.00	0.00
* Market value based on prices received from an external manager or other client-directed pricing source								
OTC DER CASH COLL REC FROM BNP PARIBAS SEDOL : 9A32GKU								
	968,000.000	1.00	0.00	968,000.00	968,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERN SEDOL : 9A5HKFU								
	300,000.000	1.00	0.00	300,000.00	300,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM USD SEDOL : 9A32GTU								
	60,000.000	1.00	0.00	60,000.00	60,000.00	0.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM BANK OFAMERICA SEDOL : 9A6FXKU								
	5,815,000.000	1.00	0.00	5,815,000.00	5,815,000.00	0.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM CITIBANK SEDOL : 9A6FYNU								
	568,000.000	1.00	0.00	568,000.00	568,000.00	0.00	0.00	0.00

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Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Other Assets

Cash collateral held elsewhere

United States - USD

TBA COLLATERAL RECEIVABLE FROM GOLDMANSACHS SEDOL : 9A6FC7U

550,000.000	1.00	0.00	550,000.00	550,000.00	0.00	0.00	0.00

TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE SEDOL : 9A6FD8U

278,000.000	1.00	0.00	278,000.00	278,000.00	0.00	0.00	0.00

TBA COLLATERAL RECEIVABLE FROM MORGANSTANLEY SEDOL : 9A6FF6U

290,000.000	1.00	0.00	290,000.00	290,000.00	0.00	0.00	0.00

Total USD		0.00	10,343,000.00	10,343,000.00	0.00	0.00	0.00

Total United States		0.00	10,343,000.00	10,343,000.00	0.00	0.00	0.00

Total Cash Collateral Held Elsewhere

10,343,000.000		0.00	10,343,000.00	10,343,000.00	0.00	0.00	0.00

Settlement receivables

United States - USD

RECEIVABLE FROM LEHMAN LBI CUSIP : 000629790

1,821.090	0.00	0.00	0.00	1,821.09	-1,821.09	0.00	-1,821.09

RECEIVABLE FROM LEHMAN LSI - PIMCO CUSIP : 525CLM140

118,744.870	0.45	0.00	534.35	101,888.74	-101,354.39	0.00	-101,354.39

Total USD		0.00	534.35	103,709.83	-103,175.48	0.00	-103,175.48

Total United States		0.00	534.35	103,709.83	-103,175.48	0.00	-103,175.48

Total Settlement Receivables

120,565.960		0.00	534.35	103,709.83	-103,175.48	0.00	-103,175.48

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Other Assets								
Exchange cleared swaps - other assets								
European Union - EUR								
LCH_IRS BNPAFRPPXXX 04/11/2052 EUR P 0.19% / R 6MEURIB SWU01 SEDOL : 9M24VNU SWU01MJY4								
	1,000,000.000	0.415108	0.00	429,844.15	0.00	429,844.15	0.00	429,844.15
LCH_IRS BNPAFRPPXXX 04/11/2052 EUR P 0.195% / R 6MEURIB SWU0 SEDOL : 9M24VQU SWU01MK06								
	1,050,000.000	0.414079	0.00	450,217.88	0.00	450,217.88	0.00	450,217.88
LCH_IRS BNPAFRPPXXX 08/11/2052 EUR P 0.197% / R 6MEURIB SWU0 SEDOL : 9M24VSU SWU01MMU8								
	1,900,000.000	0.413754	0.00	814,040.74	0.00	814,040.74	0.00	814,040.74
LCH_IRS BNPAFRPPXXX 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01H SEDOL : 9M24ZHU SWU01HX03								
	400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 11/05/2027 EUR P 6MEURIB / R 0.65% SWU01 SEDOL : 9M24ZMU SWU01IOA9								
	600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01 SEDOL : 9M24ZKU SWU01HY44								
	700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW SEDOL : 9M24ZPU SWU01IQW9								
	1,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA SEDOL : 9M24VFU SWU01IVA1								
	400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028 SEDOL : 9M9SMSU SWU028YB7								
	78,350,000.000	0.013075	0.00	1,060,825.88	553,740.79	542,349.37	-35,264.28	507,085.09

◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Shares/PAR value					Market	Translation	Total

*Other Assets***Exchange cleared swaps - other assets****European Union - EUR**

LCH_IRS BNPAFRPPXXX 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02 SEDOL : 9M9SMRU
SWU02A2D3

24,824,000.000	0.00	0.00	0.00	106,084.09	-98,829.66	-7,254.43	-106,084.09

LCH_OIS BNPAFRPPXXX 26/02/2025 EUR P 3.475% / R 1DESTR SWU02 SEDOL : 9M68QLU
SWU0225S5

115,400,000.000	0.000645	0.00	77,027.58	24,782.03	53,317.94	-1,072.39	52,245.55

Total EUR		0.00	2,831,956.23	684,606.91	2,190,940.42	-43,591.10	2,147,349.32

Total European Union		0.00	2,831,956.23	684,606.91	2,190,940.42	-43,591.10	2,147,349.32

Japan - JPY

LCH_OIS BNPAFRPPXXX 14/09/2028 JPY P 0.55% / R 1DTONAR SWU01 SEDOL : 9M37A7U
SWU01Q355

810,000,000.000	0.005997	0.00	30,909.98	0.00	30,909.98	0.00	30,909.98

LCH_OIS BNPAFRPPXXX 15/12/2031 JPY P 0.5% / R 1DTONAR SWU01V SEDOL : 9M24ZGU
SWU01VBR7

669,000,000.000	0.025562	0.00	108,812.11	0.00	108,812.11	0.00	108,812.11

LCH_OIS BNPAFRPPXXX 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E SEDOL : 9M24ZAU
SWU01E1X3

170,000,000.000	0.015143	0.00	16,380.08	0.00	16,380.08	0.00	16,380.08

LCH_OIS BNPAFRPPXXX 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01 SEDOL : 9M24ZCU
SWU01E238

11,960,000.000	0.014851	0.00	1,130.14	0.00	1,130.14	0.00	1,130.14

LCH_OIS BNPAFRPPXXX 20/09/2027 JPY P 0.3% / R 1DTONAR SWU01E SEDOL : 9M24ZEU
SWU01E2S3

63,000,000.000	0.01214	0.00	4,866.38	0.00	4,866.38	0.00	4,866.38

Total JPY		0.00	162,098.69	0.00	162,098.69	0.00	162,098.69

Total Japan		0.00	162,098.69	0.00	162,098.69	0.00	162,098.69

United Kingdom - GBP

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Other Assets								
Exchange cleared swaps - other assets								
United Kingdom - GBP								
LCH_OIS BNPAFRPPXXX 18/09/2026 GBP P 1DSONIA / R 0 SWU022DT4 SEDOL : 9M6FJ5U SWU022DT4								
	35,300,000.000	0.00	0.00	0.00	423,696.46	-405,670.59	-18,025.87	-423,696.46
Total GBP			0.00	0.00	423,696.46	-405,670.59	-18,025.87	-423,696.46
Total United Kingdom			0.00	0.00	423,696.46	-405,670.59	-18,025.87	-423,696.46
United States - USD								
CME_OIS BNPAFRPPXXX 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206 SEDOL : 9M6QFUU SWU0206Z2								
	4,800,000.000	0.084608	0.00	406,118.40	127,892.72	278,225.68	0.00	278,225.68
LCH_OIS BNPAFRPPXXX 01/18/2026 USD P 4.757% / R 1DSOFR SWU02 SEDOL : 9M5GBQU SWU020SG0								
	2,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 02/13/2034 USD P 1DSOFR / R 3.085% SWU01 SEDOL : 9M24VTU SWU01OR39								
	14,600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 02/13/2054 USD P 2.865% / R 1DSOFR SWU01 SEDOL : 9M24VWU SWU01OR47								
	11,200,000.000	0.205981	0.00	2,306,983.84	0.00	2,306,983.84	0.00	2,306,983.84
LCH_OIS BNPAFRPPXXX 02/15/2026 USD P 4.7% / R 1DSOFR SWU021O SEDOL : 9M62XLU SWU021OH0								
	15,430,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 11/15/2028 USD P 1DSOFR / R 2.3% SWU01YS SEDOL : 9M4AB6U SWU01YS10								
	17,900,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 11/15/2053 USD P 2.285% / R 1DSOFR SWU01 SEDOL : 9M4AB9U SWU01YS28								
	2,370,000.000	0.333114	0.00	789,479.71	0.00	789,479.71	0.00	789,479.71

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Other Assets</i>							
Exchange cleared swaps - other assets							
United States - USD							
LCH_OIS BNPAFRPPXXX 11/21/2028 USD P 1DSOFR / R 2.34% SWU01Y SEDOL : 9M4EA7U							
SWU01YS36							
	1,910,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 11/21/2053 USD P 2.236% / R 1DSOFR SWU01 SEDOL : 9M4EB0U							
SWU01YS44							
	1,800,000.000	0.340963	0.00	613,732.68	0.00	613,732.68	613,732.68
LCH_OIS BNPAFRPPXXX 12/22/2025 USD P 4.868% / R 1DSOFR SWU02 SEDOL : 9M54HZU							
SWU020A20							
	16,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00
Total USD			0.00	4,116,314.63	127,892.72	3,988,421.91	3,988,421.91
Total United States			0.00	4,116,314.63	127,892.72	3,988,421.91	3,988,421.91
Total Exchange Cleared Swaps - Other Assets			0.00	7,110,369.55	1,236,196.09	5,935,790.43	5,874,173.46
2,074,294,000.000			0.00	20,594,155.14	12,021,282.44	8,601,894.81	8,572,872.70
Total Other Assets							
2,055,041,662.190			0.00	20,594,155.14	12,021,282.44	8,601,894.81	8,572,872.70

Derivative Offsets

Cash and cash equivalent futures

European Union - EUR

FUT SEP 25 LIF 3M EURIBOR CUSIP : 999599GH0

	651.000	98.065	0.00	165,266,623.14	172,149,870.11	196,978.00	-7,080,224.97	-6,883,246.97
FUT SEP 26 LIF 3M EURIBOR CUSIP : 999599GH0								
	-651.000	97.975	0.00	-165,114,948.27	-172,149,886.29	-48,409.63	7,083,347.65	7,034,938.02

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>						Market	Translation
Shares/PAR value							Total
<i>Derivative Offsets</i>							
Cash and cash equivalent futures							
Total EUR			0.00	151,674.87	-16.18	148,568.37	3,122.68
Total European Union			0.00	151,674.87	-16.18	148,568.37	3,122.68
Total Cash and Cash Equivalent Futures							
0.000			0.00	151,674.87	-16.18	148,568.37	3,122.68
Equity futures							
Canada - CAD							
FUT MAR 25 ME S&P CAN 60 CUSIP : 999599GH0							
-25.000	1,485.10		0.00	-5,163,051.04	-5,345,123.39	125,505.49	56,566.86
Total CAD			0.00	-5,163,051.04	-5,345,123.39	125,505.49	56,566.86
Total Canada			0.00	-5,163,051.04	-5,345,123.39	125,505.49	56,566.86
International Region - USD							
FUT MAR 25 ICUS MSCI EAF CUSIP : 999599GH0							
-347.000	2,267.50		0.00	-39,341,125.00	-40,593,600.00	1,252,475.00	0.00
Total USD			0.00	-39,341,125.00	-40,593,600.00	1,252,475.00	0.00
Total International Region			0.00	-39,341,125.00	-40,593,600.00	1,252,475.00	0.00
United States - USD							
FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0							
-234.000	5,935.75		0.00	-69,448,275.00	-71,718,357.50	2,270,082.50	0.00
Total USD			0.00	-69,448,275.00	-71,718,357.50	2,270,082.50	0.00
Total United States			0.00	-69,448,275.00	-71,718,357.50	2,270,082.50	0.00
Total Equity Futures							
-606.000			0.00	-113,952,451.04	-117,657,080.89	3,648,062.99	56,566.86

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Derivative Offsets

Fixed income futures

Australia - AUD

FUT MAR 25 SFE 10Y T-BOND CUSIP : 999599GH0

-138.000	112.875329	0.00	-9,644,373.42	-10,057,581.15	128,571.73	284,636.00	413,207.73
Total AUD		0.00	-9,644,373.42	-10,057,581.15	128,571.73	284,636.00	413,207.73
Total Australia		0.00	-9,644,373.42	-10,057,581.15	128,571.73	284,636.00	413,207.73

France - EUR

FUT 06 MAR 25 EUR FOAT CUSIP : 999599GH0

181.000	123.40	0.00	23,128,307.78	23,973,294.92	-401,318.40	-443,668.74	-844,987.14
Total EUR		0.00	23,128,307.78	23,973,294.92	-401,318.40	-443,668.74	-844,987.14
Total France		0.00	23,128,307.78	23,973,294.92	-401,318.40	-443,668.74	-844,987.14

Germany - EUR

FUT 06 MAR 25 EURO BUXL BND CUSIP : 999599GH0

49.000	132.68	0.00	6,732,117.17	7,226,826.07	-358,780.06	-135,928.84	-494,708.90
FUT 06 MAR 25 EURX E-SCHATZ CUSIP : 999599GH0							
301.000	106.985	0.00	33,345,674.77	34,050,478.66	-69,052.32	-635,751.57	-704,803.89

FUT 06 MAR 25 EURX EUR-BOBL CUSIP : 999599GH0

-31.000	117.86	0.00	-3,783,365.11	-3,889,508.79	26,488.09	79,655.59	106,143.68
FUT 06 MAR 25 EURX EUR-BUND CUSIP : 999599GH0							
-119.000	133.44	0.00	-16,443,078.04	-17,073,068.63	280,340.93	349,649.66	629,990.59

Total EUR		0.00	19,851,348.79	20,314,727.31	-121,003.36	-342,375.16	-463,378.52
Total Germany		0.00	19,851,348.79	20,314,727.31	-121,003.36	-342,375.16	-463,378.52

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total					
Investment Mgr ID	Shares/PAR value					Market	Translation						
Derivative Offsets													
Fixed income futures													
Italy - EUR													
FUT 06 MAR 25 EUX EURO-BTP CUSIP : 999599GH0													
	-89.000	119.98	0.00	-11,057,297.32	-11,413,556.98	122,514.55	233,745.11	356,259.66					
FUT 06 MAR 25 EUX ST EUROBTP CUSIP : 999599GH0													
	33.000	107.42	0.00	3,670,702.70	3,749,605.96	-8,377.20	-70,526.06	-78,903.26					
Total EUR			0.00	-7,386,594.62	-7,663,951.02	114,137.35	163,219.05	277,356.40					
Total Italy			0.00	-7,386,594.62	-7,663,951.02	114,137.35	163,219.05	277,356.40					
United States - USD													
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0													
	276.000	108.75	0.00	30,015,000.00	30,314,937.50	-299,937.50	0.00	-299,937.50					
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0													
	195.000	106.304688	0.00	20,729,414.06	20,779,571.34	-50,157.28	0.00	-50,157.28					
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0													
	136.000	118.90625	0.00	16,171,250.00	16,998,019.49	-826,769.49	0.00	-826,769.49					
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0													
	180.000	111.3125	0.00	20,036,250.00	20,217,803.08	-181,553.08	0.00	-181,553.08					
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0													
	-205.000	113.84375	0.00	-23,337,968.75	-23,886,474.08	548,505.33	0.00	548,505.33					
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0													
	-406.000	102.804688	0.00	-83,477,406.25	-83,474,618.33	-2,787.92	0.00	-2,787.92					
Total USD			0.00	-19,863,460.94	-19,050,761.00	-812,699.94	0.00	-812,699.94					

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Derivative Offsets</i>							
Fixed income futures							
Total United States			0.00	-19,863,460.94	-19,050,761.00	-812,699.94	0.00
Total Fixed Income Futures							
363.000			0.00	6,085,227.59	7,515,729.06	-1,092,312.62	-1,430,501.47
Commodity futures							
United Kingdom - USD							
FUT 15 JAN 25 LME ALUM US CUSIP : 999599GH0							
-57.000		2,536.48	0.00	-3,614,484.00	-3,695,172.07	80,688.07	0.00
FUT 15 JAN 25 LME COPPER US CUSIP : 999599GH0							
-11.000		8,673.23	0.00	-2,385,138.25	-2,487,122.25	101,984.00	0.00
FUT 15 JAN 25 LME NICKEL US CUSIP : 999599GH0							
-10.000		15,140.07	0.00	-908,404.56	-949,198.64	40,794.08	0.00
FUT 15 JAN 25 LME ZINC US CUSIP : 999599GH0							
-10.000		2,960.44	0.00	-740,110.00	-772,125.23	32,015.23	0.00
FUT 16 APR 25 LME ALUM US CUSIP : 999599GH0							
-10.000		2,552.43	0.00	-638,107.50	-652,777.25	14,669.75	0.00
FUT 16 JUL 25 LME ALUM US CUSIP : 999599GH0							
-9.000		2,560.13	0.00	-576,029.25	-595,889.25	19,860.00	0.00
FUT 17 DEC 25 LME ALUM US CUSIP : 999599GH0							
-21.000		2,569.43	0.00	-1,348,950.75	-1,382,174.25	33,223.50	0.00
FUT 17 DEC 25 LME COPPER US CUSIP : 999599GH0							
-5.000		8,990.50	0.00	-1,123,812.50	-1,166,615.25	42,802.75	0.00

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Derivative Offsets</i>							
Commodity futures							
United Kingdom - USD							
FUT 17 DEC 25 LME NICKEL US CUSIP : 999599GH0							
	-8.000	15,967.76	0.00	-766,452.79	-801,166.50	34,713.71	34,713.71
FUT 17 DEC 25 LME ZINC US CUSIP : 999599GH0							
	-5.000	2,993.81	0.00	-374,226.25	-385,640.00	11,413.75	11,413.75
FUT 18 JUN 25 LME ALUM US CUSIP : 999599GH0							
	-11.000	2,558.13	0.00	-703,485.75	-729,475.25	25,989.50	25,989.50
FUT 18 JUN 25 LME ZINC US CUSIP : 999599GH0							
	-6.000	2,990.56	0.00	-448,584.00	-452,037.00	3,453.00	3,453.00
FUT 19 FEB 25 LME ALUM US CUSIP : 999599GH0							
	-51.000	2,546.82	0.00	-3,247,195.50	-3,318,010.25	70,814.75	70,814.75
FUT 19 FEB 25 LME COPPER US CUSIP : 999599GH0							
	-11.000	8,718.92	0.00	-2,397,703.00	-2,499,124.50	101,421.50	101,421.50
FUT 19 FEB 25 LME NICKEL US CUSIP : 999599GH0							
	-10.000	15,231.21	0.00	-913,872.97	-956,250.90	42,377.93	42,377.93
FUT 19 FEB 25 LME ZINC US CUSIP : 999599GH0							
	-10.000	2,974.39	0.00	-743,597.50	-776,856.25	33,258.75	33,258.75
FUT 19 MAR 25 LME ALUM US CUSIP : 999599GH0							
	-71.000	2,554.97	0.00	-4,535,071.75	-4,528,575.14	-6,496.61	-6,496.61

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss					
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	Total			
<i>Derivative Offsets</i>											
Commodity futures											
United Kingdom - USD											
FUT 19 MAR 25 LME COPPER US CUSIP : 999599GH0											
	-9.000	8,754.20	0.00	-1,969,695.00	-2,057,860.25	88,165.25	0.00	88,165.25			
FUT 19 MAR 25 LME NICKEL US CUSIP : 999599GH0											
	-14.000	15,303.34	0.00	-1,285,481.07	-1,349,999.40	64,518.33	0.00	64,518.33			
FUT 19 MAR 25 LME ZINC US CUSIP : 999599GH0											
	-20.000	2,980.34	0.00	-1,490,170.00	-1,528,613.00	38,443.00	0.00	38,443.00			
FUT 21 MAY 25 LME ALUM US CUSIP : 999599GH0											
	-14.000	2,554.98	0.00	-894,243.00	-917,409.75	23,166.75	0.00	23,166.75			
Total USD			0.00	-31,104,815.39	-32,002,092.38	897,276.99	0.00	897,276.99			
Total United Kingdom			0.00	-31,104,815.39	-32,002,092.38	897,276.99	0.00	897,276.99			
United States - USD											
FUT APR 25 CME CATTLE CUSIP : 999599GH0											
	-29.000	1.94275	0.00	-2,253,590.00	-2,153,120.00	-100,470.00	0.00	-100,470.00			
FUT APR 25 CMX GOLD CUSIP : 999599GH0											
	-14.000	2,666.00	0.00	-3,732,400.00	-3,785,400.00	53,000.00	0.00	53,000.00			
FUT APR 25 ICE BRENT CRD CUSIP : 999599GH0											
	-39.000	74.24	0.00	-2,895,360.00	-2,823,690.00	-71,670.00	0.00	-71,670.00			
FUT APR 25 NYM HH NAT GAS CUSIP : 999599GH0											
	-34.000	3.07	0.00	-1,043,800.00	-1,020,012.41	-23,787.59	0.00	-23,787.59			

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Investment Mgr ID							
Shares/PAR value							

Derivative Offsets

Commodity futures

United States - USD

FUT APR 25 NYM LT CRUDE CUSIP : 999599GH0

-10.000	70.86	0.00	-708,600.00	-685,040.00	-23,560.00	0.00	-23,560.00

FUT AUG 25 NYM HH NAT GAS CUSIP : 999599GH0

-29.000	3.56	0.00	-1,032,400.00	-945,007.20	-87,392.80	0.00	-87,392.80

FUT DEC 25 NYM HH NAT GAS CUSIP : 999599GH0

-24.000	4.364	0.00	-1,047,360.00	-949,240.00	-98,120.00	0.00	-98,120.00

FUT DEC 25 NYM LT CRUDE CUSIP : 999599GH0

-12.000	68.19	0.00	-818,280.00	-803,080.00	-15,200.00	0.00	-15,200.00

FUT FEB 25 CME CATTLE CUSIP : 999599GH0

-62.000	1.916	0.00	-4,751,680.00	-4,584,144.99	-167,535.01	0.00	-167,535.01

FUT FEB 25 CMX GOLD CUSIP : 999599GH0

-89.000	2,641.00	0.00	-23,504,900.00	-23,754,494.09	249,594.09	0.00	249,594.09

FUT FEB 25 ICE WTILSCRUDE CUSIP : 999599GH0

-1.000	71.72	0.00	-71,720.00	-67,740.00	-3,980.00	0.00	-3,980.00

FUT FEB 25 NYM HH NAT GAS CUSIP : 999599GH0

-31.000	3.633	0.00	-1,126,230.00	-1,126,362.43	132.43	0.00	132.43

FUT FEB 25 NYM LT CRUDE CUSIP : 999599GH0

-37.000	71.72	0.00	-2,653,640.00	-2,546,096.58	-107,543.42	0.00	-107,543.42

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>						<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total	
Shares/PAR value								
<i>Derivative Offsets</i>								
Commodity futures								
United States - USD								
FUT JUL 25 CBT CORN CUSIP : 999599GH0								
-91.000	4.6875	0.00	-2,132,812.50	-2,026,795.55	-106,016.95	0.00	-106,016.95	
FUT JUL 25 CBT SOYBEANS CUSIP : 999599GH0								
-35.000	10.3475	0.00	-1,810,812.50	-1,801,050.00	-9,762.50	0.00	-9,762.50	
FUT JUL 25 CBT WHEAT CUSIP : 999599GH0								
-15.000	5.695	0.00	-427,125.00	-439,050.00	11,925.00	0.00	11,925.00	
FUT JUL 25 CSC SUGAR 11 CUSIP : 999599GH0								
-36.000	0.175	0.00	-707,865.17	-758,440.20	50,575.03	0.00	50,575.03	
FUT JUL 25 ICE BRENT CRD CUSIP : 999599GH0								
-7.000	73.25	0.00	-512,750.00	-502,520.00	-10,230.00	0.00	-10,230.00	
FUT JUL 25 KCBT RED WHEAT CUSIP : 999599GH0								
-16.000	5.76	0.00	-460,800.00	-467,712.50	6,912.50	0.00	6,912.50	
FUT JUL 25 NYM HH NAT GAS CUSIP : 999599GH0								
-30.000	3.522	0.00	-1,056,600.00	-984,495.55	-72,104.45	0.00	-72,104.45	
FUT JUN 25 CME CATTLE CUSIP : 999599GH0								
-11.000	1.89625	0.00	-834,350.00	-803,500.00	-30,850.00	0.00	-30,850.00	
FUT JUN 25 ICE BRENT CRD CUSIP : 999599GH0								
-74.000	73.56	0.00	-5,443,440.00	-5,347,030.00	-96,410.00	0.00	-96,410.00	

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total					
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation						
<i>Derivative Offsets</i>													
Commodity futures													
United States - USD													
FUT JUN 25 ICE WTILSCRUDE CUSIP : 999599GH0													
	-13.000	70.17	0.00	-912,210.00	-887,010.00	-25,200.00	0.00	-25,200.00					
FUT JUN 25 NYM HH NAT GAS CUSIP : 999599GH0													
	-31.000	3.335	0.00	-1,033,850.00	-985,790.87	-48,059.13	0.00	-48,059.13					
FUT JUN 25 NYM LT CRUDE CUSIP : 999599GH0													
	-42.000	70.17	0.00	-2,947,140.00	-2,858,360.00	-88,780.00	0.00	-88,780.00					
FUT MAR 25 CBT CORN CUSIP : 999599GH0													
	-311.000	4.585	0.00	-7,129,675.00	-6,782,737.84	-346,937.16	0.00	-346,937.16					
FUT MAR 25 CBT SOYBEANS CUSIP : 999599GH0													
	-147.000	10.105	0.00	-7,427,175.00	-7,590,564.64	163,389.64	0.00	163,389.64					
FUT MAR 25 CBT WHEAT CUSIP : 999599GH0													
	-100.000	5.515	0.00	-2,757,500.00	-2,886,806.95	129,306.95	0.00	129,306.95					
FUT MAR 25 CMX HG COPPER CUSIP : 999599GH0													
	-58.000	4.0265	0.00	-5,838,425.00	-6,096,662.50	258,237.50	0.00	258,237.50					
FUT MAR 25 CSC SUGAR 11 CUSIP : 999599GH0													
	-248.000	0.1926	0.00	-5,366,831.46	-5,620,393.03	253,561.57	0.00	253,561.57					
FUT MAR 25 ICE WTILSCRUDE CUSIP : 999599GH0													
	-7.000	71.25	0.00	-498,750.00	-474,760.00	-23,990.00	0.00	-23,990.00					

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Investment Mgr ID	Shares/PAR value						
<i>Derivative Offsets</i>							
Commodity futures							
United States - USD							
FUT MAR 25 IPE BRENT CRD CUSIP : 999599GH0							
	-123.000	74.64	0.00	-9,180,720.00	-9,115,926.46	-64,793.54	-64,793.54
FUT MAR 25 KCBT RED WHEAT CUSIP : 999599GH0							
	-102.000	5.5925	0.00	-2,852,175.00	-2,953,587.50	101,412.50	101,412.50
FUT MAR 25 NYM HH NAT GAS CUSIP : 999599GH0							
	-34.000	3.098	0.00	-1,053,320.00	-1,088,811.78	35,491.78	35,491.78
FUT MAR 25 NYM LT CRUDE CUSIP : 999599GH0							
	-34.000	71.25	0.00	-2,422,500.00	-2,329,890.00	-92,610.00	-92,610.00
FUT MAY 25 CBT CORN CUSIP : 999599GH0							
	-89.000	4.6575	0.00	-2,072,587.50	-1,975,797.49	-96,790.01	-96,790.01
FUT MAY 25 CBT SOYBEANS CUSIP : 999599GH0							
	-47.000	10.2225	0.00	-2,402,287.50	-2,395,637.50	-6,650.00	-6,650.00
FUT MAY 25 CBT WHEAT CUSIP : 999599GH0							
	-24.000	5.625	0.00	-675,000.00	-701,337.50	26,337.50	26,337.50
FUT MAY 25 CMX HG COPPER CUSIP : 999599GH0							
	-14.000	4.0595	0.00	-1,420,825.00	-1,479,437.50	58,612.50	58,612.50
FUT MAY 25 CSC SUGAR 11 CUSIP : 999599GH0							
	-81.000	0.1785	0.00	-1,624,550.56	-1,738,110.09	113,559.53	113,559.53

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
<i>Derivative Offsets</i>							
Commodity futures							
United States - USD							
FUT MAY 25 ICE BRENT CRD CUSIP : 999599GH0							
	-18.000	73.88	0.00	-1,329,840.00	-1,303,190.00	-26,650.00	0.00
FUT MAY 25 KCBT RED WHEAT CUSIP : 999599GH0							
	-25.000	5.6775	0.00	-709,687.50	-722,912.50	13,225.00	0.00
FUT MAY 25 NYM HH NAT GAS CUSIP : 999599GH0							
	-33.000	3.157	0.00	-1,041,810.00	-1,010,044.80	-31,765.20	0.00
FUT MAY 25 NYM LT CRUDE CUSIP : 999599GH0							
	-4.000	70.50	0.00	-282,000.00	-269,280.00	-12,720.00	0.00
FUT NOV 25 CBT SOYBEANS CUSIP : 999599GH0							
	-6.000	10.2525	0.00	-307,575.00	-297,825.00	-9,750.00	0.00
FUT NOV 25 NYM HH NAT GAS CUSIP : 999599GH0							
	-33.000	3.906	0.00	-1,288,980.00	-1,167,840.30	-121,139.70	0.00
FUT OCT 25 CSC SUGAR 11 CUSIP : 999599GH0							
	-4.000	0.1747	0.00	-78,516.85	-78,131.20	-385.65	0.00
FUT OCT 25 NYM HH NAT GAS CUSIP : 999599GH0							
	-29.000	3.619	0.00	-1,049,510.00	-940,334.48	-109,175.52	0.00
FUT SEP 25 CBT CORN CUSIP : 999599GH0							
	-20.000	4.425	0.00	-442,500.00	-436,206.51	-6,293.49	0.00

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Derivative Offsets

Commodity futures

United States - USD

FUT SEP 25 ICE BRENT CRD CUSIP : 999599GH0

-10.000	72.63	0.00	-726,300.00	-713,840.00	-12,460.00	0.00	-12,460.00

FUT SEP 25 NYM HH NAT GAS CUSIP : 999599GH0

-36.000	3.542	0.00	-1,275,120.00	-1,150,850.92	-124,269.08	0.00	-124,269.08

FUT SEP 25 NYM LT CRUDE CUSIP : 999599GH0

-6.000	69.15	0.00	-414,900.00	-399,640.00	-15,260.00	0.00	-15,260.00

Total USD		0.00	-125,588,776.54	-124,825,738.86	-763,037.68	0.00	-763,037.68

Total United States		0.00	-125,588,776.54	-124,825,738.86	-763,037.68	0.00	-763,037.68

Total Commodity Futures

-2,828.000		0.00	-156,693,591.93	-156,827,831.24	134,239.31	0.00	134,239.31

Total Derivative Offsets

-3,071.000		0.00	-264,409,140.51	-266,969,199.25	2,838,558.05	-278,499.31	2,560,058.74

Hedge Fund

Hedge equity

Global Region - USD

CF VIKING GLOBAL EQUITIES III LTD CL H SER E SER 01 CUSIP : 995016391

30,529.680	6,119.994546	0.00	186,841,475.09	150,000,000.00	36,841,475.09	0.00	36,841,475.09

COATUE GROWTH V OFFSHORE FEEDER FUND LP CUSIP : 993XWT991

73,261,414.530	54,449,694.00	0.00	54,449,694.00	73,261,414.53	-18,811,720.53	0.00	-18,811,720.53

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Hedge Fund							
Hedge equity							
Global Region - USD							
D.E. SHAW COMPOSITE INTERNATIONAL FUND CUSIP : 993ML0990							
	6,173,667.620	14,172,171.00	0.00	14,172,171.00	6,173,667.62	7,998,503.38	7,998,503.38
ELLIOTT CIC2 INTERMEDIATE LP CUSIP : 994WQ5991							
	26,296,652.220	22,941,261.00	0.00	22,941,261.00	26,296,652.22	-3,355,391.22	-3,355,391.22
Total USD			0.00	278,404,601.09	255,731,734.37	22,672,866.72	22,672,866.72
Total Global Region			0.00	278,404,601.09	255,731,734.37	22,672,866.72	22,672,866.72
International Region - USD							
CF TILDEN PARK OFF INVT FD LTD-CL A-2 -ELIGIBLE -SER 03-202 CUSIP : 995463023							
	6,450.000	984.973441	0.00	6,353,078.69	6,450,000.00	-96,921.31	-96,921.31
CF TILDEN PARK OFF INVT FD LTD-CL A-2 -ELIGIBLE -SER 04-202 CUSIP : 1M999QM11							
	125.000	1,220.408121	0.00	152,551.02	125,000.00	27,551.02	27,551.02
CF TILDEN PARK OFFSHORE INVT FDLTD-CLASS CUSIP : 321999S88							
	40,000.000	1,009.762992	0.00	40,390,519.68	40,000,000.00	390,519.68	390,519.68
Total USD			0.00	46,896,149.39	46,575,000.00	321,149.39	321,149.39
Total International Region			0.00	46,896,149.39	46,575,000.00	321,149.39	321,149.39
United States - USD							
CF COATUE OFFSHORE FD, LTD CL LIQ_ACCT_6 TRANCHE 20 SER MAY CUSIP : 5A6999A17							
	3,261.000	105.51283	0.00	344,077.34	326,099.65	17,977.69	17,977.69
CF COATUE OFFSHORE FD, LTD CL LIQ_ACCT_MAY 2024 CUSIP : 994251676							
	1,279.510	99.211203	0.00	126,941.73	127,951.12	-1,009.39	-1,009.39

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		<u>Exchange rate/</u>	<u>Accrued</u>			<u>Unrealized gain/loss</u>		
<u>Investment Mgr ID</u>		<u>local market price</u>	<u>income/expense</u>	<u>Market Value</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Shares/PAR value</u>								
<i>Hedge Fund</i>								
Hedge equity								
United States - USD								
CF COATUE OFFSHORE FND LTD CL LIQ ACCT 2 TRANCHE 20 SER DEC CUSIP : 2P2999R13								
2,587.020	93.992143	0.00	243,159.55	258,701.73	-15,542.18	0.00	-15,542.18	
CF COATUE OFFSHORE FND LTD CL LIQ ACCT 2 TRANCHE 20 SER DEC CUSIP : 34999AX46								
1,269.830	96.431184	0.00	122,451.21	126,983.24	-4,532.03	0.00	-4,532.03	
CF COATUE OFFSHORE FUND LTD LIQ ACCT NOV 2024 CUSIP : 06999AK06								
1,271.880	99.833329	0.00	126,976.01	127,188.34	-212.33	0.00	-212.33	
CF COATUE OFFSHORE FUND, LTD CLA TRANCHE PV-7 SER 2021-07-0 CUSIP : 993043579								
66,530.890	117.832407	0.00	7,839,494.91	6,653,089.00	1,186,405.91	0.00	1,186,405.91	
CF COATUE OFFSHORE FUND, LTD CL LIQ_ACCT TRANCHE 20 SER AUG CUSIP : 996198842								
1,117.740	102.310452	0.00	114,356.48	111,773.63	2,582.85	0.00	2,582.85	
D E SHAW ORIENTEER INTERNATIONAL LIMITEDFUND LP CUSIP : 993JN3999								
170,580,560.260	214,535,974.000001	0.00	214,535,974.00	170,580,560.26	43,955,413.74	0.00	43,955,413.74	
<i>* Market value based on prices received from an external manager or other client-directed pricing source</i>								
GMO MULTI-STRAT FD (OFFSHORE) A 6-000118 CUSIP : 000238592								
1.000	22,154,918.00	0.00	22,154,918.00	1.00	22,154,917.00	0.00	22,154,917.00	
Total USD		0.00	245,608,349.23	178,312,347.97	67,296,001.26	0.00	67,296,001.26	
Total United States		0.00	245,608,349.23	178,312,347.97	67,296,001.26	0.00	67,296,001.26	
Total Hedge Equity								
276,466,718.180		0.00	570,909,099.71	480,619,082.34	90,290,017.37	0.00	90,290,017.37	

Hedge market independent

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Hedge Fund

Hedge market independent

United States - USD

CF BRIDGEWATER PURE ALPHA I LTD CL B SER6600-166 FUND CUSIP : IKL99FGT3

46,361.400	4,436.3132	0.00	205,673,690.79	134,922,584.93	70,751,105.86	0.00	70,751,105.86
Total USD		0.00	205,673,690.79	134,922,584.93	70,751,105.86	0.00	70,751,105.86
Total United States		0.00	205,673,690.79	134,922,584.93	70,751,105.86	0.00	70,751,105.86
Total Hedge Market Independent							
46,361.400		0.00	205,673,690.79	134,922,584.93	70,751,105.86	0.00	70,751,105.86

Hedge market dependent

Global Region - USD

CF BRIDGEWATER PURE ALPHA TRADING COMPANY II LTD SERIES CDLX CUSIP : 1C999AB69

65,304.400	1,353.497888	0.00	88,389,367.48 [*]	77,936,567.18	10,452,800.30	0.00	10,452,800.30
<i>*Market Value based on preliminary estimates received from an external manager</i>							
Total USD		0.00	88,389,367.48	77,936,567.18	10,452,800.30	0.00	10,452,800.30
Total Global Region		0.00	88,389,367.48	77,936,567.18	10,452,800.30	0.00	10,452,800.30
Total Hedge Market Dependent							
65,304.400		0.00	88,389,367.48	77,936,567.18	10,452,800.30	0.00	10,452,800.30

Hedge event driven

International Region - USD

CF KING STR CAP CL S SER 210 FD CUSIP : 97999HRH6

985.950	126.4602	0.00	124,683.43	88,889.95	35,793.48	0.00	35,793.48

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STR CAP CL S SER 224 FD CUSIP : 43999QPZ2							
	2,947.180	140.0389	0.00	412,719.85	268,238.45	144,481.40	144,481.40
CF KING STREET CAL LTD CLS A SER II- 1 CUSIP : 8R9995RT3							
	967,567.140	141.3712	0.00	136,786,127.66	91,967,797.53	44,818,330.13	44,818,330.13
CF KING STREET CAP LTD CL S SER 281 FD CUSIP : 999DFV035							
	7,176.840	143.9172	0.00	1,032,870.72	664,746.01	368,124.71	368,124.71
CF KING STREET CAP LTD CL S SER 412 CUSIP : 993539956							
	2,718.650	5.6833	0.00	15,450.90	253,420.85	-237,969.95	-237,969.95
CF KING STREET CAP LTD CL S SR 296 CUSIP : 999VBV039							
	527.610	144.4119	0.00	76,193.16	48,869.31	27,323.85	27,323.85
CF KING STREET CAP LTD CL S SR 308 CUSIP : 999760739							
	976.970	106.1646	0.00	103,719.63	90,910.23	12,809.40	12,809.40
CF KING STREET CAP LTD CL S SR 317 CUSIP : 995609427							
	158.280	144.5289	0.00	22,876.03	14,728.33	8,147.70	8,147.70
CF KING STREET CAP LTD CL S SR 326 CUSIP : 990019325							
	2,433.230	73.3361	0.00	178,443.60	226,419.85	-47,976.25	-47,976.25
CF KING STREET CAP LTD CL S SR 344 CUSIP : 991087867							
	5,194.190	0.9164	0.00	4,759.96	483,335.57	-478,575.61	-478,575.61

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STREET CAP LTD CL S SR 353 CUSIP : 996762241							
	12,068.710	113.5405	0.00	1,370,287.37	1,123,031.37	247,256.00	247,256.00
CF KING STREET CAP LTD CL S SR 362 CUSIP : 70999GJ27							
	5,600.740	100.1976	0.00	561,180.71	521,166.25	40,014.46	40,014.46
CF KING STREET CAP LTD CL S SR 380 CUSIP : 70999GJ68							
	6,822.360	63.4342	0.00	432,770.95	634,841.65	-202,070.70	-202,070.70
CF KING STREET CAPITAL LTD CL S SER 161 CUSIP : 4A999F319							
	2,724.160	149.5559	0.00	407,414.20	252,246.31	155,167.89	155,167.89
CF KING STREET CAPITAL LTD CL S SER 168 CUSIP : 4A999F327							
	187.250	176.7915	0.00	33,104.21	17,338.64	15,765.57	15,765.57
CF KING STREET CAPITAL LTD CL S SER 175 CUSIP : 4A999F335							
	2,829.250	125.6881	0.00	355,603.06	261,977.60	93,625.46	93,625.46
CF KING STREET CAPITAL LTD CL S SER 254FD CUSIP : 6C999E852							
	215.330	37.5318	0.00	8,081.72	19,562.35	-11,480.63	-11,480.63
CF KING STREET CAPITAL LTD CLASS S SER182 CUSIP : 2A999WW79							
	18.650	83.7908	0.00	1,562.70	1,695.85	-133.15	-133.15
CF KING STREET CAPITAL LTD CLASS S SER189 CUSIP : 2A999QU74							
	2,456.600	126.6686	0.00	311,174.08	223,379.50	87,794.58	87,794.58

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Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Hedge Fund

Hedge event driven

International Region - USD

CF KING STREET CAPITAL LTD CLASS S SER266 CUSIP : 579994153

935.200	143.8203	0.00	134,500.74	84,295.55	50,205.19	0.00	50,205.19

CF KING STREET CAPITAL LTD CLASS S SER 238 CUSIP : 5D99986E7

662.930	107.9062	0.00	71,534.26	59,882.62	11,651.64	0.00	11,651.64

CF KING STREET CAPITAL LTD CLASS S SER 244 CUSIP : 3X9998S68

3,555.630	141.0602	0.00	501,557.88	321,917.76	179,640.12	0.00	179,640.12

CF KING STREET CAPTIAL LTD CL SSER 231 CUSIP : 55999RD53

686.210	112.5812	0.00	77,254.35	62,351.05	14,903.30	0.00	14,903.30

CF KING STREET CAPTIAL LTD CL S SER 125FUND CUSIP : 382992G66

879.610	66.2924	0.00	58,311.46	80,983.90	-22,672.44	0.00	-22,672.44

Total USD		0.00	143,082,182.63	97,772,026.48	45,310,156.15	0.00	45,310,156.15

Total International Region		0.00	143,082,182.63	97,772,026.48	45,310,156.15	0.00	45,310,156.15

Total Hedge Event Driven

1,030,328.670		0.00	143,082,182.63	97,772,026.48	45,310,156.15	0.00	45,310,156.15

Hedge multi strategy

Global Region - USD

CF BRIDGEWATER SHORT TERM INVESTMENT FUND II LLC STIF II CUSIP : 4TH999MK0

875,010.961	14.276915	0.00	12,492,457.11	12,421,045.01	71,412.10	0.00	71,412.10

*Market Value based on preliminary estimates received from an external manager

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<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>						Market	Translation
Shares/PAR value							Total
<i>Hedge Fund</i>							
Hedge multi strategy							
Global Region - USD							
RENAISSANCE INSTITUTIONAL DIVERSIFIEDALPHA FUND LLC CUSIP : 9926H8994							
140,592,883.000	114,110,452.000001		0.00	114,110,452.00	140,592,883.00	-26,482,431.00	0.00
Total USD			0.00	126,602,909.11	153,013,928.01	-26,411,018.90	0.00
Total Global Region			0.00	126,602,909.11	153,013,928.01	-26,411,018.90	0.00
International Region - USD							
CF BRIDGEWATER PURE ALPHA TRADING SERIESCCLIII LTD CUSIP : 108999R47							
24,930.750	1,586.879274		0.00	39,562,090.46	31,533,449.35	8,028,641.11	0.00
* *Market Value based on preliminary estimates received from an external manager							
Total USD			0.00	39,562,090.46	31,533,449.35	8,028,641.11	0.00
Total International Region			0.00	39,562,090.46	31,533,449.35	8,028,641.11	0.00
United States - USD							
CF BRIDGEWATER SHORT TERM INVESTMENT IIFUND CUSIP : 5004003C8							
6,729,730.296	14.276915		0.00	96,079,787.41	92,348,737.54	3,731,049.87	0.00
* *Market Value based on preliminary estimates received from an external manager							
CF ELLIOTT INTERNATIONAL LIMITED-CL C CUSIP : 1KB999QP3							
76,738.960	2,314.7937		0.00	177,704,866.53	143,789,718.65	33,915,147.88	0.00
CF TWO SIGMA ABSOLUTE RETURN CAYMANFD, LTD. CLS A1 SER CUSIP : 602993KA4							
36,828.730	2,280.4518		0.00	83,986,143.62	52,340,710.38	31,645,433.24	0.00
Total USD			0.00	357,770,797.56	288,479,166.57	69,291,630.99	0.00
Total United States			0.00	357,770,797.56	288,479,166.57	69,291,630.99	0.00

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Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID					Market	Translation
Shares/PAR value						Total

Hedge Fund

Total Hedge Multi Strategy						
148,336,122.697		0.00	523,935,797.13	473,026,543.93	50,909,253.20	0.00
						50,909,253.20
Total Hedge Fund						
425,944,835.347		0.00	1,531,990,137.74	1,264,276,804.86	267,713,332.88	0.00
						267,713,332.88

Liabilities

Swap liabilities

European Union - EUR

LCH_RPI BNPAFRPPXXX 15/03/2031 EUR P CPTFE / R 1.38% SWU086F SEDOL : 9M24WXL
SWU086FC4

-4,870,000.000	0.176031	0.00	-887,702.11	0.00	-887,702.11	0.00	-887,702.11

LCH_RPI BNPAFRPPXXX 15/03/2052 EUR P CPTFE / R 2.58% SWU0KT1 SEDOL : 9M24XZL
SWU0KT119

-200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/03/2052 EUR P CPTFE / R 2.59% SWU0ZD7 SEDOL : 9M24YVL
SWU0ZD712

-400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/04/2052 EUR P CPTFE / R 2.55% SWU0KT1 SEDOL : 9M24YBL
SWU0KT127

-100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/04/2053 EUR P CPTFE / R 2.7% SWU0K8A2 SEDOL : 9M24XXL
SWU0K8A23

-1,200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_RPI BNPAFRPPXXX 15/05/2027 EUR P 3.13% / R CPTFE SWU04AM SEDOL : 9M24WSL
SWU04AM49

-600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Liabilities								
Swap liabilities								
European Union - EUR								
LCH_RPI BNPAFRPPXXX 15/05/2037 EUR P 2.488% / R CPTFE SWU01J SEDOL : 9M24VJL SWU01JA46								
-110,000.000	0.011136	0.00	-1,268.48	0.00	-1,268.48	0.00	-1,268.48	
LCH_RPI BNPAFRPPXXX 15/05/2052 EUR P CPTFE / R 2.421% SWU0EA SEDOL : 9M24WZL SWU0EA026								
-90,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
LCH_RPI BNPAFRPPXXX 15/08/2027 EUR P 2.975% / R CPTFE SWU03Z SEDOL : 9M24WQL SWU03ZT14								
-2,800,000.000	0.010281	0.00	-29,809.89	0.00	-29,809.89	0.00	-29,809.89	
LCH_RPI BNPAFRPPXXX 15/08/2034 EUR P 2.049% / R CPTFE SWU056 SEDOL : 9M9FUGL SWU056462								
-1,340,000.000	0.01439	0.00	-19,966.57	-786.82	-19,221.25	41.50	-19,179.75	
LCH_RPI BNPAFRPPXXX 15/09/2034 EUR P 2.034% / R CPTFE SWU0MM SEDOL : 9M9UU6L SWU0MM443								
-3,400,000.000	0.012827	0.00	-45,158.26	-7,846.90	-37,866.27	554.91	-37,311.36	
LCH_RPI BNPAFRPPXXX 15/09/2053 EUR P CPTFE / R 2.763% SWU0GH SEDOL : 9M3FA2L SWU0GH854								
-700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
LCH_RPI BNPAFRPPXXX 15/10/2053 EUR P CPTFE / R 2.682% SWU0KH SEDOL : 9M3PMNL SWU0KH016								
-500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
LCH_RPI BNPAFRPPXXX 15/10/2053 EUR P CPTFE / R 2.736% SWU0NL SEDOL : 9M3J74L SWU0NL451								
-700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
LCH_RPI BNPAFRPPXXX 15/12/2052 EUR P CPTFE / R 2.59% SWU0XL4 SEDOL : 9M24YML SWU0XL419								
-500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Total EUR		0.00	-983,905.31	-8,633.72	-975,868.00	596.41	-975,271.59	
Total European Union		0.00	-983,905.31	-8,633.72	-975,868.00	596.41	-975,271.59	

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID	Shares/PAR value					Market	Translation	Total
Liabilities								
Swap liabilities								
United Kingdom - GBP								
LCH_RPI BNPAFRPPXXX 15/08/2034 GBP P RPI / R 3.5% SWU0TX9S4 SEDOL : 9M9TD4L SWU0TX9S4								
	-3,900,000.000	0.003142	0.00	-15,346.66	0.00	-15,346.66	0.00	-15,346.66
LCH_RPI BNPAFRPPXXX 15/09/2034 GBP P RPI / R 3.466% SWU0AP41 SEDOL : 9M9UCJL SWU0AP415								
	-3,100,000.000	0.006296	0.00	-24,442.29	-371.73	-24,088.32	17.76	-24,070.56
Total GBP			0.00	-39,788.95	-371.73	-39,434.98	17.76	-39,417.22
Total United Kingdom			0.00	-39,788.95	-371.73	-39,434.98	17.76	-39,417.22
United States - USD								
CDS / STS GSILGB2X 09-17-2058 SWPC0C1D2 SEDOL : 9E5TECL SWPC0C1D2								
	-990,539.880	0.00	0.00	0.00	-58,484.38	58,484.38	0.00	58,484.38
CDS / STS GSILGB2X 10-17-2057 SWPC0ATK0 SEDOL : 9E2WDLL SWPC0ATK0								
	-36,442.880	0.00	0.00	0.00	-2,432.00	2,432.00	0.00	2,432.00
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL : 9J6LBDL SWPC0HTX7								
	-700,000.000	0.00	0.00	0.00	-1,263.73	1,263.73	0.00	1,263.73
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL : 9M8XPKL SWPC0MR67								
	-99,053.990	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 02/24/2031 USD P 2.311% / R CPI SWU0PS01 SEDOL : 9M24YGL SWU0PS017								
	-1,300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 02/26/2026 USD P 2.314% / R CPI SWU0EN65 SEDOL : 9M24XJL SWU0EN655								
	-3,100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Investment Mgr ID	Shares/PAR value					Market	Translation
							Total
Liabilities							
Swap liabilities							
United States - USD							
LCH_RPI BNPAFRPPXXX 03/05/2026 USD P 2.419% / R CPI SWU0EN70 SEDOL : 9M24XLL SWU0EN705							
	-3,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 05/13/2026 USD P 2.768% / R CPI SWU0EQ08 SEDOL : 9M24XNL SWU0EQ088							
	-1,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 05/14/2026 USD P 2.813% / R CPI SWU0JL85 SEDOL : 9M24XWL SWU0JL852							
	-2,900,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 05/25/2026 USD P 2.703% / R CPI SWU0ZN00 SEDOL : 9M24YYL SWU0ZN009							
	-1,530,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 06/03/2029 USD P CPI / R 1.954% SWU0JB26 SEDOL : 9M24XRL SWU0JB268							
	-250,000.000	0.142098	0.00	-35,524.48	0.00	-35,524.48	0.00
LCH_RPI BNPAFRPPXXX 06/06/2028 USD P CPI / R 2.37% SWU0Z7004 SEDOL : 9M24YTL SWU0Z7004							
	-100,000.000	0.097579	0.00	-9,757.90	0.00	-9,757.90	0.00
LCH_RPI BNPAFRPPXXX 07/25/2029 USD P CPI / R 1.997% SWU0SG48 SEDOL : 9M24YKL SWU0SG481							
	-200,000.000	0.135597	0.00	-27,119.36	0.00	-27,119.36	0.00
LCH_RPI BNPAFRPPXXX 08/26/2028 USD P 2.573% / R CPI SWU0EQ69 SEDOL : 9M24XQL SWU0EQ690							
	-600,000.000	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI BNPAFRPPXXX 11/20/2029 USD P CPI / R 1.883% SWU0JD58 SEDOL : 9M24XTL SWU0JD587							
	-9,400,000.000	0.149208	0.00	-1,402,558.02	0.00	-1,402,558.02	0.00
Total USD			0.00	-1,474,959.76	-62,180.11	-1,412,779.65	0.00
Total United States			0.00	-1,474,959.76	-62,180.11	-1,412,779.65	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/	Accrued				Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							

Liabilities

Total Swap Liabilities							
-51,216,036.750		0.00	-2,498,654.02	-71,185.56	-2,428,082.63	614.17	-2,427,468.46

Obligation to return cash collateral hld

United States - USD

OTC DER CASH COLL PAY TO UBSSEC CUSIP : ABA999US3

-190,000.000	1.00	0.00	-190,000.00	-190,000.00	0.00	0.00	0.00

OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US SEDOL : 9D85KJL

-280,000.000	1.00	0.00	-280,000.00	-280,000.00	0.00	0.00	0.00

OTC DERIVATIVE CASH COLL PAY TO HSBC SEDOL : 9A32HGL

-310,000.000	1.00	0.00	-310,000.00	-310,000.00	0.00	0.00	0.00

OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE B SEDOL : 9A32HHL

-160,000.000	1.00	0.00	-160,000.00	-160,000.00	0.00	0.00	0.00

TBA COLLATERAL PAYABLE TO CSFB SEDOL : 9A6FYQL

-5,400,000.000	1.00	0.00	-5,400,000.00	-5,400,000.00	0.00	0.00	0.00

Total USD		0.00	-6,340,000.00	-6,340,000.00	0.00	0.00	0.00

Total United States		0.00	-6,340,000.00	-6,340,000.00	0.00	0.00	0.00

Total Obligation to Return Cash Collateral Hld		0.00	-6,340,000.00	-6,340,000.00	0.00	0.00	0.00
-6,340,000.000		0.00	-6,340,000.00	-6,340,000.00	0.00	0.00	0.00

Exchange cleared swap liabilities

European Union - EUR

LCH_IRS BNPAFRPPXXX 04/11/2052 EUR P 0.19% / R 6MEURIB SWU01 SEDOL : 9M24VNL
SWU01MJY4

-1,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/	Accrued				Unrealized gain/loss	
Investment Mgr ID	local market price	income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							
<i>Liabilities</i>							
Exchange cleared swap liabilities							
European Union - EUR							
LCH_IRS BNPAFRPPXXX 04/11/2052 EUR P 0.195% / R 6MEURIB SWU0 SEDOL : 9M24VQL							
SWU01MK06							
-1,050,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 08/11/2052 EUR P 0.197% / R 6MEURIB SWU0 SEDOL : 9M24VSL							
SWU01MMU8							
-1,900,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01H SEDOL : 9M24ZHL							
SWU01HX03							
-400,000.000	0.035273	0.00	-14,609.99	0.00	-14,609.99	0.00	-14,609.99
LCH_IRS BNPAFRPPXXX 11/05/2027 EUR P 6MEURIB / R 0.65% SWU01 SEDOL : 9M24ZML							
SWU01IOA9							
-600,000.000	0.035464	0.00	-22,033.66	0.00	-22,033.66	0.00	-22,033.66
LCH_IRS BNPAFRPPXXX 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01 SEDOL : 9M24ZKL							
SWU01HY44							
-700,000.000	0.036585	0.00	-26,518.71	0.00	-26,518.71	0.00	-26,518.71
LCH_IRS BNPAFRPPXXX 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW SEDOL : 9M24ZPL							
SWU01IQW9							
-1,000,000.000	0.02506	0.00	-25,949.22	0.00	-25,949.22	0.00	-25,949.22
LCH_IRS BNPAFRPPXXX 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA SEDOL : 9M24VFL							
SWU01IVA1							
-400,000.000	0.024774	0.00	-10,261.18	0.00	-10,261.18	0.00	-10,261.18
LCH_IRS BNPAFRPPXXX 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028 SEDOL : 9M9SMSL							
SWU028YB7							
-78,350,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS BNPAFRPPXXX 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02 SEDOL : 9M9SMRL							
SWU02A2D3							
-24,824,000.000	0.022186	0.00	-570,291.61	-64,894.17	-508,530.19	3,132.75	-505,397.44

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							

Liabilities

Exchange cleared swap liabilities

European Union - EUR

LCH_OIS BNPAFRPPXXX 26/02/2025 EUR P 3.475% / R 1DESTR SWU02 SEDOL : 9M68QLL
SWU0225S5

-115,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total EUR		0.00	-669,664.37	-64,894.17	-607,902.95	3,132.75	-604,770.20
Total European Union		0.00	-669,664.37	-64,894.17	-607,902.95	3,132.75	-604,770.20

Japan - JPY

LCH_OIS BNPAFRPPXXX 14/09/2028 JPY P 0.55% / R 1DTONAR SWU01 SEDOL : 9M37A7L
SWU01Q355

-810,000,000.000	0.00	0.00	0.00	-9,369.84	8,794.51	575.33	9,369.84

LCH_OIS BNPAFRPPXXX 15/12/2031 JPY P 0.5% / R 1DTONAR SWU01V SEDOL : 9M24ZGL
SWU01VBR7

-669,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_OIS BNPAFRPPXXX 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E SEDOL : 9M24ZAL
SWU01E1X3

-170,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_OIS BNPAFRPPXXX 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01 SEDOL : 9M24ZCL
SWU01E238

-11,960,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

LCH_OIS BNPAFRPPXXX 20/09/2027 JPY P 0.3% / R 1DTONAR SWU01E SEDOL : 9M24ZEL
SWU01E2S3

-63,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Total JPY		0.00	0.00	-9,369.84	8,794.51	575.33	9,369.84
Total Japan		0.00	0.00	-9,369.84	8,794.51	575.33	9,369.84

United Kingdom - GBP

LCH_OIS BNPAFRPPXXX 18/09/2026 GBP P 1DSONIA / R 0 SWU022DT4 SEDOL : 9M6FJ5L
SWU022DT4

-35,300,000.000	0.002867	0.00	-126,740.43	0.00	-126,740.43	0.00	-126,740.43

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◆ Asset Detail - Base Currency

Description / Asset ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		
Investment Mgr ID					Market	Translation	Total
Shares/PAR value							
Liabilities							
Exchange cleared swap liabilities							
Total GBP		0.00	-126,740.43	0.00	-126,740.43	0.00	-126,740.43
Total United Kingdom		0.00	-126,740.43	0.00	-126,740.43	0.00	-126,740.43
United States - USD							
CME_OIS BNPAFRPPXXX 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206 SEDOL : 9M6QFUL SWU0206Z2							
-4,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 01/18/2026 USD P 4.757% / R 1DSOFR SWU02 SEDOL : 9M5GBQL SWU020SG0							
-2,700,000.000	0.001073	0.00	-2,896.83	0.00	-2,896.83	0.00	-2,896.83
LCH_OIS BNPAFRPPXXX 02/13/2034 USD P 1DSOFR / R 3.085% SWU01 SEDOL : 9M24VTL SWU01OR39							
-14,600,000.000	0.09367	0.00	-1,367,574.70	0.00	-1,367,574.70	0.00	-1,367,574.70
LCH_OIS BNPAFRPPXXX 02/13/2054 USD P 2.865% / R 1DSOFR SWU01 SEDOL : 9M24VWL SWU01OR47							
-11,200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 02/15/2026 USD P 4.7% / R 1DSOFR SWU021O SEDOL : 9M62XLL SWU021OH0							
-15,430,000.000	0.001047	0.00	-16,152.12	0.00	-16,152.12	0.00	-16,152.12
LCH_OIS BNPAFRPPXXX 11/15/2028 USD P 1DSOFR / R 2.3% SWU01YS SEDOL : 9M4AB6L SWU01YS10							
-17,900,000.000	0.065664	0.00	-1,175,378.44	0.00	-1,175,378.44	0.00	-1,175,378.44
LCH_OIS BNPAFRPPXXX 11/15/2053 USD P 2.285% / R 1DSOFR SWU01 SEDOL : 9M4AB9L SWU01YS28							
-2,370,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS BNPAFRPPXXX 11/21/2028 USD P 1DSOFR / R 2.34% SWU01Y SEDOL : 9M4EA7L SWU01YS36							
-1,910,000.000	0.064042	0.00	-122,319.46	0.00	-122,319.46	0.00	-122,319.46
LCH_OIS BNPAFRPPXXX 11/21/2053 USD P 2.236% / R 1DSOFR SWU01 SEDOL : 9M4EB0L SWU01YS44							
-1,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Liabilities

Exchange cleared swap liabilities

United States - USD

LCH_OIS BNPAFRPPXXX 12/22/2025 USD P 4.868% / R 1DSOFR SWU02 SEDOL : 9M54HZL
SWU020A20

-16,700,000.000	0.006582	0.00	-109,924.41	0.00	-109,924.41	0.00	-109,924.41
Total USD		0.00	-2,794,245.96	0.00	-2,794,245.96	0.00	-2,794,245.96
Total United States		0.00	-2,794,245.96	0.00	-2,794,245.96	0.00	-2,794,245.96
Total Exchange Cleared Swap Liabilities							
-2,074,294,000.000		0.00	-3,590,650.76	-74,264.01	-3,520,094.83	3,708.08	-3,516,386.75
Total Liabilities							
-2,131,850,036.750		0.00	-12,429,304.78	-6,485,449.57	-5,948,177.46	4,322.25	-5,943,855.21

All Other

Recoverable taxes

EUR - Euro

	0.965717	280,724.38	0.00	0.00	0.00	0.00	0.00
PLN - Polish zloty							
	4.1306	2,798.63	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		283,523.01	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		283,523.01	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.000		283,523.01	0.00	0.00	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

All Other

Total All Other

0.000

283,523.01

0.00

0.00

0.00

0.00

0.00

Cash and Cash Equivalents

Short term bills and notes

United States - USD

UNITED STATES OF AMER TREAS BILLS0% T-BILL 01-16-2025 SEDOL : BPLZN43

800,000.000

99.835383

0.00

798,683.07

789,964.34

8,718.73

0.00

8,718.73

Yield to Maturity: 3.839% Maturity Date: 16 Jan 25

UNITED STATES OF AMER TREAS BILLS 0% 03-06-2025 SEDOL : BSY4XG0

800,000.000

99.267625

0.00

794,141.00

789,268.71

4,872.29

0.00

4,872.29

Issue Date: 23 Jan 25 Yield to Maturity: 4.217% Maturity Date: 06 Mar 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-03-2025 SEDOL : BL54JW8

1,800,000.000

98.932014

0.00

1,780,776.25

1,776,369.64

4,406.61

0.00

4,406.61

Yield to Maturity: 4.304% Maturity Date: 03 Apr 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-13-2025 SEDOL : BT3NGD3

1,600,000.000

99.505523

0.00

1,592,088.37

1,578,191.14

13,897.23

0.00

13,897.23

Issue Date: 02 Jan 25 Yield to Maturity: 4.202% Maturity Date: 13 Feb 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 01-23-2025 SEDOL : BPJM971

1,100,000.000

99.752538

0.00

1,097,277.92

1,085,003.46

12,274.46

0.00

12,274.46

Yield to Maturity: 4.019% Maturity Date: 23 Jan 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 01-30-2025 SEDOL : BS4B9W9

600,000.000

99.671194

0.00

598,027.17

591,961.45

6,065.72

0.00

6,065.72

*Generated by Northern Trust from periodic data on 16 Jun 25 B003

◆ Asset Detail - Base Currency

Description / Asset IDInvestment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

*Cash and Cash Equivalents***Short term bills and notes****United States - USD**

Yield to Maturity: 4.09% Maturity Date: 30 Jan 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-13-2025 SEDOL : BP4YGQ0

1,400,000.000	99.187222	0.00	1,388,621.10	1,380,990.35	7,630.75	0.00	7,630.75

Issue Date: 30 Jan 25 Yield to Maturity: 4.225% Maturity Date: 13 Mar 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025 SEDOL : BRPT6Q8

1,100,000.000	99.10664	0.00	1,090,173.04	1,085,096.94	5,076.10	0.00	5,076.10

Yield to Maturity: 4.236% Maturity Date: 20 Mar 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-10-2025 SEDOL : BSVLV59

1,100,000.000	98.868168	0.00	1,087,549.85	1,085,784.24	1,765.61	0.00	1,765.61

Issue Date: 10 Oct 24 Yield to Maturity: 4.242% Maturity Date: 10 Apr 25

UNITED STATES OF AMER TREAS BILLS 0% TBILL01-02-2025 SEDOL : BR2NPB1

800,000.000	100.00	0.00	800,000.00	788,148.86	11,851.14	0.00	11,851.14

Issue Date: 05 Jul 24 Yield to Maturity: 4.066% Maturity Date: 02 Jan 25

UNITED STATES OF AMER TREAS BILLS 0% T-BILL02-06-2025 SEDOL : BRJGTR7

700,000.000	99.58954	0.00	697,126.78	690,244.32	6,882.46	0.00	6,882.46

Yield to Maturity: 4.146% Maturity Date: 06 Feb 25

UNITED STATES OF AMER TREAS BILLS 0.00%T-BILL02-20-2025 SEDOL : BPG5RS0

700,000.000	99.431634	0.00	696,021.44	690,503.09	5,518.35	0.00	5,518.35

Yield to Maturity: 4.168% Maturity Date: 20 Feb 25

UNITED STS TREAS BILLS 0% 03-27-2025 SEDOL : BT9K6G1

1,700,000.000	99.022333	0.00	1,683,379.66	1,677,023.47	6,356.19	0.00	6,356.19

Yield to Maturity: 4.259% Maturity Date: 27 Mar 25

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Cash and Cash Equivalents

Short term bills and notes

United States - USD

UNITED STS TREAS BILLS 0% T-BILL 01-09-2025 SEDOL : BT5FHZ6

5,237,000.000	99.918207	0.00	5,232,716.50	5,216,583.67	16,132.83	0.00	16,132.83
Issue Date: 11 Jul 24 Yield to Maturity: 3.382% Maturity Date: 09 Jan 25							

UNITED STS TREAS BILLS 0% T-BILL 04-17-2025 SEDOL : BRJFGZ1

1,200,000.000	98.786426	0.00	1,185,437.12	1,184,230.10	1,207.02	0.00	1,207.02
Yield to Maturity: 4.254% Maturity Date: 17 Apr 25							

UNITED STS TREAS BILLS 0% T-BILL 04-24-2025 SEDOL : BSF06H9

600,000.000	98.706556	0.00	592,239.33	592,291.60	-52.27	0.00	-52.27
Yield to Maturity: 4.258% Maturity Date: 24 Apr 25							

UNITED STS TREAS BILLS DTD 08/29/202402-27-2025 SEDOL : BRBK5D5

1,200,000.000	99.343556	0.00	1,192,122.67	1,187,287.56	4,835.11	0.00	4,835.11
Yield to Maturity: 4.235% Maturity Date: 27 Feb 25							

Total USD		0.00	22,306,381.27	22,188,942.94	117,438.33	0.00	117,438.33

Total United States		0.00	22,306,381.27	22,188,942.94	117,438.33	0.00	117,438.33

Total Short Term Bills and Notes

22,437,000.000		0.00	22,306,381.27	22,188,942.94	117,438.33	0.00	117,438.33

Cash & cash equivalent deriv. - futures

European Union - EUR

FUT SEP 25 LIF 3M EURIBOR CUSIP : 999599GH0

-651.000	98.065	0.00	-165,266,623.14	-172,149,870.11	-196,978.00	7,080,224.97	6,883,246.97

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market Value

Cost

Market

Translation

Total

Cash and Cash Equivalents

Cash & cash equivalent deriv. - futures

European Union - EUR

FUT SEP 26 LIF 3M EURIBOR CUSIP : 999599GH0

651.000	97.975	0.00	165,114,948.27	172,149,886.29	48,409.63	-7,083,347.65	-7,034,938.02
Total EUR		0.00	-151,674.87	16.18	-148,568.37	-3,122.68	-151,691.05
Total European Union		0.00	-151,674.87	16.18	-148,568.37	-3,122.68	-151,691.05
Total Cash & Cash Equivalent Deriv. - Futures							
0.000		0.00	-151,674.87	16.18	-148,568.37	-3,122.68	-151,691.05

Currency

USD - United States dollar

1.00	-20,739.00	0.00	0.00	0.00	0.00	0.00
Total currency - all currencies	-20,739.00	0.00	0.00	0.00	0.00	0.00
Total currency - all countries	-20,739.00	0.00	0.00	0.00	0.00	0.00
Total Currency						
0.000	-20,739.00	0.00	0.00	0.00	0.00	0.00

Cash

ARS - Argentine peso

1,031.00	0.00	312.27	312.27	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Market Value

Cost

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

Cash and Cash Equivalents

Cash

AUD - Australian dollar

1.6151174

228.48

144,687.85

144,687.85

0.00

0.00

0.00

BRL - Brazilian real

6.17785

0.00

43,056.79

43,056.79

0.00

0.00

0.00

CAD - Canadian dollar

1.4382

3.89

20,611.90

20,611.90

0.00

0.00

0.00

CNH - HK offshore Chinese Yuan Renminbi

7.3415

0.00

1,542.39

1,542.39

0.00

0.00

0.00

COP - Colombian peso

4,405.54

0.00

55,078.40

55,078.40

0.00

0.00

0.00

EUR - Euro

0.965717

-948.88

647,660.58

647,660.58

0.00

0.00

0.00

GBP - British pound sterling

0.7984669

214.02

141,753.90

141,753.90

0.00

0.00

0.00

HUF - Hungarian forint

397.2622

0.00

0.00

0.00

0.00

0.00

0.00

ILS - New Israeli shekel

3.64365

0.00

60.89

60.89

0.00

0.00

0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

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Market Value

Cost

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

Cash and Cash Equivalents

Cash

JPY - Japanese yen

157.16

-117.24

203,397.54

203,397.54

0.00

0.00

0.00

MXN - Mexican peso

20.79275

0.04

27.83

27.83

0.00

0.00

0.00

NOK - Norwegian krone

11.35735

0.03

249.62

249.62

0.00

0.00

0.00

NZD - New Zealand dollar

1.7849174

246.50

234,607.56

234,607.56

0.00

0.00

0.00

PEN - Peruvian nuevo sol

3.7569

0.00

293,867.02

293,867.02

0.00

0.00

0.00

PLN - Polish zloty

4.1306

0.15

2,300.59

2,300.59

0.00

0.00

0.00

SEK - Swedish krona

11.04925

0.48

3,172.71

3,172.71

0.00

0.00

0.00

SGD - Singapore dollar

1.3642

0.00

322.69

322.69

0.00

0.00

0.00

TWD - New Taiwan dollar

32.7845

0.00

15.01

15.02

0.00

-0.01

-0.01

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◆ Asset Detail - Base Currency

Description / Asset ID						Unrealized gain/loss	
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							

Cash and Cash Equivalents

Cash

USD - United States dollar

1.00	0.00	103,628.93	103,628.93	0.00	0.00	0.00

ZAR - South African rand

18.87	0.05	377.20	377.20	0.00	0.00	0.00

Total cash - all currencies	-372.48	1,896,731.67	1,896,731.68	0.00	-0.01	-0.01

Total cash - all countries	-372.48	1,896,731.67	1,896,731.68	0.00	-0.01	-0.01

Total Cash						
1,896,731.670	-372.48	1,896,731.67	1,896,731.68	0.00	-0.01	-0.01

Cash (externally held)

USD - United States dollar

1.00	0.00	95,000.00	95,000.00	0.00	0.00	0.00

Total cash (externally held) - all currencies	0.00	95,000.00	95,000.00	0.00	0.00	0.00

Total cash (externally held) - all countries	0.00	95,000.00	95,000.00	0.00	0.00	0.00

Total Cash (externally held)						
95,000.000	0.00	95,000.00	95,000.00	0.00	0.00	0.00

Funds - short term investment

United States - USD

MFO PIMCO FDS PAC INVT MGMT SERSHORT-TERM PORTFOLIO CUSIP : 722005402
468

809,319.720	8.94	0.00	7,235,318.30	7,480,440.50	-245,122.20	0.00	-245,122.20

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◆ Asset Detail - Base Currency

Description / Asset ID	Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
Shares/PAR value						Market	Translation
							Total

Cash and Cash Equivalents

Funds - short term investment

United States - USD

MFO PIMCO SHORT TERM FLOATING NAV II CUSIP : 72201P613
PSTFII

3,164.540	10.017	0.00	31,699.20	31,699.27	-0.07	0.00	-0.07

NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445

69,488,777.340	1.00	421,273.48	69,488,777.34	69,488,777.34	0.00	0.00	0.00

Total USD		421,273.48	76,755,794.84	77,000,917.11	-245,122.27	0.00	-245,122.27

Total United States		421,273.48	76,755,794.84	77,000,917.11	-245,122.27	0.00	-245,122.27

Total Funds - Short Term Investment

70,301,261.600		421,273.48	76,755,794.84	77,000,917.11	-245,122.27	0.00	-245,122.27

Futures initial margin

USD - United States dollar

1.00	0.00	4,547,000.00	4,547,000.00	0.00	0.00	0.00

Total futures initial margin - all currencies	0.00	4,547,000.00	4,547,000.00	0.00	0.00	0.00

Total futures initial margin - all countries	0.00	4,547,000.00	4,547,000.00	0.00	0.00	0.00

Total Futures initial margin

4,547,000.000	0.00	4,547,000.00	4,547,000.00	0.00	0.00	0.00

Variation margin

AUD - Australian dollar

1.6151174	0.00	71,678.07	71,678.07	0.00	0.00	0.00

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◆ Asset Detail - Base Currency

Description / Asset ID

Investment Mgr ID

Exchange rate/

Accrued

Market Value

Cost

Unrealized gain/loss

Shares/PAR value

local market price

income/expense

Market

Translation

Total

Cash and Cash Equivalents

Variation margin

CAD - Canadian dollar

1.4382

0.00

19,999.87

19,993.63

0.00

6.24

6.24

EUR - Euro

0.965717

0.00

284,120.06

284,120.06

0.00

0.00

0.00

GBP - British pound sterling

0.7984669

0.00

-705.84

-705.84

0.00

0.00

0.00

JPY - Japanese yen

157.16

0.00

-102.62

-102.62

0.00

0.00

0.00

USD - United States dollar

1.00

0.00

4,851.96

4,851.96

0.00

0.00

0.00

Total variation margin - all currencies

0.00

379,841.50

379,835.26

0.00

6.24

6.24

Total variation margin - all countries

0.00

379,841.50

379,835.26

0.00

6.24

6.24

Total Variation Margin

379,841.500

0.00

379,841.50

379,835.26

0.00

6.24

6.24

Cash collateral due to/from ccp broker

AUD - Australian dollar

1.6151174

0.00

0.03

0.03

0.00

0.00

0.00

CAD - Canadian dollar

1.4382

0.00

0.22

0.22

0.00

0.00

0.00

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
<u>Investment Mgr ID</u>	Exchange rate/ local market price				Market	Translation	
Shares/PAR value							
<i>Cash and Cash Equivalents</i>							
Cash collateral due to/from ccp broker							
EUR - Euro							
	0.965717	0.00	-1,679,517.09	-1,679,517.09	0.00	0.00	0.00
GBP - British pound sterling							
	0.7984669	0.00	219,458.54	219,458.54	0.00	0.00	0.00
JPY - Japanese yen							
	157.16	0.00	-104,487.82	-104,487.82	0.00	0.00	0.00
MXN - Mexican peso							
	20.79275	0.00	0.03	0.03	0.00	0.00	0.00
NZD - New Zealand dollar							
	1.7849174	0.00	10.71	10.71	0.00	0.00	0.00
USD - United States dollar							
	1.00	0.00	-1,014,994.26	-1,014,994.26	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	-2,579,529.64	-2,579,529.64	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all countries		0.00	-2,579,529.64	-2,579,529.64	0.00	0.00	0.00
Total Cash Collateral Due to/from CCP Broker							
	-2,579,529.640	0.00	-2,579,529.64	-2,579,529.64	0.00	0.00	0.00
Total Cash and Cash Equivalents							
	97,077,305.130	400,162.00	103,249,544.77	103,528,913.53	-276,252.31	-3,116.45	-279,368.76

Adjustments To Cash

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◆ Asset Detail - Base Currency

Description / Asset ID							
Investment Mgr ID	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Unrealized gain/loss Translation	Total
Shares/PAR value							

Adjustments To Cash

Pending foreign exchange purchases

AUD - Australian dollar

1.6151174	0.00	424,125.29	444,794.68	0.00	-20,669.39	-20,669.39

CAD - Canadian dollar

1.4382	0.00	5,215,630.41	5,292,634.66	0.00	-77,004.25	-77,004.25

EUR - Euro

0.965717	0.00	4,849,591.19	4,927,220.08	0.00	-77,628.89	-77,628.89

GBP - British pound sterling

0.7984669	0.00	427,022.70	435,101.17	0.00	-8,078.47	-8,078.47

MXN - Mexican peso

20.79275	0.00	123,477.60	127,821.44	0.00	-4,343.84	-4,343.84

USD - United States dollar

1.00	0.00	46,310,153.37	46,310,153.37	0.00	0.00	0.00

Total pending foreign exchange purchases - all currencies	0.00	57,350,000.56	57,537,725.40	0.00	-187,724.84	-187,724.84

Total pending foreign exchange purchases - all countries	0.00	57,350,000.56	57,537,725.40	0.00	-187,724.84	-187,724.84

Total Pending foreign exchange purchases

0.000	0.00	57,350,000.56	57,537,725.40	0.00	-187,724.84	-187,724.84

Pending foreign exchange sales

AUD - Australian dollar

1.6151174	0.00	-508,950.34	-528,642.07	0.00	19,691.73	19,691.73

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss	
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation
							Total
<i>Adjustments To Cash</i>							
Pending foreign exchange sales							
CAD - Canadian dollar							
		1.4382	0.00	-209,183.04	-209,505.10	0.00	322.06
EUR - Euro							
		0.965717	0.00	-29,627,986.32	-30,112,642.69	0.00	484,656.37
GBP - British pound sterling							
		0.7984669	0.00	-666,205.50	-672,879.45	0.00	6,673.95
JPY - Japanese yen							
		157.16	0.00	-13,286,921.77	-13,904,826.38	0.00	617,904.61
MXN - Mexican peso							
		20.79275	0.00	-422,265.98	-434,189.86	0.00	11,923.88
NZD - New Zealand dollar							
		1.7849174	0.00	-155,639.32	-163,640.82	0.00	8,001.50
PEN - Peruvian nuevo sol							
		3.7569	0.00	-286,739.47	-283,827.00	0.00	-2,912.47
USD - United States dollar							
		1.00	0.00	-11,227,572.03	-11,227,572.03	0.00	0.00
Total pending foreign exchange sales - all currencies			0.00	-56,391,463.77	-57,537,725.40	0.00	1,146,261.63
Total pending foreign exchange sales - all countries			0.00	-56,391,463.77	-57,537,725.40	0.00	1,146,261.63
Total Pending foreign exchange sales			0.00	-56,391,463.77	-57,537,725.40	0.00	1,146,261.63

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>		Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss		Total
<u>Investment Mgr ID</u>	Shares/PAR value					Market	Translation	
<i>Adjustments To Cash</i>								
Pending trade purchases								
MXN - Mexican peso								
	20.79275	0.00	-144,692.18	-148,687.77	0.00	3,995.59	3,995.59	
USD - United States dollar								
	1.00	0.00	-464,736,398.64	-464,736,398.64	0.00	0.00	0.00	
Total pending trade purchases - all currencies		0.00	-464,881,090.82	-464,885,086.41	0.00	3,995.59	3,995.59	
Total pending trade purchases - all countries		0.00	-464,881,090.82	-464,885,086.41	0.00	3,995.59	3,995.59	
Total Pending trade purchases								
	0.000	0.00	-464,881,090.82	-464,885,086.41	0.00	3,995.59	3,995.59	
Pending trade sales								
EUR - Euro								
	0.965717	0.00	505,215.30	523,090.84	0.00	-17,875.54	-17,875.54	
USD - United States dollar								
	1.00	0.00	113,768,752.70	113,768,752.70	0.00	0.00	0.00	
Total pending trade sales - all currencies		0.00	114,273,968.00	114,291,843.54	0.00	-17,875.54	-17,875.54	
Total pending trade sales - all countries		0.00	114,273,968.00	114,291,843.54	0.00	-17,875.54	-17,875.54	
Total Pending trade sales								
	0.000	0.00	114,273,968.00	114,291,843.54	0.00	-17,875.54	-17,875.54	
Total Adjustments To Cash								
	0.000	0.00	-349,648,586.03	-350,593,242.87	0.00	944,656.84	944,656.84	

Accounting Statements

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◆ Asset Detail - Base Currency

<u>Description / Asset ID</u>						Unrealized gain/loss	
<u>Investment Mgr ID</u>	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Market	Translation	Total
Shares/PAR value							
Total							
4,674,147,419.628		7,336,080.17	6,166,307,902.99	5,158,365,951.04	1,011,265,049.10	-3,323,097.15	1,007,941,951.95
Market Value Adjustments			<u>19,675,993.01</u>				
			6,185,983,896.00				

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