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:
- [X] 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. . . . . ▶ [X]

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
MOTION PICTURE INDUSTRY PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 10/08/1954

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) 95-1810805

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 [X] 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:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		

5	Total number of participants at the beginning of the plan year	**5**	103343
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)**	62656
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	61464
b	Retired or separated participants receiving benefits	**6b**	21633
c	Other retired or separated participants entitled to future benefits	**6c**	18632
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	101729
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	2190
f	Total. Add lines **6d** and **6e**.	**6f**	103919
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)**	0
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)**	0
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:

1B 1F

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) [X]	Insurance	**(1)** [ ]	Insurance
(2) [ ]	Code section 412(e)(3) insurance contracts	**(2)** [ ]	Code section 412(e)(3) insurance contracts
(3) [X]	Trust	**(3)** [X]	Trust
(4) [ ]	General assets of the sponsor	**(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)** [X] **R** (Retirement Plan Information)
- **(2)** [X] **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)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] **A** (Insurance Information) – Number Attached 1
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **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
MOTION PICTURE INDUSTRY PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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)
95-1810805

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	988776	103919	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	50031574

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.			**10b**	

Specify nature of costs.

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 MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
MOTION PICTURE INDUSTRY PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION

D Employer Identification Number (EIN)
95-1810805

E Type of plan: **(1)** [X] Multiemployer Defined Benefit **(2)** [ ] Money Purchase (see instructions)

1a	Enter the valuation date: Month 01 Day 01 Year 2024		
b	Assets		
(1)	Current value of assets	**1b(1)**	5309345000
(2)	Actuarial value of assets for funding standard account	**1b(2)**	5690951000
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	7894869000
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	7894869000
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	14054734018
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	351879871
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	493900871
(3)	Expected plan disbursements for the plan year	**1d(3)**	524472662

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary	09/30/2025 Date
BRUCE CABLE Type or print name of actuary	23-04449 Most recent enrollment number
RAEL & LETSON Firm name	206-456-3340 Telephone number (including area code)
601 UNION ST STE 2415 SEATTLE, WA 98101 Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	5309345000
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		23482	5007439294
(2) For terminated vested participants		18047	1587254465
(3) For active participants:			
(a) Non-vested benefits			533786508
(b) Vested benefits			6926253751
(c) Total active		62656	7460040259
(4) Total		104185	14054734018
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	37.78 %

3 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
07/01/2024	530298000	386000			

	Totals ►	**3(b)**	530298000	**3(c)**	386000
(d) Total withdrawal liability amounts included in line 3(b) total				**3(d)**	0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	72.1 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ☐ Yes ☐ No

d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (see instructions)? ☐ Yes ☐ No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate

e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method	**5j**	

k Has a change been made in funding method for this plan year? ☐ Yes ☒ No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ☐ Yes ☐ No

m If line k is "Yes," and line l is "No," enter the date (MM/DD/YYYY) of the ruling letter (individual or class) approving the change in funding method	**5m**	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	3.26 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	7.25 %	7.25 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	7.25 %	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	4.8 %	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	7.8 %	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	19792000	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	133072547	13838881
3	56679000	5894333
3	14265000	14265000

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☐ Yes ☒ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☐ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☐ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or the plan received an amortization extension for this plan year under Code section 431(d), enter the difference between the amount necessary to satisfy the plan's minimum funding standard for this plan year and the amount that would have been necessary without using the shortfall method or extending the amortization period(s).	**8e**	0

9 Funding standard account statement for this plan year:

Charges to funding standard account:

a Prior year funding deficiency, if any	**9a**	
b Employer's normal cost for plan year as of valuation date	**9b**	159417000

c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	2959516045		431977776
(2) Funding waivers	**9c(2)**	0		0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0		0
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	42876121
e Total charges. Add lines 9a through 9d			**9e**	634270897
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	386913015
g Employer contributions. Total from column (b) of line 3			**9g**	530298000
		Outstanding balance		
h Amortization credits as of valuation date	**9h**	368685030		147618132
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	57976811
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	3358913431		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	7371166834		
(3) FFL credit			**9j(3)**	0
k (1) Waived funding deficiency			**9k(1)**	0
(2) Other credits			**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	1122805958
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	488535061
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the current plan year			**9o(1)**	
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	0
(3) Total as of valuation date			**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	0

11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions [X] Yes [ ] No

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**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 PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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)
95-1810805

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).. . . . . [X] 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

KING STREET CAPITAL MANAGEMENT

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

COATUE MANAGEMENT, LLC

13-4078032

(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

TWO SIGMA INVESTMENTS, LLC

35-2191456

(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

RIALTO CAPITAL MANAGEMENT, LLC

26-4136837

(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

VIKING GLOBAL INVESTORS LP

13-4055118

(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

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 LLC

84-4954869

(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

DERMODY PROPERTIES INDUSTRIAL FUND

84-5089765

(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

ATLAS PARTNERS HOLDINGS III LP

98-1625912

(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

JRK PLATFORM 5 PARALLEL, LP

88-3385452

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

BANNER RIDGE

98-1680974

(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

TILDEN PARK CAPITAL MANAGEMENT, LP

80-0606963

(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)

360 GROUP INTERNATIONAL, INC.

20-8097544

(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?
49 50	NONE	134525	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	971927	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ACQUIS CONSULTING GROUP, LLP

13-3990791

(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?
16 50 70	NONE	90491	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)

AGILITY RECOVERY SOLUTIONS, INC.

03-0464184

(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?
49 50	NONE	10348	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ALTERYX, INC.

90-0673106

(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?
49 50	NONE	57117	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMERICAN RENT ALL

36-4692239

(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?
49 50	NONE	5329	Yes [ ] No [X]	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)

AMERICAN SYSTEM INTEGRATORS

27-0613499

(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?
49 50	NONE	49920	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

APPSPACE, INC.

43-1969532

(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?
49 50	NONE	7561	Yes [ ] No [X]	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	10717526	Yes [ ] No [X]	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)

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	227103	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

AS DESIGN

82-1814874

(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?
49 50	NONE	11345	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AUDIO VIDEO LA

74-3205103

(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?
49 50	NONE	5536	Yes [ ] No [X]	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)

AWH BURBANK HOTEL, LLC

47-1877298

(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?
49 50	NONE	17937	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BOARDVANTAGE

94-3373996

(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?
49 50	NONE	25312	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	85767	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)

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	462892	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	1720777	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

BRIGHTVIEW LANDSCAPE SERVICES, INC.

95-2651541

(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?
49 50	NONE	18918	Yes [ ] No [X]	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)

BUSH GOTTLIEB A LAW CORPORATION

95-2956616

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	121241	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DAVID CAMP

11365 VENTURA BLVD STE 315
STUDIO CITY, CA 91604

(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?
49 50	NONE	15000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CANON SOLUTIONS AMERICA, INC.

13-2677004

(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?
49 50	NONE	82384	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)

CAREER GROUP, INC.

95-3641335

(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?
49 50	NONE	214917	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CELONIS, INC.

61-1797223

(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?
49 50	NONE	90000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	314918	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

CERIDIAN EMPLOYER SERVICES

41-1981625

(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?
49 50	NONE	5193	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CINERGY TECHNOLOGY LTD.

LTD LES NIEMES LA GRANDE ROUTE DE
ST PIERRE ST PETER, CHANNEL ISLANDS JE3 7AX JE

(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?
40 49 50	NONE	32733	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CLUTCH SOLUTIONS, LLC

82-1692602

(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?
49 50	NONE	18506	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)

COASTAL WINDOW TREATMENTS, INC.

46-5685178

(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?
49 50	NONE	17639	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COMPULINK MANAGEMENT CENTER, INC.

95-3010597

(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?
49 50	NONE	155853	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DANDY PAINTING CO.

82-0957862

(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?
49 50	NONE	6260	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)

DANIEL SANCHEZ CONSTRUCTION

65-1264156

(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?
49 50	NONE	279143	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DARKTRACE

98-1156435

(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?
49 50	NONE	66685	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DATA SPECIALTIES

33-0454779

(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?
49 50	NONE	42416	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)

DAVE'S SIGNS

20-2958071

(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?
49 50	NONE	9287	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DAVID BINDER

27-1388257

(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?
49 50	NONE	5400	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DAYFORCE, INC.

59-3228107

(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?
49 50	NONE	28291	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)

DELL FINANCIAL SERVICES, LLC

74-2825828

(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?
49 50	NONE	172211	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DESIGN SYNDICATE

46-2640182

(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?
49 50	NONE	48824	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DOCULABS

36-3883779

(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?
49 50	NONE	295926	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)

DOCUSIGN, INC.

91-2183967

(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?
49 50	NONE	9255	Yes [ ] No [X]	Yes [ ] No [ ]		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	756361	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

DYOPATH, LLC

84-4775539

(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?
49 50	NONE	76606	Yes [ ] No [X]	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)

EKMAN ASSOCIATES, INC.

26-1731173

(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?
49 50	NONE	190188	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ELIASSEN GROUP

04-3097449

(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?
49 50	NONE	466738	Yes [ ] No [X]	Yes [ ] No [ ]		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	293145	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

EVESTMENT ALLIANCE HOLDINGS, INC.

26-2574235

(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?
49 50	NONE	19070	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	190018	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIRST SERVICE RESIDENTIAL NY, INC.

13-3197430

(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?
49 50	NONE	71241	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)

FOLEY & LARDNER, LLP

39-0473800

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	31752	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FOUR SQUARE CO. DBA PINZ

95-3380730

(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?
49 50	NONE	8960	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GARTNER, INC.

04-3099750

(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?
49 50	NONE	112753	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)

GEOTECHNOLOGIES, INC.

95-2681010

(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?
49 50	NONE	8923	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GOETZMAN GROUP

95-4701528

(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?
49 50	NONE	41858	Yes [ ] No [X]	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	743285	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

GREAT PLACE TO WORK INSTITUTE, INC.

91-1917672

(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?
49 50	NONE	5505	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HUITT-ZOLLARS, INC.

75-1500178

(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?
49 50	NONE	17832	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IDERA, INC.

76-0662481

(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?
49 50	NONE	9690	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)

ILINK SYSTEMS, INC.

91-2102165

(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?
49 50	NONE	817103	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ILO INSTITUTE, INC.

20-3230857

(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?
49 50	NONE	6980	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

INDEED, INC.

26-0129478

(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?
49 50	NONE	18099	Yes [ ] No [X]	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)

INFORMATICA

77-0333710

(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?
49 50	NONE	195958	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INSPECTIV, INC.

82-4486097

(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?
49 50	NONE	16920	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INSTITUTE FOR APPLIED NETWORK

04-3526838

(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?
49 50	NONE	43008	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)

INTERTEX GENERAL CONTRACTORS

95-3975504

(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?
49 50	NONE	1588093	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IRON MOUNTAIN

23-2588479

(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?
49 50	NONE	28114	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IVANTI, INC.

30-0110335

(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?
49 50	NONE	6287	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)

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	NONE	1601752	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHARLES JOHNSON

6162 LANDINO DR
WESTLAKE VILLAGE, CA 91362

(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?
49 50	NONE	45277	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JPA STRATEGIES GROUP, INC.

51-0527117

(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?
49 50	NONE	299246	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)

KORN/FERRY INTERNATIONAL

95-2623879

(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?
49 50	NONE	117775	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEXIS NEXIS

52-1471842

(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?
49 50	NONE	49907	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEXISNEXIS RISK MANAGEMENT, INC.

65-0852445

(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?
49 50	NONE	6764	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)

LIFE STATUS 360, LLC

94-3389460

(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?
49 50	NONE	21265	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LINKEDIN CORPORATION

47-0912023

(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?
49 50	NONE	14273	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOCKTON INSURANCE BROKERS, LLC

20-3354970

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
22 23 53	NONE	875727	Yes [ ] No [X]	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)

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	344691	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MARK ENTERPRISES TECHNOLOGIES, LLC

84-3840569

(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?
49 50	NONE	44705	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MBS A SEALASKA COMPANY

92-0042296

(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?
49 50	NONE	19951	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)

MCMORGAN & COMPANY, LLC

52-2334338

(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	49386	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MICROSOFT CORPORATION

91-1144442

(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?
49 50	NONE	315616	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	1170202	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)

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?
29 50	NONE	386713	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MODERN PARKING, INC.

95-4497036

(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?
49 50	NONE	14604	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MOVEWORKS, INC.

81-3024050

(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?
49 50	NONE	53372	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)

NETWORK DYNAMICS

33-0444659

(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?
49 50	NONE	14160	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NIGRO KARLIN SEGAL FELDSTEIN & BOLN

95-3632775

(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	2458586	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	272639	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)

NTH GENERATION

33-0451285

(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?
49 50	NONE	727699	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

OPTUMINSIGHT

41-1858498

(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?
49 50	NONE	11326	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

OSLER, HOSKIN & HARCOURT, LLP

98-0330434

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	5666	Yes [ ] No [X]	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	1513701	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PITNEY BOWES PRESORT SERVICES, LLC

47-0794215

(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?
49 50	NONE	8016	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PITNEY BOWES, INC.

06-0495050

(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?
49 50	NONE	15289	Yes [ ] No [X]	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)

PLANVIEW DELAWARE, LLC

47-3107359

(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?
49 50	NONE	33535	Yes [ ] No [X]	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	619231	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

QUEST SOFTWARE, INC.

33-0231678

(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?
49 50	NONE	17807	Yes [ ] No [X]	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)

QUOGENT, LLC

81-3613929

(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?
49 50	NONE	77878	Yes ☐ No ☒	Yes ☐ No ☐		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	360000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RAPID7 INC.

74-3111935

(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?
49 50	NONE	37680	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)

RED-CARD SYSTEMS, LLC

20-5388701

(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?
49 50	NONE	315280	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RELIANCE STANDARD LIFE INSURANCE

36-0883760

(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?
23	NONE	53516	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RESERVE ACCOUNT

84-1386389

(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?
49 50	NONE	75000	Yes [ ] No [X]	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)

S&P GLOBAL MARKET INTELLIGENCE INC.

13-4155501

(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?
49 50	NONE	6345	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SAGITEC SOLUTIONS, LLC

20-0970684

(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?
49 50	NONE	537725	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SALESFORCE, INC.

94-3320693

(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?
49 50	NONE	9870	Yes [ ] No [X]	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)

SIDEPATH, INC.

51-0420047

(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?
49 50	NONE	638685	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SKILLSOFT CORPORATION

02-0496115

(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?
49 50	NONE	25112	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SOFTWARE HARDWARE INTEGRATION

22-3009648

(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?
49 50	NONE	496948	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)

SOLO WORKFORCE

94-3280129

(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?
49 50	NONE	58251	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SOVEREIGN SERVICE CO.

20-4815794

(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?
49 50	NONE	13737	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SPIVAK LIPTON, LLP

13-3494495

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	49382	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)

SWITCH, LTD.

51-0500225

(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?
49 50	NONE	72911	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TAGOVE LTD., D.B.A. ACQUIRE

37-1800945

(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?
49 50	NONE	27805	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TEVORA

91-2185654

(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?
49 50	NONE	33022	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

THE SEGAL COMPANY

94-1503999

(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?
16 50 70	NONE	456914	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TWILIO, INC.

26-2574840

(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?
49 50	NONE	18617	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VERACODE, INC.

26-0126281

(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?
49 50	NONE	27237	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)

VIATRON SYSTEMS , INC.

33-0615733

(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?
49 50	NONE	22084	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VITECH SYSTEMS GROUP, INC.

13-3785492

(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?
49 50	NONE	714359	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VSG HOSTING, INC.

20-4487588

(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?
49 50	NONE	153246	Yes [ ] No [X]	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	260756	Yes [ ] No [X]	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	1405717	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

WESTERN COMPUTER

77-0314750

(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?
49 50	NONE	22498	Yes [ ] No [X]	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)

WHATFIX, INC.

61-1817053

(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?
49 50	NONE	46488	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WOHLNER KAPLON CUTLER HALFORD ROSEN

83-2856417

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	103794	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ZOHO CORPORATION

33-0836756

(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?
49 50	NONE	12598	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)

ZOOM VIDEO COMMUNICATION, INC.

61-1648780

(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?
49 50	NONE	16747	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1655

95-1810805

(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?
30	EMPLOYEE	207320	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1185

95-1810805

(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?
30	EMPLOYEE	169613	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)

1217

95-1810805

(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?
30	EMPLOYEE	168384	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1131

95-1810805

(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?
30	EMPLOYEE	167253	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1342

95-1810805

(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?
30	EMPLOYEE	159806	Yes [ ] No [X]	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)

1621

95-1810805

(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?
30	EMPLOYEE	158811	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1441

95-1810805

(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?
30	EMPLOYEE	140788	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

963

95-1810805

(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?
30	EMPLOYEE	137376	Yes [ ] No [X]	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)

763

95-1810805

(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?
30	EMPLOYEE	124333	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1261

95-1810805

(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?
30	EMPLOYEE	121022	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1165

95-1810805

(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?
30	EMPLOYEE	118147	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)

1296

95-1810805

(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?
30	EMPLOYEE	117909	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1103

95-1810805

(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?
30	EMPLOYEE	113828	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1124

95-1810805

(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?
30	EMPLOYEE	106597	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)

1127

95-1810805

(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?
30	EMPLOYEE	101905	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1409

95-1810805

(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?
30	EMPLOYEE	99652	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1362

95-1810805

(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?
30	EMPLOYEE	98798	Yes [ ] No [X]	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)

467

95-1810805

(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?
30	EMPLOYEE	98217	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1228

95-1810805

(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?
30	EMPLOYEE	97522	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

967

95-1810805

(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?
30	EMPLOYEE	95611	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)

343

95-1810805

(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?
30	EMPLOYEE	94035	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

499

95-1810805

(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?
30	EMPLOYEE	93616	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

576

95-1810805

(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?
30	EMPLOYEE	93556	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)

1289

95-1810805

(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?
30	EMPLOYEE	89104	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

671

95-1810805

(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?
30	EMPLOYEE	88995	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1633

95-1810805

(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?
30	EMPLOYEE	87767	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)

1442

95-1810805

(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?
30	EMPLOYEE	86208	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1488

95-1810805

(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?
30	EMPLOYEE	84850	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

962

95-1810805

(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?
30	EMPLOYEE	83451	Yes [ ] No [X]	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)

1508

95-1810805

(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?
30	EMPLOYEE	83283	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1196

95-1810805

(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?
30	EMPLOYEE	79402	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1619

95-1810805

(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?
30	EMPLOYEE	77821	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)

972

95-1810805

(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?
30	EMPLOYEE	76184	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

384

95-1810805

(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?
30	EMPLOYEE	75142	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1319

95-1810805

(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?
30	EMPLOYEE	73691	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)

1147

95-1810805

(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?
30	EMPLOYEE	72590	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1047

95-1810805

(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?
30	EMPLOYEE	72411	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

624

95-1810805

(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?
30	EMPLOYEE	71560	Yes [ ] No [X]	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)

1524

95-1810805

(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?
30	EMPLOYEE	71149	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

547

95-1810805

(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?
30	EMPLOYEE	69984	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1193

95-1810805

(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?
30	EMPLOYEE	68885	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)

1034

95-1810805

(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?
30	EMPLOYEE	68758	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1413

95-1810805

(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?
30	EMPLOYEE	68018	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1030

95-1810805

(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?
30	EMPLOYEE	65781	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)

513

95-1810805

(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?
30	EMPLOYEE	65507	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1299

95-1810805

(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?
30	EMPLOYEE	65170	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1393

95-1810805

(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?
30	EMPLOYEE	64766	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)

1235

95-1810805

(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?
30	EMPLOYEE	64128	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1348

95-1810805

(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?
30	EMPLOYEE	63385	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1555

95-1810805

(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?
30	EMPLOYEE	63279	Yes [ ] No [X]	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)

1469

95-1810805

(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?
30	EMPLOYEE	62890	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

284

95-1810805

(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?
30	EMPLOYEE	62613	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1184

95-1810805

(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?
30	EMPLOYEE	61560	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)

1634

95-1810805

(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?
30	EMPLOYEE	60917	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1336

95-1810805

(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?
30	EMPLOYEE	58676	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1479

95-1810805

(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?
30	EMPLOYEE	57677	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)

476

95-1810805

(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?
30	EMPLOYEE	53767	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1276

95-1810805

(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?
30	EMPLOYEE	51179	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1644

95-1810805

(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?
30	EMPLOYEE	51120	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)

592

95-1810805

(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?
30	EMPLOYEE	51068	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1044

95-1810805

(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?
30	EMPLOYEE	50608	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1345

95-1810805

(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?
30	EMPLOYEE	50379	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)

1552

95-1810805

(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?
30	EMPLOYEE	49981	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1364

95-1810805

(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?
30	EMPLOYEE	48957	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1691

95-1810805

(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?
30	EMPLOYEE	46651	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)

497

95-1810805

(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?
30	EMPLOYEE	44006	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1481

95-1810805

(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?
30	EMPLOYEE	43988	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1682

95-1810805

(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?
30	EMPLOYEE	43618	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)

1341

95-1810805

(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?
30	EMPLOYEE	43152	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

905

95-1810805

(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?
30	EMPLOYEE	42630	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1538

95-1810805

(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?
30	EMPLOYEE	41858	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)

1592

95-1810805

(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?
30	EMPLOYEE	41293	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

887

95-1810805

(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?
30	EMPLOYEE	41039	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

523

95-1810805

(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?
30	EMPLOYEE	40670	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)

1327

95-1810805

(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?
30	EMPLOYEE	40396	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1477

95-1810805

(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?
30	EMPLOYEE	40004	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

406

95-1810805

(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?
30	EMPLOYEE	39798	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)

927

95-1810805

(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?
30	EMPLOYEE	39417	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

926

95-1810805

(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?
30	EMPLOYEE	39030	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1144

95-1810805

(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?
30	EMPLOYEE	38854	Yes [ ] No [X]	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)

695

95-1810805

(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?
30	EMPLOYEE	38783	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1661

95-1810805

(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?
30	EMPLOYEE	38761	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1487

95-1810805

(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?
30	EMPLOYEE	38171	Yes [ ] No [X]	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)

1317

95-1810805

(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?
30	EMPLOYEE	38016	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

799

95-1810805

(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?
30	EMPLOYEE	37989	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1710

95-1810805

(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?
30	EMPLOYEE	37692	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)

1402

95-1810805

(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?
30	EMPLOYEE	37345	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

966

95-1810805

(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?
30	EMPLOYEE	36774	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

902

95-1810805

(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?
30	EMPLOYEE	36695	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)

626

95-1810805

(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?
30	EMPLOYEE	36669	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1440

95-1810805

(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?
30	EMPLOYEE	36599	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1703

95-1810805

(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?
30	EMPLOYEE	36250	Yes [ ] No [X]	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)

1513

95-1810805

(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?
30	EMPLOYEE	36126	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1485

95-1810805

(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?
30	EMPLOYEE	36036	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

986

95-1810805

(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?
30	EMPLOYEE	36013	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)

1304

95-1810805

(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?
30	EMPLOYEE	34735	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1219

95-1810805

(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?
30	EMPLOYEE	34612	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1576

95-1810805

(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?
30	EMPLOYEE	34506	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)

1480

95-1810805

(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?
30	EMPLOYEE	34491	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1654

95-1810805

(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?
30	EMPLOYEE	34189	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1310

95-1810805

(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?
30	EMPLOYEE	34057	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)

1379

95-1810805

(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?
30	EMPLOYEE	33763	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1320

95-1810805

(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?
30	EMPLOYEE	33604	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

580

95-1810805

(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?
30	EMPLOYEE	33412	Yes [ ] No [X]	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)

698

95-1810805

(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?
30	EMPLOYEE	33389	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1468

95-1810805

(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?
30	EMPLOYEE	33283	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

955

95-1810805

(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?
30	EMPLOYEE	32266	Yes [ ] No [X]	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)

1158

95-1810805

(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?
30	EMPLOYEE	31938	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1663

95-1810805

(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?
30	EMPLOYEE	31344	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1544

95-1810805

(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?
30	EMPLOYEE	31076	Yes [ ] No [X]	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)

1395

95-1810805

(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?
30	EMPLOYEE	30756	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1269

95-1810805

(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?
30	EMPLOYEE	30753	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1386

95-1810805

(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?
30	EMPLOYEE	30712	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)

1571

95-1810805

(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?
30	EMPLOYEE	30678	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1666

95-1810805

(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?
30	EMPLOYEE	30277	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

959

95-1810805

(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?
30	EMPLOYEE	30267	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)

1635

95-1810805

(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?
30	EMPLOYEE	30142	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1267

95-1810805

(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?
30	EMPLOYEE	29910	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1611

95-1810805

(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?
30	EMPLOYEE	29573	Yes [ ] No [X]	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)

948

95-1810805

(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?
30	EMPLOYEE	29484	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1385

95-1810805

(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?
30	EMPLOYEE	29269	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1347

95-1810805

(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?
30	EMPLOYEE	29154	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)

1394

95-1810805

(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?
30	EMPLOYEE	29043	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1439

95-1810805

(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?
30	EMPLOYEE	28790	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1566

95-1810805

(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?
30	EMPLOYEE	28627	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)

1314

95-1810805

(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?
30	EMPLOYEE	28412	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1502

95-1810805

(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?
30	EMPLOYEE	28407	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1268

95-1810805

(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?
30	EMPLOYEE	28089	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)

1123

95-1810805

(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?
30	EMPLOYEE	27992	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1678

95-1810805

(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?
30	EMPLOYEE	27501	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1415

95-1810805

(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?
30	EMPLOYEE	27280	Yes [ ] No [X]	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)

1405

95-1810805

(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?
30	EMPLOYEE	27204	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

782

95-1810805

(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?
30	EMPLOYEE	27063	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1344

95-1810805

(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?
30	EMPLOYEE	26120	Yes [ ] No [X]	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)

1453

95-1810805

(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?
30	EMPLOYEE	25859	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

1039

95-1810805

(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?
30	EMPLOYEE	25736	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

941

95-1810805

(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?
30	EMPLOYEE	25342	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 PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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)
95-1810805

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 REAL ESTATE FD

b Name of sponsor of entity listed in (a): PRUDENTIAL INS. CO. OF AMERICA

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)
22-1211670-038	P	50031574

a Name of MTIA, CCT, PSA, or 103-12 IE: GMO MULTI-STRAT (OFFSHORE)

b Name of sponsor of entity listed in (a): GRANTHAM, MAYO, VAN OTTERLOO & CO.

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)
02-0648221-001	E	16254569

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
98-0501381-001	E	356278054

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
51-0412248-017	E	115856988

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
16-1675706-001	E	134988770

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
82-6248089-009	C	68097089

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
36-7180580-001	E	137797597

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

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

c EIN-PN 45-6500555-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 542194025

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) 353668053

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) 149439103

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

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a Plan name

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

a Plan name

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

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 PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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)
95-1810805

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 ALUMINUM 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
130000			130000		

(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

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 PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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)
95-1810805

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)	5166868	3879868
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	7700048	13180890
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	-33306172	1766142
(2) U.S. Government securities	1c(2)	634754477	690311526
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2789094	921974
(B) All other	1c(3)(B)	72324670	89232246
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	258346449	294581780
(5) Partnership/joint venture interests	1c(5)	803228479	928272429
(6) Real estate (other than employer real property)	1c(6)	263963094	252453564
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	785626560	963959167
(10) Value of interest in pooled separate accounts	1c(10)	61158076	50031574
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	867456919	910615081
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	948126688	1031667363
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	576992739	587421938

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e	64833538	65277860
f Total assets (add all amounts in lines 1a through 1e)	1f	5319161527	5883573402
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	9816892	18736224
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through1j)	1k	9816892	18736224
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	5309344635	5864837178

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)	530411401	
(B) Participants	2a(1)(B)	385759	
(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)		530797160
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	5982237	
(B) U.S. Government securities	2b(1)(B)	14736376	
(C) Corporate debt instruments	2b(1)(C)	10436546	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2863140	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		34018299
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	6584595	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	23317095	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		29901690
(3) Rents	2b(3)		1374925
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	6505873400	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	6496197842	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		9675558
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	-12680611	
(B) Other	2b(5)(B)	125723194	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		113042583

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		185638545
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-5113601
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		27665828
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		124355163
c Other income	2c		7423213
d Total income. Add all **income** amounts in column (b) and enter total	2d		1058779363
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	455302814	
(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)		455302814
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)	11146069	
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	1932288	
(4) IQPA audit fees	2i(4)	188500	
(5) Investment advisory and investment management fees	2i(5)	22199233	
(6) Bank or trust company trustee/custodial fees	2i(6)	272675	
(7) Actuarial fees	2i(7)	360000	
(8) Legal fees	2i(8)	596361	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)	16541	
(11) Other expenses	2i(11)	11272339	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		47984006
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		503286820
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		555492543
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) [X] 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)** [X] 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.)	4a		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.)	4b	X		130000
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	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?	4f		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?	4g	X		2426309449
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		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.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] 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.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 563466.

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 PENSION PLAN

B Three-digit plan number (PN) ▶ 001

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)
95-1810805

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 | 452 |

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

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 WARNER BROS. PICTURES, INC.

b EIN 47-0911460 **c** Dollar amount contributed by employer 84524034

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer WALT DISNEY PICTURES & TELEVISION

b EIN 95-3834209 **c** Dollar amount contributed by employer 71905788

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): _____

a Name of contributing employer UNIVERSAL CITY STUDIOS, L.L.C.

b EIN 75-3052389 **c** Dollar amount contributed by employer 71631655

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): _____

a Name of contributing employer TWENTIETH CENTURY FOX FILM

b EIN 84-0850631 **c** Dollar amount contributed by employer 56893456

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): _____

a Name of contributing employer COLUMBIA PICTURES INDUSTRIES, INC.

b EIN 58-1755413 **c** Dollar amount contributed by employer 49727982

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): _____

a Name of contributing employer PARAMOUNT PICTURES

b EIN 13-2574663 **c** Dollar amount contributed by employer 36496421

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): _____

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 NETFLIX PRODUCTIONS

b EIN 83-2816269 **c** Dollar amount contributed by employer 25145625

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer AMAZON STUDIOS, L.L.C.

b EIN 33-0778501 **c** Dollar amount contributed by employer 6911690

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): _____

a Name of contributing employer MGM/UA

b EIN 95-4605850 **c** Dollar amount contributed by employer 6093446

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): _____

a Name of contributing employer APPLE STUDIOS, L.L.C.

b EIN 82-5500966 **c** Dollar amount contributed by employer 4272339

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *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) 1.81
(2) Base unit measure: [X] 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: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	669
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**	654
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**	661

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**	1.02
b The corresponding number for the second preceding plan year	**15b**	1.01

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**	7
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: 41.9 % Private Equity: 5.4 % Investment-Grade Debt and Interest Rate Hedging Assets: 22.9 %
High-Yield Debt: 1.7 % Real Assets: 7.4 % Cash or Cash Equivalents: 0.0 % Other: 20.7 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
[ ] 0-5 years [X] 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 [X] 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

[X] 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_____.

Structured Attachment	Schedule MB, line 8b(2) Schedule of Active Participant Data	2024
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		This Form is Open to Public Inspection

Name of Plan	MOTION PICTURE INDUSTRY PENSION PLAN						
Plan Year Begin Date	01/01/2024	Plan Year End Date	12/31/2024	EIN	95-1810805	PN	001

Attained Age	YEARS OF CREDITED SERVICE					
	Under 1			1 to 4		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25						
25 to 29						
30 to 34						
35 to 39						
40 to 44						
45 to 49						
50 to 54						
55 to 59						
60 to 64						
65 to 69						
70 & Up						

Attained Age	YEARS OF CREDITED SERVICE					
	5 to 9			10 to 14		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25						
25 to 29						
30 to 34						
35 to 39						
40 to 44						
45 to 49						
50 to 54						
55 to 59						
60 to 64						
65 to 69						
70 & Up						

Name of Plan	MOTION PICTURE INDUSTRY PENSION PLAN						
Plan Year Begin Date	01/01/2024	**Plan Year End Date**	12/31/2024	**EIN**	95-1810805	**PN**	001

Attained Age	YEARS OF CREDITED SERVICE					
	15 to 19			20 to 24		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25						
25 to 29						
30 to 34						
35 to 39						
40 to 44						
45 to 49						
50 to 54						
55 to 59						
60 to 64						
65 to 69						
70 & Up						

Attained Age	YEARS OF CREDITED SERVICE					
	25 to 29			30 to 34		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25						
25 to 29						
30 to 34						
35 to 39						
40 to 44						
45 to 49						
50 to 54						
55 to 59						
60 to 64						
65 to 69						
70 & Up						

Name of Plan	MOTION PICTURE INDUSTRY PENSION PLAN						
Plan Year Begin Date	01/01/2024	**Plan Year End Date**	12/31/2024	**EIN**	95-1810805	**PN**	001

Attained Age	YEARS OF CREDITED SERVICE					
	35 to 39			40 & Up		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25						
25 to 29						
30 to 34						
35 to 39						
40 to 44						
45 to 49						
50 to 54						
55 to 59						
60 to 64						
65 to 69						
70 & Up						

Structured Attachment	Schedule MB, line 8b(3)	2024
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	**Schedule of Projection of Employer Contributions and Withdrawal Liability Payments**	**This Form is Open to Public Inspection**

Name of Plan	MOTION PICTURE INDUSTRY PENSION PLAN						
Plan Year Begin Date	01/01/2024	**Plan Year End Date**	12/31/2024	**EIN**	95-1810805	**PN**	001

Plan Year	Employer Contributions	Withdrawal Liability Payments	Total

Structured Attachment	Schedule MB, line 8b(1)	2024
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	**Schedule of Projection of Expected Benefit Payments**	**This Form is Open to Public Inspection**

Name of Plan	MOTION PICTURE INDUSTRY PENSION PLAN						
Plan Year Begin Date	01/01/2024	**Plan Year End Date**	12/31/2024	**EIN**	95-1810805	**PN**	001

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total

Name of Plan	MOTION PICTURE INDUSTRY PENSION PLAN						
Plan Year Begin Date	01/01/2024	**Plan Year End Date**	12/31/2024	**EIN**	95-1810805	**PN**	001

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total

Structured Attachment	Schedule MB, line 3(d) Withdrawal Liability Amounts	2024
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		This Form is Open to Public Inspection

Name of Plan	MOTION PICTURE INDUSTRY PENSION PLAN						
Plan Year Begin Date	01/01/2024	Plan Year End Date	12/31/2024	EIN	95-1810805	PN	001

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts
2024-07-01	0	0	0

Name of Plan	MOTION PICTURE INDUSTRY PENSION PLAN						
Plan Year Begin Date	01/01/2024	**Plan Year End Date**	12/31/2024	**EIN**	95-1810805	**PN**	001

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts

MOTION PICTURE INDUSTRY PENSION PLAN

FINANCIAL STATEMENTS

DECEMBER 31, 2024 AND 2023

INDEPENDENT AUDITOR'S REPORT

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

Members of the Board:

Opinion

We have audited the accompanying financial statements of Motion Picture Industry Pension 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, the related statements of changes in net assets available for benefits for the years then ended, the statement of accumulated plan benefits as of December 31, 2023, the related statement of changes in accumulated plan benefits for the year 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, and the accumulated plan benefits as of December 31, 2023, and the changes in its accumulated plan benefits for the year 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 PENSION PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

	December 31, 2024		December 31, 2023	
ASSETS				
INVESTMENTS, AT FAIR VALUE				
Equities	$ 294,581,780		$ 258,346,449	
Bonds and Notes	90,154,220		75,113,764	
Government Obligations	690,311,526		634,754,477	
Funds and Partnerships	3,884,545,614		3,465,596,720	
Real Estate	252,453,564		263,963,094	
Cash and Cash Equivalents	(83,708,296)		(83,828,206)	
Other Investments	587,421,938		576,992,741	
TOTAL INVESTMENTS		$ 5,715,760,346		$ 5,190,939,039
CASH		85,474,438		50,522,035
RECEIVABLES				
Employer Contributions	3,729,999		4,977,997	
Interest and Dividends	4,243,000		3,573,000	
Audit Recovery	149,869		188,868	
Due from Related Plans	8,411,578		3,811,295	
Other	526,312		315,753	
TOTAL RECEIVABLES		17,060,758		12,866,913
FIXED ASSETS				
Computer Equipment, Hardware and Software	27,395,585		25,589,946	
Furniture and Fixtures	1,632,905		1,472,826	
Land and Building	29,822,383		27,566,775	
Leasehold Improvements	1,757,762		1,757,762	
Right-of-Use Lease Assets - Operating Leases	6,319,699		6,319,699	
Less: Accumulated Depreciation and Amortization	(39,052,719)		(35,504,230)	
TOTAL FIXED ASSETS, NET		27,875,615		27,202,778
PREPAID EXPENSES		37,402,245		37,630,762
TOTAL ASSETS		5,883,573,402		5,319,161,527
LIABILITIES				
Lease Obligation - Operating Leases	2,680,463		3,359,234	
Administrative Expenses	5,472,300		6,457,658	
Due to Related Plans	10,583,461		-	
TOTAL LIABILITIES		18,736,224		9,816,892
NET ASSETS AVAILABLE FOR BENEFITS		$ 5,864,837,178		$ 5,309,344,635

(Attached notes are an integral part of this statement)

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

	For The Years Ended			
ADDITIONS				
NET INVESTMENT INCOME				
Interest and Dividends	$ 73,783,289		$ 69,672,503	
Net Appreciation of Investments	432,064,278		336,119,532	
Other Investment Income (Loss)	21,959,932		(8,361,316)	
Less: Investment Expenses	(23,727,837)	$ 504,079,662	(12,692,670)	$ 384,738,049
EMPLOYER CONTRIBUTIONS				
Hourly Contributions	178,097,593		145,323,356	
Residual Contributions:				
Supplemental Markets Income	319,400,000		290,000,000	
Post '60s Income	32,800,000	530,297,593	30,600,000	465,923,356
EMPLOYEE CONTRIBUTIONS		385,759		278,947
OTHER INCOME		288,512		269,477
TOTAL ADDITIONS		1,035,051,526		851,209,829
DEDUCTIONS				
BENEFITS PAID		455,302,814		428,782,246
ADMINISTRATIVE EXPENSES				
Wages and Related Expenses	13,689,468		12,722,781	
Information Technology - Operating Costs	5,521,966		4,402,834	
Office-Related Expenses	1,218,732		1,230,303	
Conferences, Training, and Other	288,875		275,354	
Rent	1,151,416		1,092,157	
Depreciation and Amortization	2,191,770		2,140,169	
Insurance	4,745,635		4,599,140	
Legal Fees	683,361		625,080	
Audit and Payroll Compliance Fees	3,628,788		3,291,535	
Actuary Fees	360,000		161,781	
Consulting and Other Fees	981,158		843,699	
Allocated Plan Office Expenses (To) Related Plan	(8,610,000)		(6,284,000)	
Allocated Professional Fees (To) Related Plan	(1,595,000)	24,256,169	(1,188,000)	23,912,833
TOTAL DEDUCTIONS		479,558,983		452,695,079
NET INCREASE FOR THE YEAR		555,492,543		398,514,750
NET ASSETS AVAILABLE FOR BENEFITS				
BEGINNING OF THE YEAR		5,309,344,635		4,910,829,885
END OF THE YEAR		$ 5,864,837,178		$ 5,309,344,635

(Attached notes are an integral part of this statement)

MOTION PICTURE INDUSTRY PENSION PLAN
STATEMENT OF ACCUMULATED PLAN BENEFITS
DECEMBER 31, 2023

ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS	
Vested Benefits:	
Participants Currently Receiving Benefits	$ 3,661,316,000
Other Participants	4,306,675,000
TOTAL VESTED BENEFITS	7,967,991,000
Non-Vested Benefits	340,831,000
TOTAL ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS	$ 8,308,822,000

The present value of assumed operating expenses is included in the total Actuarial Present Value of Accumulated Plan Benefits as of each valuation date and has been proportionately allocated to each participant liability group: $365,285,000 ($15,291,000 payable as of the beginning of year plus 3% inflation in each future plan year) as of December 31, 2021 and $396,801,000 ($17,231,000 payable as of the beginning of year plus 3% inflation in each future plan year) as of December 31, 2022 and $484,897,000 ($19,215,000 payable as of the beginning of year plus 3% inflation in each future plan year) as of December 31, 2023.

MOTION PICTURE INDUSTRY PENSION PLAN
STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS
JANUARY 1, 2023 TO DECEMBER 31, 2023

ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS AT BEGINNING OF THE YEAR		$ 7,983,855,000
INCREASE (DECREASE) DURING THE YEAR ATTRIBUTABLE TO:		
Benefits Accumulated and Actuarial Experience	$ 144,281,000	
Plan Amendments	15,213,000	
Actuarial Assumption Changes	50,691,000	
Increase for Interest	567,207,000	
Benefits and Expenses Paid	(452,425,000)	
NET INCREASE		324,967,000
ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS AT END OF THE YEAR		$ 8,308,822,000

The December 31, 2021 Actuarial Present Value of Accumulated Plan Benefits excludes the impact of the January 1, 2022 Plan amendments and assumption change. The December 31, 2022 Actuarial Present Value of Accumulated Plan Benefits reflects the impact of the these changes but excludes the impact of the January 1, 2023 Plan amendment. The impact of this amendment is reflected as of December 31, 2023.

NOTE 1 - DESCRIPTION OF THE PLAN

The following brief description of the Motion Picture Industry Pension 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 benefit pension 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, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits 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 hours worked 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. In addition, Supplemental Markets Income and Post 60's Income are reported as contributions, however no receivable is recorded because the amount due at December 31 cannot reasonably be estimated.

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.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

E. Fixed Assets

Fixed assets are depreciated and amortized using the straight-line method over their estimated useful lives. Estimated useful lives of the assets range from 3 to 10 years, except for the Plan building, which has an estimated useful life of 40 years.

F. 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.

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.

G. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to the service participants have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired participants or their beneficiaries, (b) beneficiaries of participants who have died, (c) present participants or their beneficiaries, and (d) former participants who are vested. Benefits under the Plan are based on the participants' total credited hours and qualified years. Benefits payable under all circumstances - retirement, death and disability - are included, to the extent they are deemed attributable to participant service rendered through the valuation date.

The actuarial present value of accumulated plan benefits has been determined by the Plan's actuary, Rael & Letson. The actuarial present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and the expected date of payment. The significant actuarial assumptions used at December 31, 2023 (2022) were:

1. Healthy Mortality - RP-2000 Combined Healthy Table with Blue Collar adjustments projected using Scale AA to 2026.

2. Disability Mortality - RP-2000 Combined Healthy Mortality Table, set forward 10 years.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

G. Actuarial Present Value of Accumulated Plan Benefits (Continued)

3. Termination Rates - Table T-4, The Actuary's Pension Handbook.

4. Retirement Rates - Ranges from 55 to 70

5. 85.56% of non-retired participants are assumed to be married. Females are assumed to be two years younger than their spouses.

6. Assumed Rate of Return - 7.25% compounded annually, net of investment expenses.

7. Operating expenses of $20,484,000 ($19,887,000) payable mid-year, increasing 3% annually.

8. Actuarial Cost Method - Unit Credit Cost Method.

Other changes since the prior valuation include changing the current liability interest rate from 2.55% to 3.29% due to a change in the allowable interest rate range, and the current liability mortality table was updated as required.

Active participants' accumulated contributions totaled $4,477,838 as of December 31, 2023; accumulated interest thereon totaled $10,500,9456. Interest was credited at 5.25% and 4.62% for 2023 and 2022, respectively.

The foregoing actuarial assumptions and methods are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions, methods and other factors might be applicable in determining the actuarial present value of accumulated Plan benefits.

The Plan has an unfunded liability for withdrawal liability purposes of $1,812,034,000 as of December 31, 2023.

NOTE 3 - 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. Contributions are based on hourly contribution rates; such rates being included in the computation of the employee's benefit. Contributions are made on a weekly basis throughout the year. The annual contributions for the year satisfied the minimum funding requirement under ERISA.

NOTE 4 - 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. The Plan may be terminated by an amendment which provides that participants will receive no credit under the Plan for credited hours with an employer after a specified date, or which causes the Plan to become a defined contribution plan; withdrawal of every employer; or through proceedings instituted by the Pension Benefit Guaranty Corporation (PBGC) when certain conditions exist with respect to the Plan.

NOTE 4 - PLAN TERMINATION (Continued)

If the Plan is terminated by the withdrawal of all employers and if the value of nonforfeitable (vested) benefits exceeds the value of Plan assets, the Board of Directors must amend the Plan to reduce benefits, but only to the extent necessary to pay all nonforfeitable benefits when due and to reduce accrued benefits only to the extent that those benefits are not eligible for the guaranty of the PBGC. If, after implementation of the reduction in benefits, the Plan's available resources are not sufficient to pay benefits when due for the plan year, the Plan will be considered insolvent.

Plan benefits are guaranteed by the PBGC only if the Plan is insolvent. The PBGC, however, will not guarantee benefits or benefit increases in effect for fewer than 60 months nor will it guarantee a benefit or benefit increase in effect for fewer than 60 months before the first day of the plan year in which a plan amendment to reduce benefits is taken into account in determining the minimum contribution requirement for the plan year in accordance with the provisions set forth in ERISA.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits and may also depend on the level of benefits guaranteed by the PBGC.

NOTE 5 - RELATED PARTY TRANSACTIONS

The Plan is involved in the following related party transactions:

A. Motion Picture Industry Health Plan

The Plan leases space to the Motion Picture Industry Health Plan, which shares administration and directors with the Plan. Rental income (including building operating expenses) for the years ended December 31, 2024 and 2023 was $2,330,000 and $2,228,000, respectively. The Plan receives a minimum base rental amount and the lessee's share of building operating expenses.

B. Motion Picture Industry Individual Account Plan

The Plan allocates a portion of common revenue and expenses to the Individual Account Plan. The Plan allocated administrative expenses of $8,610,000 and professional fees of $1,595,000 to the Individual Account 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 Individual Account Plan.

NOTE 6 - PLAN AMENDMENTS

A. Amendments Approved During 2024

Amendment CXVI enacts the provisions regarding the updated East Coast contribution rates.

B. Amendments Approved During 2023

Amendment CXIV enacts the changes (1) pursuant to the 2022 “SECURE Act 2.0,” to allow Participants who are required to receive a Required Minimum Distribution no later than April 1 following the year they reach age 70 ½ to defer the commencement date to April 1 of the year following attainment of the applicable age, being age 72 for persons who attain age 72 on or before December 31, 2022, 73 for persons who attain age 72 after December 31, 2022, and age 75 for persons who attain age 74 after December 31, 2032, and (2) to extend the time from

NOTE 6 - PLAN AMENDMENTS (Continued)

B. Amendments Approved During 2023 (Continued)

90 to 180 days for a surviving spouse to make a benefit election after receipt of the written explanation of the terms, conditions, and amount of the Surviving Spouse Benefit payable under the terms of the Trust.

Amendment CXV 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 7 - 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 8. Fair value of derivatives held by the Plan as of December 31, 2024 and 2023 is as follows:

Description	December 31, 2024	December 31, 2023
Options	$ (223,577)	$ (1,270,751)
Swap Agreements	7,284,632	9,544,254
	$ 7,061,055	$ 8,273,503

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:

		2024	
Par Value	Description	Fair Value	Cost
$ 7,696,000	Cash Collateral	$ 7,696,000	$ 7,696,000

		2023	
Par Value	Description	Fair Value	Cost
$ 9,516,000	Cash Collateral	$ 9,516,000	$ 9,516,000

NOTE 8 - 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 summarize the Plan's investments based on the inputs used to value them:

	December 31, 2024			
	Level 1	Level 2	Level 3	Total
Bonds and Notes	$ -	$ 90,154,220	$ -	$ 90,154,220
Cash and Cash Equivalents	-	(83,708,296)	-	(83,708,296)
Equities	294,581,780	-	-	294,581,780
Exchange Traded Funds	251,377,668	-	-	251,377,668
Government Obligations	-	681,298,712	9,012,814	690,311,526
Mutual Funds	773,638,483	-	-	773,638,483
Other Investments	-	2,057,632	-	2,057,632
Total Assets in the Fair Value Hierarchy	$ 1,319,597,931	$ 689,802,268	$ 9,012,814	2,018,413,013
Investments Measured at Net Asset Value[A]				3,697,347,333
				$ 5,715,760,346

	December 31, 2023			
	Level 1	Level 2	Level 3	Total
Bonds and Notes	$ -	$ 75,113,764	$ -	$ 75,113,764
Cash and Cash Equivalents	-	(83,828,206)	-	(83,828,206)
Equities	258,346,449	-	-	258,346,449
Exchange Traded Funds	208,389,182	-	-	208,389,182
Government Obligations	-	623,063,889	11,690,588	634,754,477
Mutual Funds	733,467,788	-	-	733,467,788
Other Investments	-	1,400,603	-	1,400,603
Total Assets in the Fair Value Hierarchy	$ 1,200,203,419	$ 615,750,050	$ 11,690,588	1,827,644,057
Investments Measured at Net Asset Value[A]				3,363,294,982
				$ 5,190,939,039

[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.

NOTE 8 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

Level 3 investment activity was as follows:

	Year Ended December 31, 2024
	Government Obligations
Beginning Balance	$ 11,690,588
Total Gains or Losses (Realized/Unrealized)	
Included in Changes in Net Assets	(956,310)
Purchases	-
Sales	(1,721,464)
Transfer Out of Level 3	-
Ending Balance	$ 9,012,814
Unrealized (Losses) Included in Assets Still Held at the End of the Year	$ (845,018)

	Year Ended December 31, 2023
	Government Obligations
Beginning Balance	$ 11,850,551
Total Gains or Losses (Realized/Unrealized)	
Included in Changes in Net Assets	93,759
Purchases	226,324
Sales	(480,046)
Transfer Out of Level 3	-
Ending Balance	$ 11,690,588
Unrealized (Losses) Included in Assets Still Held at the End of the Year	$ (239,515)

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:

NOTE 8 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

	December 31, 2024	December 31, 2023	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
ABERDEEN EMERGING MARKETS EQUITY FUND	$ 137,797,597	$ 130,468,700	None	Monthly	30 Days
BRANDYWINE GLOBAL	115,856,988	127,494,621	None	Daily	10 Days
PIMCO SHORT TERM FLOATING NAV PORTFOLIO	6,651,212	6,269,718	None	Daily	3 Days
BRIDGEWATER PURE ALPHA FUND I	50,207,100	54,603,252	None	Monthly	5 Days
J.P. MORGAN SPECIAL SITUATION PROPERTY FUND	36,393,997	42,103,317	None	Quarterly	45 Days
J.P. MORGAN STRATEGIC PROPERTY FUND	144,733,064	169,766,780	None	Quarterly	45 Days
PRUDENTIAL PRISA I	50,031,574	61,158,076	None	Quarterly	Prior Quarter
GMO MULTI-STRAT FUND (OFFSHORE) A 6-0000118	16,254,569	21,961,515	None	Monthly	14 Days
BRIDGEWATER SHORT TERM INVESTMENT FUND II	134,988,770	141,470,347	None	Monthly	5 Days
KING STREET CAPITAL LTD CLASS A SER 1	122,995,804	113,040,622	None	Quarterly	65 Days
TWO SIGMA ABSOLUTE RETURN CAYMAN FUND, LTD.	89,664,726	80,727,412	None	Monthly	30 Days
JOHCM EMERGING MARKETS CIT FUND	68,097,089	63,457,871	None	Daily	15 Days
VIKING GLOBAL OPPORTUNITIES III LP	217,805,984	204,194,151	None	Annually after 2 year lock	90 Days
GS PRIVATE EQTY PTRS 2002-MANAGER FD, LP	-	42	None	None	None
OCM OPPORTUNITIES FUND VII B, LP	-	6,997	None	None	None
RENAISSANCE INSTITUTIONAL DIVERSIFIED ALPHA FUND	89,823,648	77,433,357	None	Monthly	60 Days
BRIDGEWATER PURE ALPHA FUND II	306,070,954	256,426,308	None	Monthly	5 Days
KING STREET CAPITAL LTD CLASS S	5,560,526	6,743,770	None	Quarterly	65 Days
KING STREET REAL ESTATE FUND	36,749,122	46,124,071	8,687,965	General Partner's Discretion	None
ARROWSTREET GLOBAL EQUITY ALPHA EXTENSION FUND	542,194,025	429,158,819	None	Semi-Monthly on the 1st & 15th	6 Days
GQG PARTNERS GBL EQUITY CIT CL G	353,668,053	293,009,870	None	Daily	15 Days
TILDEN PARK OFFSHORE INVESTMENT FUND LTD	41,544,577	79,777,835	None	Quarterly	90 Days
D.E. SHAW COMPOSITE INTERNATIONAL FUND	14,172,171	13,519,224	None	Quarterly	75 Days
D.E. SHAW ORIENTEER INTERNATIONAL FUND LP	155,583,653	133,013,924	None	Monthly	10 Days
ELLIOTT INTERNATIONAL LIMITED FUND	156,195,168	125,595,773	22,500,000	Quarterly	60 Days
ELLIOTT CIC 2 INTERMEDIATE	19,845,383	18,969,716	2,527,282	None	None
KENNEDY LEWIS CAPITAL PARTNERS ERISA FUND	82,422,434	69,876,124	17,656,641	None	None
KING STREET GLOBAL DRAWDOWN FUND	38,273,699	57,415,962	2,848,512	General Partner's Discretion	None
MARATHON-LONDON GLOBAL FUND	149,439,103	135,032,176	None	Monthly	5 Days
OBERLAND CAPITAL HEALTHCARE SOLUTIONS OFFSHORE LP	25,425,361	17,488,714	98,414,170	None	None
PANAGORA DIVERSIFIED RISK MULTI-ASSET FUND LTD	93,889,291	89,571,116	None	Monthly	15 Days
SIXTH STREET FUNDAMENTAL STRATEGIES	33,854,687	34,208,018	20,693,313	None	None
COATUE OFFSHORE FUND	7,620,370	12,730,724	None	None	None
COATUE GROWTH V OFFSHORE FEEDER FUND LP	46,529,739	39,813,005	7,760,277	None	None
DERMODY PROPERTIES INDUSTRIAL FUND III LP	43,236,869	40,426,251	3,552,141	None	None
DERMODY PROPERTIES INDUSTRIAL FUND IV LP	10,113,244	8,540,899	24,098,983	None	None
GAIP 2021 UDFI FEEDER, LP	64,599,626	45,238,989	11,530,170	None	None
RIALTO REAL ESTATE FUND IV - PROPERTY,L.P.	39,106,551	36,441,959	12,291,768	None	None
RIALTO REAL ESTATE FUND V - DEBT, LP	10,785,780	1,786,000	36,425,000	None	None
WHITMAN/PETERSON PARTNERS V LP	835,801	-	23,163,175	None	None
WHITMAN/PETERSON PARTNERS IV, LP	20,598,371	13,865,038	7,665,399	None	None
BANNER RIDGE SECONDARY FUND	31,216,976	4,478,258	27,793,596	None	None
RUFFER TOTAL RETURN INTERNATIONAL	53,721,673	53,885,660	None	Weekly	1 Day
ALTAS PARTNERS HOLDINGS III(A)LP	4,833,992	1	31,856,660	None	None
JRK PLATFORM 5 PARALLEL LP	10,033,556	6,000,000	40,500,000	None	None
KLINE HILL PARTNERS OFFSHORE FEEDER FUND V LP	16,394,542	-	27,346,895	None	None
KLINE HILL PARTNERS SOLUTIONS II EXPANSION FUND LP	1,529,914	-	3,003,199	None	None
	$ 3,697,347,333	$ 3,363,294,982			

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

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.

NOTE 8 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

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.

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.

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.

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 I seeks to generate income and capital appreciation by investing in a core real estate portfolio which generates a high proportion of its total return from income.

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 FUND II seeks 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.

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

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.

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.

VIKING GLOBAL OPPORTUNITIES III LP seeks risk adjusted returns by making liquid and illiquid investments globally.

GS PRIVATE EQTY PTRS 2002-MANGER FUND is a private equity fund of funds that makes illiquid investments in non-publicly traded companies.

OCM OPPORTUNITIES FUND VII seeks to allow qualified investors to pool their assets to invest in entities experiencing financial difficulties.

NOTE 8 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

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.

KING STREET REAL ESTATE FUND seeks to produce attractive, risk-adjusted returns throughout diverse market environments by capitalizing on mispriced real estate investment opportunities.

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

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.

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

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.

NOTE 8 - 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.

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.

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.

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 operations 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.

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

NOTE 8 - INVESTMENT VALUATION AND RECOGNITION OF INVESTMENT INCOME (Continued)

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).

ALTAS PARTNERS HOLDINGS III(A) LP seeks to acquire high-quality and market-leading businesses with meaningful growth potential.

JRK PLATFORM 5 PARALLEL LP seeks to target institutional quality multifamily and hospitality assets in the top 50 major US real estate markets across a broad range of transaction sizes.

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 though 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 9 - MULTIEMPLOYER PENSION PLAN

The Plan participates in the Plan under the terms of its collective bargaining agreement covering the Plan's affiliate employees and non-affiliate agreement covering non-affiliate employees. Contributions to this plan are based on employee hours worked and rates from the agreements. The risks of participating in multiemployer plans are different from single-employer plans in the following respects:

- Assets contributed to a multiemployer plan by one employer may be used to provide benefits to employees of other participating employers.
- If a participating employer stops contributing to the plan, the unfunded obligations of the plan may be borne by the remaining participating employers.
- If the employer chooses to stop participating in its multiemployer plan, it may be required to pay that plan an amount based on the underfunded status of the plan, referred to as a withdrawal liability.

The Plan's participation in this plan for the years ended December 31, 2024 and 2023 is outlined below:

	2024	2023
EIN	95-1810805	95-1810805
Plan Number	001	001
Pension Protection Act of 2006 Zone Status	Green	Green
Contributions by Plan	$405,702	$396,015
Plan's contributions >5% of total contributions	No	No
Funding Improvement or Rehabilitation Plan Pending or Implemented?	No	No
Surcharged Imposed?	No	No
Expiration of Collective Bargaining and Non-Affiliate Agreements	7/31/2027	7/31/2024

NOTE 10 - POSTRETIREMENT BENEFITS

The Plan participates in a related multiemployer plan that provides postretirement benefits to retired employees, including health, dental and life. The cost of these benefits was $209,083 and $81,329 in 2024 and 2023, respectively.

NOTE 11 - RISKS AND UNCERTAINTIES

The actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to interest rates, participant demographics and other assumptions which are subject to change. Due to the uncertainty of the assumption process, it is at least reasonably possible that changes in these assumptions in the near term would be material to the financial statements.

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 12 - LEASES

The Plan leases office space from The Northern Trust Company, as corporate co-trustee for the Motion Picture Industry Pension Plan in California and New York. The Plan pays a minimum base rental amount and its share of building operating expenses.

The Plan adopted *ASC 842 Leases*, which requires a lessee to record a right-of-use asset and a corresponding lease liability at the inception of the lease, initially measured at the present value of the lease payments. The Plan classified the leases as operating leases and determined that the fair value at the inception of the leases was $6,319,699 using a discount rate of 3.66%. During the years ended December 31, 2024 and 2023, the Plan made lease payments of $768,513 and $746,129, respectively. As of December 31, 2024 and 2023, the lease liability was $2,680,463 and $3,359,234, respectively. ASC 842 requires the recognition in the statements of changes in net assets available for benefits of a single lease cost, calculated so that the cost of the lease is allocated over the lease term, generally on a straight-line-basis. Rent expense (including building operating expenses) for the years ended December 31, 2024 and 2023 was $1,151,416 and $1,092,157, respectively. During the years ended December 31, 2024 and 2023, the Plan reflected accumulated amortization of the right-of-use asset of $3,445,766 and $2,858,933, respectively, related to the lease, resulting in a net asset balance of $2,873,933 and $3,460,766 as of December 31, 2024 and 2023, respectively.

Future minimum lease commitments for the office space for the years ending December 31 are as follows.

Years Ending December 31,	
2025	$ 791,568
2026	815,315
2027	839,775
2028	428,976
	2,875,634
Less amount representing interest	(195,171)
Present value of lease liabilities	$ 2,680,463

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 PENSION PLAN

FORM 5500

E.I.N. 95-1810805; PLAN NO. 001

SUPPLEMENTAL SCHEDULES REQUIRED
BY THE DEPARTMENT OF LABOR

MILLER KAPLAN

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

Board of Directors
Motion Picture Industry Pension 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

◆ 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
Equities							
Common stock							
Brazil - USD							
NU HOLDINGS LTD CUSIP : G6683N103							
18,635.000	10.36	0.00	193,058.60	132,846.18	60,212.42	0.00	60,212.42
Total USD		0.00	193,058.60	132,846.18	60,212.42	0.00	60,212.42
Total Brazil		0.00	193,058.60	132,846.18	60,212.42	0.00	60,212.42
Canada - USD							
SHOPIFY INC CL A SUB VTG SHS SHOPIFY INC CUSIP : 82509L107							
10,796.000	106.33	0.00	1,147,938.68	406,711.81	741,226.87	0.00	741,226.87
Total USD		0.00	1,147,938.68	406,711.81	741,226.87	0.00	741,226.87
Total Canada		0.00	1,147,938.68	406,711.81	741,226.87	0.00	741,226.87
Denmark - USD							
ADR ASCENDIS PHARMA A/S SPONSORED ADR CUSIP : 04351P101							
12,961.000	137.67	0.00	1,784,340.87	1,636,314.42	148,026.45	0.00	148,026.45
Total USD		0.00	1,784,340.87	1,636,314.42	148,026.45	0.00	148,026.45
Total Denmark		0.00	1,784,340.87	1,636,314.42	148,026.45	0.00	148,026.45
Israel - USD							
CYBER-ARK SOFTWARE LTD COM ILS0.01 CUSIP : M2682V108							
2,971.000	333.15	0.00	989,788.65	362,237.73	627,550.92	0.00	627,550.92
NOVA MEASURING INSTRUMENTS ILS0.01 CUSIP : M7516K103							
9,067.000	196.95	0.00	1,785,745.65	1,356,812.81	428,932.84	0.00	428,932.84
Total USD		0.00	2,775,534.30	1,719,050.54	1,056,483.76	0.00	1,056,483.76

◆ 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
Equities							
Common stock							
Total Israel		0.00	2,775,534.30	1,719,050.54	1,056,483.76	0.00	1,056,483.76
Netherlands - USD							
ADR ARGENX SE SPONSORED ADS CUSIP : 04016X101							
4,496.000	615.00	0.00	2,765,040.00	907,293.49	1,857,746.51	0.00	1,857,746.51
Total USD		0.00	2,765,040.00	907,293.49	1,857,746.51	0.00	1,857,746.51
Total Netherlands		0.00	2,765,040.00	907,293.49	1,857,746.51	0.00	1,857,746.51
Sweden - USD							
SPOTIFY TECHNOLOGY S A COM EUR0.025 CUSIP : L8681T102							
5,210.000	447.38	0.00	2,330,849.80	838,252.37	1,492,597.43	0.00	1,492,597.43
Total USD		0.00	2,330,849.80	838,252.37	1,492,597.43	0.00	1,492,597.43
Total Sweden		0.00	2,330,849.80	838,252.37	1,492,597.43	0.00	1,492,597.43
United States - USD							
#REORG/INTRA-CELLULAR MERGER 04-02-2025 CUSIP : 46116X101							
13,948.000	83.52	0.00	1,164,936.96	661,152.35	503,784.61	0.00	503,784.61
1ST INDL RLTY TR INC COM CUSIP : 32054K103							
15,280.000	50.13	5,653.60	765,986.40	746,904.95	19,081.45	0.00	19,081.45
AAON INC COM PAR $0.004 COM PAR $0.004 CUSIP : 000360206							
7,414.000	117.68	0.00	872,479.52	634,268.33	238,211.19	0.00	238,211.19
ADOBE INC COM CUSIP : 00724F101 ADBE							
4,400.000	444.68	0.00	1,956,592.00	116,256.83	1,840,335.17	0.00	1,840,335.17

◆ 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
Equities							
Common stock							
United States - USD							
AGREE RLTY CORP COM CUSIP : 008492100							
16,240.000	70.45	4,108.72	1,144,108.00	1,086,699.45	57,408.55	0.00	57,408.55
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP : 015271109							
5,940.000	97.55	7,840.80	579,447.00	918,998.03	-339,551.03	0.00	-339,551.03
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107							
20,480.000	190.44	0.00	3,900,211.20	427,148.49	3,473,062.71	0.00	3,473,062.71
AMAZON COM INC COM CUSIP : 023135106 AMZN							
9,650.000	219.39	0.00	2,117,113.50	1,812,466.18	304,647.32	0.00	304,647.32
AMERICAN HEALTHCARE REIT INC COM CUSIP : 398182303							
28,220.000	28.42	7,055.00	802,012.40	370,775.72	431,236.68	0.00	431,236.68
AMERICOLD RLTY TR INC COM CUSIP : 03064D108							
27,920.000	21.40	6,142.40	597,488.00	772,969.70	-175,481.70	0.00	-175,481.70
AMPHENOL CORP NEW CL A CUSIP : 032095101							
45,000.000	69.45	7,425.00	3,125,250.00	537,609.37	2,587,640.63	0.00	2,587,640.63
API GROUP CORPORATION COM USD0.0001 CUSIP : 00187Y100							
13,021.000	35.97	0.00	468,365.37	496,357.81	-27,992.44	0.00	-27,992.44
APOLLO GLOBAL MANAGEMENT INC COMUSD0.00001 SEDOL : BN44JF6							
925.000	165.16	0.00	152,773.00	99,810.84	52,962.16	0.00	52,962.16

◆ 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
Equities							
Common stock							
United States - USD							
ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER CUSIP : 03990B101							
3,299.000	177.03	0.00	584,021.97	482,454.12	101,567.85	0.00	101,567.85
ARHAUS INC CL A CL A CUSIP : 04035M102							
70,681.000	9.40	0.00	664,401.40	842,799.81	-178,398.41	0.00	-178,398.41
ARISTA NETWORKS INC COM NEW CUSIP : 040413205							
7,436.000	110.53	0.00	821,901.08	123,931.84	697,969.24	0.00	697,969.24
ATLASSIAN CORP CL A CUSIP : 049468101							
6,297.000	243.38	0.00	1,532,563.86	566,634.04	965,929.82	0.00	965,929.82
AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103							
6,500.000	292.73	10,010.00	1,902,745.00	804,510.31	1,098,234.69	0.00	1,098,234.69
AUTOZONE INC COM CUSIP : 053332102 AZO							
228.000	3,202.00	0.00	730,056.00	670,120.92	59,935.08	0.00	59,935.08
BALCHEM CORP COM CUSIP : 057665200							
8,212.000	162.995	7,144.44	1,338,514.94	813,492.12	525,022.82	0.00	525,022.82
BANK OZK COM CUSIP : 06417N103							
36,004.000	44.53	0.00	1,603,258.12	1,178,704.30	424,553.82	0.00	424,553.82
BELLRING BRANDS INC COM USD0.01 CUSIP : 07831C103							
27,199.000	75.34	0.00	2,049,172.66	1,053,865.18	995,307.48	0.00	995,307.48

◆ 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
Equities							
Common stock							
United States - USD							
BEST BUY INC COM STK CUSIP : 086516101							
2,967.000	85.80	2,788.98	254,568.60	298,372.11	-43,803.51	0.00	-43,803.51
BLOCK INC SEDOL : BYNZGK1							
1,180.000	84.99	0.00	100,288.20	104,019.12	-3,730.92	0.00	-3,730.92
BOOKING HLDGS INC COM CUSIP : 09857L108 BKNG							
610.000	4,968.42	0.00	3,030,736.20	1,408,087.80	1,622,648.40	0.00	1,622,648.40
BRIGHT HORIZONS FA COM USD0.001 CUSIP : 109194100							
2,573.000	110.85	0.00	285,217.05	301,377.78	-16,160.73	0.00	-16,160.73
BRIXMOR PPTY GROUP INC COM CUSIP : 11120U105 BRX							
58,350.000	27.84	0.00	1,624,464.00	1,209,249.78	415,214.22	0.00	415,214.22
BROADSTONE NET LEASE INC COMUSD0.00025 CUSIP : 11135E203							
31,466.000	15.86	9,125.14	499,050.76	587,199.69	-88,148.93	0.00	-88,148.93
BXP INC CUSIP : 101121101 BXP							
16,890.000	74.36	16,552.20	1,255,940.40	1,005,131.58	250,808.82	0.00	250,808.82
CAMDEN PPTY TR SH BEN INT CUSIP : 133131102							
19,040.000	116.04	19,353.70	2,209,401.60	1,920,500.76	288,900.84	0.00	288,900.84
CASELLA WASTE SYS INC CL A COM STK CUSIP : 147448104							
19,838.000	105.81	0.00	2,099,058.78	1,935,650.70	163,408.08	0.00	163,408.08

◆ 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
Equities							
Common stock							
United States - USD							
CBRE GROUP INC CL A CL A CUSIP : 12504L109							
5,901.000	131.29	0.00	774,742.29	723,479.12	51,263.17	0.00	51,263.17
CCC INTELLIGENT SOLUTIONS HLDGS INC COM CUSIP : 12510Q100							
203,187.000	11.73	0.00	2,383,383.51	2,334,221.01	49,162.50	0.00	49,162.50
CERTARA INC COM CUSIP : 15687V109							
86,831.000	10.65	0.00	924,750.15	1,517,604.54	-592,854.39	0.00	-592,854.39
CHENIERE ENERGY INC COM NEW SEDOL : 2654364							
560.000	214.87	0.00	120,327.20	81,437.94	38,889.26	0.00	38,889.26
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP : 169656105 CMG							
16,319.000	60.30	0.00	984,035.70	247,129.12	736,906.58	0.00	736,906.58
CISCO SYSTEMS INC CUSIP : 17275R102 CSCO							
25,500.000	59.20	0.00	1,509,600.00	757,130.47	752,469.53	0.00	752,469.53
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP : 185123106							
61,927.000	27.52	0.00	1,704,231.04	1,084,895.17	619,335.87	0.00	619,335.87
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP : 192446102 CTSH							
12,102.000	76.90	0.00	930,643.80	690,777.65	239,866.15	0.00	239,866.15
COHEN & STEERS INC COM CUSIP : 19247A100							
13,024.000	92.34	0.00	1,202,636.16	740,968.00	461,668.16	0.00	461,668.16

◆ 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
Equities							
Common stock							
United States - USD							
COHERENT CORP COM CUSIP : 19247G107							
5,487.000	94.73	0.00	519,783.51	517,940.76	1,842.75	0.00	1,842.75
COINBASE GLOBAL INC COM CL A SEDOL : BMC9P69							
399.000	248.30	0.00	99,071.70	87,274.31	11,797.39	0.00	11,797.39
COPART INC COM CUSIP : 217204106 CPRT							
44,000.000	57.39	0.00	2,525,160.00	1,282,537.49	1,242,622.51	0.00	1,242,622.51
COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105							
2,600.000	916.27	0.00	2,382,302.00	1,129,885.56	1,252,416.44	0.00	1,252,416.44
COUSINS PPTYS INC CUSIP : 222795502							
40,180.000	30.64	0.00	1,231,115.20	1,084,252.61	146,862.59	0.00	146,862.59
CRH ORD EUR 0.32 SEDOL : B01ZKD6							
1,476.000	92.52	0.00	136,559.52	120,242.05	16,317.47	0.00	16,317.47
CSW INDUSTRIALS INC COM CUSIP : 126402106							
4,160.000	352.80	0.00	1,467,648.00	734,556.64	733,091.36	0.00	733,091.36
CUBESMART CUSIP : 229663109							
14,560.000	42.85	0.00	623,896.00	654,938.74	-31,042.74	0.00	-31,042.74
DATADOG INC COM USD0.00001 CL A CUSIP : 23804L103							
7,096.000	142.89	0.00	1,013,947.44	624,179.65	389,767.79	0.00	389,767.79

◆ 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
Equities							
Common stock							
United States - USD							
DECKERS OUTDOOR CORP COM CUSIP : 243537107							
4,711.000	203.09	0.00	956,756.99	614,462.74	342,294.25	0.00	342,294.25
DEERE & CO COM CUSIP : 244199105 DE							
3,900.000	423.70	6,318.00	1,652,430.00	1,471,618.85	180,811.15	0.00	180,811.15
DEXCOM INC COM CUSIP : 252131107							
7,967.000	77.77	0.00	619,593.59	554,783.08	64,810.51	0.00	64,810.51
DIAMONDROCK HOSPITALITY CO COM STK CUSIP : 252784301 DRH							
47,349.000	9.03	10,890.27	427,561.47	411,127.08	16,434.39	0.00	16,434.39
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP : 253393102							
1,748.000	228.84	0.00	400,012.32	380,898.89	19,113.43	0.00	19,113.43
DIGITAL RLTY TR INC COM CUSIP : 253868103 DLR							
22,430.000	177.33	27,364.60	3,977,511.90	2,904,890.53	1,072,621.37	0.00	1,072,621.37
DOORDASH INC CL A COM USD0.00001 CLASS A SEDOL : BN13P03							
5,914.000	167.75	0.00	992,073.50	688,161.99	303,911.51	0.00	303,911.51
DOUGLAS EMMETT INC COM REIT CUSIP : 25960P109							
13,820.000	18.56	2,803.45	256,499.20	234,354.85	22,144.35	0.00	22,144.35
DUTCH BROS INC CL A CL A CUSIP : 26701L100							
18,020.000	52.38	0.00	943,887.60	569,216.42	374,671.18	0.00	374,671.18

◆ 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
Equities							
Common stock							
United States - USD							
EASTGROUP PPTYS INC REIT CUSIP : 277276101 EGP							
4,199.000	160.49	5,878.60	673,897.51	745,574.86	-71,677.35	0.00	-71,677.35
EDWARDS LIFESCIENCES CORP COM CUSIP : 28176E108 EW							
19,600.000	74.03	0.00	1,450,988.00	866,647.51	584,340.49	0.00	584,340.49
ELI LILLY & CO COM CUSIP : 532457108							
4,290.000	772.00	0.00	3,311,880.00	403,452.14	2,908,427.86	0.00	2,908,427.86
ENSIGN GROUP INC COM STK CUSIP : 29358P101							
13,625.000	132.86	851.56	1,810,217.50	516,914.76	1,293,302.74	0.00	1,293,302.74
EQTY RESDNTL EFF 5/15/02 CUSIP : 29476L107							
35,710.000	71.76	0.00	2,562,549.60	2,421,294.48	141,255.12	0.00	141,255.12
EQUIFAX INC COM CUSIP : 294429105							
2,825.000	254.85	0.00	719,951.25	661,177.30	58,773.95	0.00	58,773.95
EQUINIX INC COM PAR $0.001 CUSIP : 29444U700 EQIX							
6,652.000	942.89	0.00	6,272,104.28	4,028,936.17	2,243,168.11	0.00	2,243,168.11
EXACT SCIENCES CORP COM CUSIP : 30063P105							
6,512.000	56.19	0.00	365,909.28	453,084.28	-87,175.00	0.00	-87,175.00
EXTRA SPACE STORAGE INC COM CUSIP : 30225T102							
17,860.000	149.60	0.00	2,671,856.00	2,567,140.77	104,715.23	0.00	104,715.23

◆ 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
Equities							
Common stock							
United States - USD							
FABRINET COM USD0.01 CUSIP : G3323L100							
7,424.000	219.88	0.00	1,632,389.12	1,186,412.75	445,976.37	0.00	445,976.37
FASTENAL CO COM CUSIP : 311900104							
32,200.000	71.91	0.00	2,315,502.00	750,704.05	1,564,797.95	0.00	1,564,797.95
FEDERAL RLTY INVT TR COM USD0.01 CUSIP : 313745101							
7,900.000	111.95	0.00	884,405.00	905,913.80	-21,508.80	0.00	-21,508.80
FERGUSON ENTERPRISES INC USD0.0001 CUSIP : 31488V107							
13,206.000	173.57	10,960.98	2,292,165.42	2,818,836.75	-526,671.33	0.00	-526,671.33
FIVE BELOW INC COM USD0.01 CUSIP : 33829M101							
8,569.000	104.96	0.00	899,402.24	1,136,613.24	-237,211.00	0.00	-237,211.00
FLOOR & DECOR HLDGS INC CL A CL A CUSIP : 339750101							
10,678.000	99.70	0.00	1,064,596.60	615,671.46	448,925.14	0.00	448,925.14
FORTINET INC COM USD0.001 CUSIP : 34959E109 FTNT							
34,400.000	94.48	0.00	3,250,112.00	1,527,482.10	1,722,629.90	0.00	1,722,629.90
FORTIVE CORP COM MON STOCK CUSIP : 34959J108							
6,942.000	75.00	0.00	520,650.00	456,977.48	63,672.52	0.00	63,672.52
FRESHPET INC COM CUSIP : 358039105							
8,331.000	148.11	0.00	1,233,904.41	757,065.25	476,839.16	0.00	476,839.16

◆ 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
Equities							
Common stock							
United States - USD							
GALLAGHER ARTHUR J & CO COM CUSIP : 363576109							
1,424.000	283.85	0.00	404,202.40	279,299.88	124,902.52	0.00	124,902.52
GITLAB INC CL A COM CUSIP : 37637K108							
11,565.000	56.35	0.00	651,687.75	642,473.18	9,214.57	0.00	9,214.57
GLOBANT SA USD1.20 CUSIP : L44385109							
9,166.000	214.42	0.00	1,965,373.72	1,823,802.80	141,570.92	0.00	141,570.92
GODADDY INC CL A CL A CUSIP : 380237107							
2,683.000	197.37	0.00	529,543.71	311,611.71	217,932.00	0.00	217,932.00
GOOSEHEAD INS INC COM CL A COM CL A CUSIP : 38267D109							
13,369.000	107.22	0.00	1,433,424.18	1,043,183.36	390,240.82	0.00	390,240.82
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP : 40171V100							
12,643.000	168.58	0.00	2,131,356.94	1,221,675.37	909,681.57	0.00	909,681.57
HAMILTON LANE INC CL A CL A CUSIP : 407497106							
10,040.000	148.05	4,799.06	1,486,422.00	511,820.26	974,601.74	0.00	974,601.74
HEALTHEQUITY INC COM CUSIP : 42226A107							
34,538.000	95.95	0.00	3,313,921.10	2,065,299.95	1,248,621.15	0.00	1,248,621.15
HEALTHPEAK OP LLC CUSIP : 42250P103							
85,800.000	20.27	0.00	1,739,166.00	1,949,891.40	-210,725.40	0.00	-210,725.40

◆ 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
Equities							
Common stock							
United States - USD							
HELIOS TECHNOLOGIES INC CUSIP : 42328H109							
18,456.000	44.64	0.00	823,875.84	864,572.38	-40,696.54	0.00	-40,696.54
HOST HOTELS & RESORTS INC REIT CUSIP : 44107P104 HST							
86,330.000	17.52	25,899.00	1,512,501.60	1,505,699.88	6,801.72	0.00	6,801.72
HUBBELL INC COM CUSIP : 443510607 HUBB							
2,091.000	418.89	0.00	875,898.99	562,345.24	313,553.75	0.00	313,553.75
HUBSPOT INC COM CUSIP : 443573100							
1,336.000	696.77	0.00	930,884.72	256,612.80	674,271.92	0.00	674,271.92
ICF INTL INC COM STK CUSIP : 44925C103							
12,666.000	119.21	1,745.66	1,509,913.86	1,916,864.52	-406,950.66	0.00	-406,950.66
ILLUMINA INC COM CUSIP : 452327109							
4,070.000	133.63	0.00	543,874.10	515,693.65	28,180.45	0.00	28,180.45
INGERSOLL RAND INC COM CUSIP : 45687V106							
5,736.000	90.46	0.00	518,878.56	208,989.22	309,889.34	0.00	309,889.34
INNOSPEC INC COM STK CUSIP : 45768S105							
10,504.000	110.06	0.00	1,156,070.24	1,045,246.52	110,823.72	0.00	110,823.72
INSMED INC COM PAR $.01 CUSIP : 457669307							
10,241.000	69.04	0.00	707,038.64	623,043.73	83,994.91	0.00	83,994.91

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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
Equities							
Common stock							
United States - USD							
INSPIRE MED SYS INC COM CUSIP : 457730109							
6,697.000	185.38	0.00	1,241,489.86	1,300,358.07	-58,868.21	0.00	-58,868.21
INSULET CORP COM STK CUSIP : 45784P101							
2,192.000	261.07	0.00	572,265.44	524,862.65	47,402.79	0.00	47,402.79
INTUITIVE SURGICAL INC COM NEW STK CUSIP : 46120E602							
5,950.000	521.96	0.00	3,105,662.00	264,342.94	2,841,319.06	0.00	2,841,319.06
INVENTRUST PPTYS CORP COM USD0.001 CUSIP : 46124J201							
9,795.000	30.13	2,216.60	295,123.35	274,260.00	20,863.35	0.00	20,863.35
INVITATION HOMES INC COM CUSIP : 46187W107							
92,000.000	31.97	26,413.20	2,941,240.00	2,852,837.60	88,402.40	0.00	88,402.40
IRHYTHM TECHNOLOGIES INC COM CUSIP : 450056106							
8,355.000	90.17	0.00	753,370.35	849,805.72	-96,435.37	0.00	-96,435.37
IRON MTN INC NEW COM CUSIP : 46284V101							
14,190.000	105.11	10,145.85	1,491,510.90	1,111,524.86	379,986.04	0.00	379,986.04
JACK HENRY & ASSOC INC COM CUSIP : 426281101							
7,700.000	175.30	0.00	1,349,810.00	637,284.99	712,525.01	0.00	712,525.01
KADANT INC COM CUSIP : 48282T104							
6,509.000	344.99	0.00	2,245,539.91	942,472.44	1,303,067.47	0.00	1,303,067.47

◆ 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
Equities							
Common stock							
United States - USD							
KEYSIGHT TECHNOLOGIES INC COM CUSIP : 49338L103 KEYS							
5,050.000	160.63	0.00	811,181.50	723,609.27	87,572.23	0.00	87,572.23
KILROY RLTY CORP COM CUSIP : 49427F108							
10,352.000	40.45	5,590.08	418,738.40	669,189.27	-250,450.87	0.00	-250,450.87
KIMCO REALTY CORPORATION CUSIP : 49446R109							
63,270.000	23.43	0.00	1,482,416.10	1,226,538.10	255,878.00	0.00	255,878.00
KITE RLTY GROUP TR COM NEW COM NEW CUSIP : 49803T300							
29,380.000	25.24	0.00	741,551.20	756,503.66	-14,952.46	0.00	-14,952.46
LAMAR ADVERTISING CO NEW CL A CL A CUSIP : 512816109							
6,850.000	121.74	0.00	833,919.00	679,834.46	154,084.54	0.00	154,084.54
LATTICE SEMICONDUCTOR CORP COM CUSIP : 518415104							
24,672.000	56.65	0.00	1,397,668.80	947,387.07	450,281.73	0.00	450,281.73
LIBERTY MEDIA CORP DEL COM LIBERTYFORMULA ONE SER C CUSIP : 531229755							
13,289.000	92.66	0.00	1,231,358.74	970,352.66	261,006.08	0.00	261,006.08
LINDE PLC CUSIP : G54950103							
5,300.000	418.67	0.00	2,218,951.00	1,864,275.00	354,676.00	0.00	354,676.00
LINEAGE INC COM CUSIP : 53566V106							
9,180.000	58.57	4,842.45	537,672.60	709,124.76	-171,452.16	0.00	-171,452.16

◆ 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
Equities							
Common stock							
United States - USD							
LIVE NATION ENTERTAINMENT INC CUSIP : 538034109							
9,895.000	129.50	0.00	1,281,402.50	856,944.48	424,458.02	0.00	424,458.02
LPL FINL HLDGS INC COM CUSIP : 50212V100							
1,611.000	326.51	0.00	526,007.61	527,177.88	-1,170.27	0.00	-1,170.27
MACERICH CO REIT CUSIP : 554382101							
21,670.000	19.92	0.00	431,666.40	348,510.63	83,155.77	0.00	83,155.77
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INCCOM STK CUSIP : 55405Y100							
6,701.000	129.91	0.00	870,526.91	630,099.22	240,427.69	0.00	240,427.69
MANHATTAN ASSOCS INC COM CUSIP : 562750109							
10,800.000	270.24	0.00	2,918,592.00	498,314.46	2,420,277.54	0.00	2,420,277.54
MARKETAXESS HLDGS INC COM STK CUSIP : 57060D108							
4,490.000	226.04	0.00	1,014,919.60	973,207.57	41,712.03	0.00	41,712.03
MARVELL TECHNOLOGY INC COM SEDOL : BNKJSM5							
10,571.000	110.45	0.00	1,167,566.95	718,644.16	448,922.79	0.00	448,922.79
MASTERCARD INCORPORATED COM USD0.0001 CLASS A CUSIP : 57636Q104 MA							
5,600.000	526.57	0.00	2,948,792.00	416,208.80	2,532,583.20	0.00	2,532,583.20
MC DONALDS CORP COM CUSIP : 580135101							
5,300.000	289.89	0.00	1,536,417.00	539,668.26	996,748.74	0.00	996,748.74

◆ 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
Equities							
Common stock							
United States - USD							
MEDPACE HLDGS INC COM CUSIP : 58506Q109							
3,789.000	332.23	0.00	1,258,819.47	344,534.02	914,285.45	0.00	914,285.45
MERCADOLIBRE INC COM STK SEDOL : B23X1H3 MELI							
100.000	1,700.44	0.00	170,044.00	89,042.91	81,001.09	0.00	81,001.09
METTLER-TOLEDO INTL INC COM CUSIP : 592688105							
1,290.000	1,223.68	0.00	1,578,547.20	685,856.20	892,691.00	0.00	892,691.00
MICROSOFT CORP COM CUSIP : 594918104 MSFT							
8,370.000	421.50	0.00	3,527,955.00	286,541.79	3,241,413.21	0.00	3,241,413.21
MODINE MFG CO COM STK CUSIP : 607828100							
11,595.000	115.93	0.00	1,344,208.35	1,351,964.85	-7,756.50	0.00	-7,756.50
MOELIS & CO CL A CL A CUSIP : 60786M105							
17,491.000	73.88	0.00	1,292,235.08	722,304.87	569,930.21	0.00	569,930.21
MONOLITHIC PWR SYS INC COM CUSIP : 609839105							
1,356.000	591.70	1,695.00	802,345.20	673,942.31	128,402.89	0.00	128,402.89
MOODYS CORP COM CUSIP : 615369105							
4,300.000	473.37	0.00	2,035,491.00	1,433,566.78	601,924.22	0.00	601,924.22
MORNINGSTAR INC COM STK CUSIP : 617700109							
6,681.000	336.76	0.00	2,249,893.56	1,209,631.93	1,040,261.63	0.00	1,040,261.63

◆ 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
Equities							
Common stock							
United States - USD							
NATIONAL HEALTH INVS INC COM CUSIP : 63633D104							
4,545.000	69.30	3,539.70	314,968.50	320,161.32	-5,192.82	0.00	-5,192.82
NATIONAL STORAGE AFFILIATES TR COM SHSBEN INT COM SHS BEN CUSIP : 637870106							
43,709.000	37.91	0.00	1,657,008.19	1,630,413.79	26,594.40	0.00	26,594.40
NCINO INC NEW COM CUSIP : 63947X101							
24,915.000	33.58	0.00	836,645.70	924,772.50	-88,126.80	0.00	-88,126.80
NETFLIX INC COM STK CUSIP : 64110L106							
1,700.000	891.32	0.00	1,515,244.00	1,041,929.09	473,314.91	0.00	473,314.91
NETSTREIT CORP COM USD0.01 CUSIP : 64119V303							
21,860.000	14.15	0.00	309,319.00	337,327.55	-28,008.55	0.00	-28,008.55
NIKE INC CL B CUSIP : 654106103 NKE							
19,000.000	75.67	7,600.00	1,437,730.00	945,198.77	492,531.23	0.00	492,531.23
NNN REIT INC CUSIP : 637417106							
21,073.000	40.85	0.00	860,832.05	836,945.78	23,886.27	0.00	23,886.27
NOVANTA INC NOVANTA INC CUSIP : 67000B104							
9,492.000	152.77	0.00	1,450,092.84	1,032,339.03	417,753.81	0.00	417,753.81
NUTANIX INC CL A CL A CUSIP : 67059N108							
6,427.000	61.18	0.00	393,203.86	420,974.18	-27,770.32	0.00	-27,770.32

◆ 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
Equities							
Common stock							
United States - USD							
NVR INC COM STK USD0.01 CUSIP : 62944T105 NVR							
40.000	8,178.90	0.00	327,156.00	269,277.91	57,878.09	0.00	57,878.09
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP : 67103H107 ORLY							
2,700.000	1,185.80	0.00	3,201,660.00	627,076.27	2,574,583.73	0.00	2,574,583.73
OLD DOMINION FREIGHT LINE INC COM CUSIP : 679580100 ODFL							
10,540.000	176.40	0.00	1,859,256.00	1,525,753.33	333,502.67	0.00	333,502.67
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP : 681116109							
16,323.000	109.73	0.00	1,791,122.79	1,140,019.51	651,103.28	0.00	651,103.28
OMEGA HEALTHCARE INVS INC REIT CUSIP : 681936100 OHI							
22,630.000	37.85	0.00	856,545.50	674,598.76	181,946.74	0.00	181,946.74
ONTO INNOVATION INC CUSIP : 683344105							
4,615.000	166.67	0.00	769,182.05	830,546.89	-61,364.84	0.00	-61,364.84
OPEN LENDING CORPORATION COM USD0.01 CUSIP : 68373J104							
67,704.000	5.97	0.00	404,192.88	1,735,965.80	-1,331,772.92	0.00	-1,331,772.92
PARSONS CORP DEL COM CUSIP : 70202L102							
6,709.000	92.25	0.00	618,905.25	691,028.66	-72,123.41	0.00	-72,123.41
PAYCHEX INC COM CUSIP : 704326107 PAYX							
12,400.000	140.22	0.00	1,738,728.00	730,133.92	1,008,594.08	0.00	1,008,594.08

◆ 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
Equities							
Common stock							
United States - USD							
PAYLOCITY HLDG CORP COM CUSIP : 70438V106							
11,078.000	199.47	0.00	2,209,728.66	1,635,491.53	574,237.13	0.00	574,237.13
PEBBLEBROOK HOTEL TR COM STK CUSIP : 70509V100							
14,950.000	13.55	149.50	202,572.50	193,082.95	9,489.55	0.00	9,489.55
PINNACLE FINL PARTNERS INC COM CUSIP : 72346Q104							
8,790.000	114.39	0.00	1,005,488.10	778,676.95	226,811.15	0.00	226,811.15
POOL CORP COM STK CUSIP : 73278L105							
4,839.000	340.94	0.00	1,649,808.66	840,464.65	809,344.01	0.00	809,344.01
PROCORE TECHNOLOGIES INC COM CUSIP : 74275K108							
17,926.000	74.93	0.00	1,343,195.18	1,078,605.16	264,590.02	0.00	264,590.02
PROLOGIS INC COM CUSIP : 74340W103 PLD							
46,660.000	105.70	0.00	4,931,962.00	4,000,329.24	931,632.76	0.00	931,632.76
PUB STORAGE COM CUSIP : 74460D109 PSA							
6,270.000	299.44	0.00	1,877,488.80	1,814,467.93	63,020.87	0.00	63,020.87
PURE STORAGE INC CL A CL A CUSIP : 74624M102							
13,529.000	61.43	0.00	831,086.47	825,797.72	5,288.75	0.00	5,288.75
Q2 HLDGS INC COM CUSIP : 74736L109							
12,571.000	100.65	0.00	1,265,271.15	693,936.48	571,334.67	0.00	571,334.67

◆ 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
Equities							
Common stock							
United States - USD							
QUANTA SVCS INC COM CUSIP : 74762E102							
3,458.000	316.05	0.00	1,092,900.90	631,923.12	460,977.78	0.00	460,977.78
RBC BEARINGS INC COM CUSIP : 75524B104							
6,970.000	299.14	0.00	2,085,005.80	1,129,358.58	955,647.22	0.00	955,647.22
REALTY INCOME CORP COM CUSIP : 756109104							
39,850.000	53.41	0.00	2,128,388.50	2,529,674.49	-401,285.99	0.00	-401,285.99
REGENCY CTRS CORP COM CUSIP : 758849103 REG							
0.000	73.93	5,834.58	0.00	0.00	0.00	0.00	0.00
RESMED INC COM CUSIP : 761152107							
9,900.000	228.69	0.00	2,264,031.00	762,789.75	1,501,241.25	0.00	1,501,241.25
REXFORD INDL RLTY INC COM CUSIP : 76169C100							
30,640.000	38.66	12,792.20	1,184,542.40	1,535,876.01	-351,333.61	0.00	-351,333.61
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP : 770700102							
17,656.000	37.26	0.00	657,862.56	582,306.52	75,556.04	0.00	75,556.04
SAIA INC COM STK CUSIP : 78709Y105							
5,908.000	455.73	0.00	2,692,452.84	1,848,838.85	843,613.99	0.00	843,613.99
SAMSARA INC CL A CL A CUSIP : 79589L106							
7,617.000	43.69	0.00	332,786.73	279,544.68	53,242.05	0.00	53,242.05

◆ 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
Equities							
Common stock							
United States - USD							
SHIFT4 PMTS INC CL A CL A CUSIP : 82452J109							
31,565.000	103.78	0.00	3,275,815.70	2,197,080.57	1,078,735.13	0.00	1,078,735.13
SIMON PROPERTY GROUP INC COM CUSIP : 828806109 SPG							
14,400.000	172.21	0.00	2,479,824.00	1,625,956.34	853,867.66	0.00	853,867.66
SITEONE LANDSCAPE SUPPLY INC COM CUSIP : 82982L103							
9,167.000	131.77	0.00	1,207,935.59	1,447,022.42	-239,086.83	0.00	-239,086.83
SNOWFLAKE INC CL A CL A SEDOL : BN134B7							
620.000	154.41	0.00	95,734.20	89,658.14	6,076.06	0.00	6,076.06
STRYKER CORP CUSIP : 863667101 SYK							
7,300.000	360.05	6,132.00	2,628,365.00	1,219,563.53	1,408,801.47	0.00	1,408,801.47
SUN COMMUNITIES INC COM CUSIP : 866674104							
12,190.000	122.97	11,458.60	1,499,004.30	1,718,238.94	-219,234.64	0.00	-219,234.64
SUNSTONE HOTEL INVS INC NEW COM CUSIP : 867892101							
14,934.000	11.84	1,344.06	176,818.56	153,654.19	23,164.37	0.00	23,164.37
SYNOPSYS INC COM CUSIP : 871607107 SNPS							
1,779.000	485.36	0.00	863,455.44	369,169.43	494,286.01	0.00	494,286.01
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP : 874054109 TTWO							
2,492.000	184.08	0.00	458,727.36	337,623.32	121,104.04	0.00	121,104.04

◆ Asset Detail - Base Currency

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Equities							
Common stock							
United States - USD							
TEXAS INSTRUMENTS INC COM CUSIP : 882508104 TXN							
12,200.000	187.51	0.00	2,287,622.00	1,647,272.90	640,349.10	0.00	640,349.10
THE TRADE DESK INC COM CL A COM CL A SEDOL : BD8FDD1							
977.000	117.53	0.00	114,826.81	121,079.41	-6,252.60	0.00	-6,252.60
TJX COS INC COM NEW CUSIP : 872540109 TJX							
21,000.000	120.81	0.00	2,537,010.00	619,220.49	1,917,789.51	0.00	1,917,789.51
TORO CO COM CUSIP : 891092108							
12,000.000	80.10	4,560.00	961,200.00	540,008.50	421,191.50	0.00	421,191.50
TRACTOR SUPPLY CO COM CUSIP : 892356106 TSCO							
29,250.000	53.06	0.00	1,552,005.00	1,394,300.59	157,704.41	0.00	157,704.41
TRADEWEB MKTS INC CL A CL A CUSIP : 892672106							
8,520.000	130.92	0.00	1,115,438.40	473,766.26	641,672.14	0.00	641,672.14
TREX CO INC COM CUSIP : 89531P105							
30,427.000	69.03	0.00	2,100,375.81	1,431,229.05	669,146.76	0.00	669,146.76
TWIST BIOSCIENCE CORP COM CUSIP : 90184D100							
14,159.000	46.47	0.00	657,968.73	497,385.44	160,583.29	0.00	160,583.29
TYLER TECHNOLOGIES INC COM STK CUSIP : 902252105							
3,531.000	576.64	0.00	2,036,115.84	1,327,874.49	708,241.35	0.00	708,241.35

◆ 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
Equities							
Common stock							
United States - USD							
UDR INC COM STK CUSIP : 902653104							
67,660.000	43.41	0.00	2,937,120.60	2,644,035.66	293,084.94	0.00	293,084.94
US FOODS HLDG CORP COM CUSIP : 912008109							
9,600.000	67.46	0.00	647,616.00	659,893.95	-12,277.95	0.00	-12,277.95
VALVOLINE INC COM CUSIP : 92047W101							
47,402.000	36.18	0.00	1,715,004.36	1,428,820.31	286,184.05	0.00	286,184.05
VEEVA SYS INC CL A COM CL A COM CUSIP : 922475108							
3,081.000	210.25	0.00	647,780.25	362,182.70	285,597.55	0.00	285,597.55
VENTAS INC REIT CUSIP : 92276F100							
47,140.000	58.89	20,938.50	2,776,074.60	2,457,933.86	318,140.74	0.00	318,140.74
VERACYTE INC COM CUSIP : 92337F107							
12,894.000	39.60	0.00	510,602.40	438,718.87	71,883.53	0.00	71,883.53
VERISK ANALYTICS INC COM USD0.001 CUSIP : 92345Y106							
2,057.000	275.43	0.00	566,559.51	398,477.83	168,081.68	0.00	168,081.68
VERTEX PHARMACEUTICALS INC COM CUSIP : 92532F100							
4,150.000	402.70	0.00	1,671,205.00	1,703,276.09	-32,071.09	0.00	-32,071.09
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP : 92537N108							
2,457.000	113.61	0.00	279,139.77	155,871.54	123,268.23	0.00	123,268.23

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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
Equities							
Common stock							
United States - USD							
VICI PPTYS INC COM CUSIP : 925652109							
74,990.000	29.21	32,433.17	2,190,457.90	2,338,421.08	-147,963.18	0.00	-147,963.18
VISA INC COM CL A STK CUSIP : 92826C839 V							
7,700.000	316.04	0.00	2,433,508.00	1,899,837.49	533,670.51	0.00	533,670.51
VORNADO RLTY TR COM CUSIP : 929042109							
15,370.000	42.04	0.00	646,154.80	481,793.86	164,360.94	0.00	164,360.94
WABTEC CORP COM CUSIP : 929740108							
2,959.000	189.59	0.00	560,996.81	419,086.16	141,910.65	0.00	141,910.65
WASTE CONNECTIONS INC COM SEDOL : BYVG1F6							
571.000	171.58	0.00	97,972.18	102,717.02	-4,744.84	0.00	-4,744.84
WATERS CORP COM CUSIP : 941848103							
2,607.000	370.98	0.00	967,144.86	563,394.89	403,749.97	0.00	403,749.97
WELLTOWER INC COM REIT CUSIP : 95040Q104 WELL							
35,630.000	126.03	0.00	4,490,448.90	2,446,574.33	2,043,874.57	0.00	2,043,874.57
WEST PHARMACEUTICAL SVCS INC COM CUSIP : 955306105 WST							
15,219.000	327.56	0.00	4,985,135.64	4,520,302.55	464,833.09	0.00	464,833.09
WINGSTOP INC COM CUSIP : 974155103							
1,153.000	284.20	0.00	327,682.60	243,096.06	84,586.54	0.00	84,586.54

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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
Equities							
Common stock							
United States - USD							
WORKDAY INC CL A COM USD0.001 SEDOL : B8K6ZD1							
500.000	258.03	0.00	129,015.00	91,724.60	37,290.40	0.00	37,290.40
XPEL INC COM CUSIP : 98379L100							
18,626.000	39.94	0.00	743,922.44	1,230,669.51	-486,747.07	0.00	-486,747.07
XYLEM INC COM CUSIP : 98419M100							
7,426.000	116.02	0.00	861,564.52	879,271.79	-17,707.27	0.00	-17,707.27
YETI HLDGS INC COM CUSIP : 98585X104							
20,702.000	38.51	0.00	797,234.02	750,287.11	46,946.91	0.00	46,946.91
ZSCALER INC COM CUSIP : 98980G102							
3,738.000	180.41	0.00	674,372.58	542,372.94	131,999.64	0.00	131,999.64
Total USD		358,396.65	283,585,017.64	196,853,726.79	86,731,290.85	0.00	86,731,290.85
Total United States		358,396.65	283,585,017.64	196,853,726.79	86,731,290.85	0.00	86,731,290.85
Total Common Stock							
3,473,571.000		**358,396.65**	**294,581,779.89**	**202,494,195.60**	**92,087,584.29**	**0.00**	**92,087,584.29**
Funds - common stock							
Emerging Markets Region - USD							
MFO VANGUARD INTL EQUITY INDEX FUND INCEMERGING MARKETS STO CUSIP : 922042650							
2,213,963.090	93.00	0.00	205,898,567.37	193,518,362.56	12,380,204.81	0.00	12,380,204.81
Total USD		0.00	205,898,567.37	193,518,362.56	12,380,204.81	0.00	12,380,204.81
Total Emerging Markets Region		0.00	205,898,567.37	193,518,362.56	12,380,204.81	0.00	12,380,204.81

◆ 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
Equities							
Funds - common stock							
Global Region - USD							
CF ARROWSTREET GLOBAL EQUITY-ALPHA EXTENSION FUND A SUB FUND CUSIP : 1BB999A21							
707,119.230	775.16454	0.00	548,133,752.65	222,151,675.86	325,982,076.79	0.00	325,982,076.79
CF JOHCM EMERGING MARKETS CIT FUND CLASS I CUSIP : 15T999F87							
5,522,878.230	12.33	0.00	68,097,088.58	55,500,000.00	12,597,088.58	0.00	12,597,088.58
CF MARATHON- LONDON GLOBAL FUND CUSIP : 3Q1999E07							
738,481.800	202.3599	0.00	149,439,103.20	150,829,253.00	-1,390,149.80	0.00	-1,390,149.80
Total USD		0.00	765,669,944.43	428,480,928.86	337,189,015.57	0.00	337,189,015.57
Total Global Region		0.00	765,669,944.43	428,480,928.86	337,189,015.57	0.00	337,189,015.57
United States - USD							
CF ABERDEEN EMERGING MARKETS EQUITY FUND CUSIP : 57999BT99							
1,791,906.330	76.90	0.00	137,797,596.78	159,008,442.11	-21,210,845.33	0.00	-21,210,845.33
CF GQG PARTNERS GBL EQUITY CIT CL G CUSIP : 993033026							
20,562,096.110	17.20	0.00	353,668,053.09	205,620,961.11	148,047,091.98	0.00	148,047,091.98
MFO DFA US L/C VALUEPORTFOLIO CUSIP : 233203827 DFA5035							
3,580,861.370	49.29	0.00	176,500,656.93	145,306,670.16	31,193,986.77	0.00	31,193,986.77
MFO GMO IZE13 TR BENCHMARK FREE F CUSIP : 362013161							
4,808,222.510	18.55	0.00	89,192,527.56	93,519,728.50	-4,327,200.94	0.00	-4,327,200.94
Total USD		0.00	757,158,834.36	603,455,801.88	153,703,032.48	0.00	153,703,032.48
Total United States		0.00	757,158,834.36	603,455,801.88	153,703,032.48	0.00	153,703,032.48

◆ 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
Equities							
Total Funds - Common Stock							
39,925,528.670		**0.00**	**1,728,727,346.16**	**1,225,455,093.30**	**503,272,252.86**	**0.00**	**503,272,252.86**
Equity derivatives - futures							
Canada - CAD							
FUT MAR 25 ME S&P CAN 60 CUSIP : 999599GH0							
28.000	1,485.10	0.00	5,782,617.16	5,986,797.05	-140,275.34	-63,904.55	-204,179.89
Total CAD		0.00	5,782,617.16	5,986,797.05	-140,275.34	-63,904.55	-204,179.89
Total Canada		0.00	5,782,617.16	5,986,797.05	-140,275.34	-63,904.55	-204,179.89
International Region - USD							
FUT MAR 25 ICUS MSCI EAF CUSIP : 999599GH0							
387.000	2,267.50	0.00	43,876,125.00	45,277,955.00	-1,401,830.00	0.00	-1,401,830.00
Total USD		0.00	43,876,125.00	45,277,955.00	-1,401,830.00	0.00	-1,401,830.00
Total International Region		0.00	43,876,125.00	45,277,955.00	-1,401,830.00	0.00	-1,401,830.00
United States - USD							
FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0							
258.000	5,935.75	0.00	76,571,175.00	79,070,622.50	-2,499,447.50	0.00	-2,499,447.50
Total USD		0.00	76,571,175.00	79,070,622.50	-2,499,447.50	0.00	-2,499,447.50
Total United States		0.00	76,571,175.00	79,070,622.50	-2,499,447.50	0.00	-2,499,447.50
Total Equity Derivatives - Futures							
673.000		**0.00**	**126,229,917.16**	**130,335,374.55**	**-4,041,552.84**	**-63,904.55**	**-4,105,457.39**
Funds - equities etf							
United States - USD							

◆ 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
Equities							
Funds - equities etf							
United States - USD							
ISHARES CORE S P 500 ETF SEDOL : 2593025							
65,383.000	588.68	0.00	38,489,664.44	27,797,911.61	10,691,752.83	0.00	10,691,752.83
MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P SEDOL : 2840215							
41,918.000	586.08	82,391.84	24,567,301.44	12,780,574.34	11,786,727.10	0.00	11,786,727.10
MFC VANGUARD SPECIALIZED FUNDS DIVIDAPPRECIATION ETF SHS CUSIP : 921908844							
961,654.000	195.83	0.00	188,320,702.82	74,324,370.35	113,996,332.47	0.00	113,996,332.47
Total USD		82,391.84	251,377,668.70	114,902,856.30	136,474,812.40	0.00	136,474,812.40
Total United States		82,391.84	251,377,668.70	114,902,856.30	136,474,812.40	0.00	136,474,812.40
Total Funds - Equities ETF							
1,068,955.000		**82,391.84**	**251,377,668.70**	**114,902,856.30**	**136,474,812.40**	**0.00**	**136,474,812.40**
Total Equities							
44,468,727.670		**440,788.49**	**2,400,916,711.91**	**1,673,187,519.75**	**727,793,096.71**	**-63,904.55**	**727,729,192.16**
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 2.5%02-15-2045 SEDOL : BVVT273							
4,100,000.000	69.464844	38,716.03	2,848,058.60	2,903,507.81	-55,449.21	0.00	-55,449.21
Issue Date: 15 Feb 15 Rate: 2.50% Yield to Maturity: 4.904% Maturity Date: 15 Feb 45							

◆ 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							
Government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 4.0%11-15-2042 CUSIP : 912810TM0							
690,000.000	90.074219	3,583.42	621,512.11	702,137.50	-80,625.39	0.00	-80,625.39
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							
2,060,000.000	91.382812	33,069.15	1,882,485.93	2,002,637.70	-120,151.77	0.00	-120,151.77
Issue Date: 15 Feb 24 Rate: 4.25% Yield to Maturity: 4.802% Maturity Date: 15 Feb 54							
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP : 912810TL2							
1,400,000.000	87.253906	7,270.71	1,221,554.68	1,462,794.81	-241,240.13	0.00	-241,240.13
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							
1,300,000.000	95.925781	19,040.76	1,247,035.15	1,242,134.37	4,900.78	0.00	4,900.78
Issue Date: 31 Jan 23 Rate: 3.50% Yield to Maturity: 4.402% Maturity Date: 31 Jan 30							
UNITED STATES OF AMER TREAS NOTES 4.0%07-31-2031 CUSIP : 91282CLD1							
1,965,000.000	98.00	33,920.27	1,925,700.00	2,007,721.09	-82,021.09	0.00	-82,021.09
Issue Date: 31 Jul 24 Rate: 4.125% Yield to Maturity: 4.478% Maturity Date: 31 Jul 31							
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3							
1,050,000.000	98.484375	5,964.26	1,034,085.94	1,063,877.92	-29,791.98	0.00	-29,791.98
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 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							
Government bonds							
United States - USD							
UNITED STATES TREAS BDS 1.875% DUE02-15-2041 REG SEDOL : BMT9GQ9							
7,442,000.000	67.070312	52,705.74	4,991,372.62	5,026,919.28	-35,546.66	0.00	-35,546.66
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 : BPBMDF5							
375,000.000	67.222656	973.76	252,084.96	254,003.91	-1,918.95	0.00	-1,918.95
Issue Date: 15 Nov 21 Rate: 2.00% Yield to Maturity: 4.871% Maturity Date: 15 Nov 41							
UNITED STATES TREAS BDS DTD 08/15/20201.375% 08-15-2050 SEDOL : BMDNWD6							
1,800,000.000	48.855469	9,348.51	879,398.44	887,617.18	-8,218.74	0.00	-8,218.74
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							
1,750,000.000	52.238281	3,692.16	914,169.92	923,490.23	-9,320.31	0.00	-9,320.31
Issue Date: 15 Nov 20 Rate: 1.625% Yield to Maturity: 4.902% Maturity Date: 15 Nov 50							
UNITED STATES TREAS NTS DTD 02/15/20233.5% 02-15-2033 CUSIP : 91282CGM7							
1,975,000.000	93.035156	26,109.71	1,837,444.33	1,951,926.77	-114,482.44	0.00	-114,482.44
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 CUSIP : 91282CHZ7							
2,175,000.000	100.917969	25,701.15	2,194,965.83	2,211,021.09	-16,055.26	0.00	-16,055.26
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 : BN7JWT3							
5,800,000.000	81.808594	6,589.09	4,744,898.45	4,665,831.19	79,067.26	0.00	79,067.26
Issue Date: 15 Nov 20 Rate: 0.875% Yield to Maturity: 4.426% Maturity Date: 15 Nov 30							

◆ 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							
Government bonds							
Total USD		266,847.01	26,642,266.96	27,353,808.35	-711,541.39	0.00	-711,541.39
Total United States		266,847.01	26,642,266.96	27,353,808.35	-711,541.39	0.00	-711,541.39
Total Government Bonds							
33,982,000.000		**266,847.01**	**26,642,266.96**	**27,353,808.35**	**-711,541.39**	**0.00**	**-711,541.39**
Funds - government bond							
United States - USD							
MFO VANGUARD FXD INC SECS FD INCINFLATION-PROTECTED CUSIP : 922031745 1190							
15,847,219.910 Issue Date: 27 Jun 08	9.17	0.00	145,319,006.57	150,737,502.81	-5,418,496.24	0.00	-5,418,496.24
Total USD		0.00	145,319,006.57	150,737,502.81	-5,418,496.24	0.00	-5,418,496.24
Total United States		0.00	145,319,006.57	150,737,502.81	-5,418,496.24	0.00	-5,418,496.24
Total Funds - Government Bond							
15,847,219.910		**0.00**	**145,319,006.57**	**150,737,502.81**	**-5,418,496.24**	**0.00**	**-5,418,496.24**
Corporate bonds							
Brazil - USD							
PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL : BKX5BP3							
500,000.000 Issue Date: 17 Mar 14 Rate: 7.25% Yield to Maturity: 7.455% Maturity Date: 17 Mar 44	97.90332	10,472.22	489,516.60	514,965.00	-25,448.40	0.00	-25,448.40
Total USD		10,472.22	489,516.60	514,965.00	-25,448.40	0.00	-25,448.40
Total Brazil		10,472.22	489,516.60	514,965.00	-25,448.40	0.00	-25,448.40
Hong Kong - USD							

◆ 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							
Hong Kong - USD							
DEFAULTED ASIA ALUMIMUM HLDGS LTD SR NT144A 8.0% 12-23-2011 CUSIP : 04519DAA5							
130,000.000	0.025	0.00	32.50	133,315.00	-133,282.50	0.00	-133,282.50
Issue Date: 23 Dec 04 Maturity Date: 31 Dec 40							
Total USD		0.00	32.50	133,315.00	-133,282.50	0.00	-133,282.50
Total Hong Kong		0.00	32.50	133,315.00	-133,282.50	0.00	-133,282.50
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 States - USD							
ACUITY BRANDS LTG FIXED 2.15%12-15-2030 CUSIP : 00510RAD5							
545,000.000	85.152994	520.77	464,083.82	511,366.15	-47,282.33	0.00	-47,282.33
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							
AMEREN ILL CO 5.55% DUE 07-01-2054 CUSIP : 02361DBB5							
250,000.000	98.704418	7,091.66	246,761.05	262,187.50	-15,426.45	0.00	-15,426.45
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							
ARES CAP CORP 5.95% 07-15-2029 CUSIP : 04010LBG7							
475,000.000	101.11665	13,032.15	480,304.09	471,175.30	9,128.79	0.00	9,128.79
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							

◆ 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							
ASSURANT INC 2.65% 01-15-2032 CUSIP : 04621XAN8							
620,000.000	83.748354	7,576.05	519,239.79	577,793.70	-58,553.91	0.00	-58,553.91
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 5.875% DUE 02-07-2042 CUSIP : 06051GEN5							
405,000.000	104.438508	9,517.50	422,975.96	467,243.20	-44,267.24	0.00	-44,267.24
Issue Date: 07 Feb 12 Rate: 5.875% Yield to Maturity: 5.471% Maturity Date: 07 Feb 42							
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP : 060505FL3							
60,000.000	100.33987	1,037.92	60,203.92	60,000.00	203.92	0.00	203.92
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							
BURL NORTHN SANTA 4.15% DUE 04-01-2045 CUSIP : 12189LAW1							
315,000.000	82.306572	3,268.12	259,265.70	301,768.30	-42,502.60	0.00	-42,502.60
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							
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049BEO CUSIP : 808513BK0							
505,000.000	96.820526	1,683.33	488,943.66	505,764.70	-16,821.04	0.00	-16,821.04
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							
CITIGROUP INC 4.412%03-31-2031 CUSIP : 172967MP3							
650,000.000	96.121066	7,249.16	624,786.93	617,552.15	7,234.78	0.00	7,234.78
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							
COMCAST CORP 4.7% 10-15-2048 CUSIP : 20030NCM1							
415,000.000	85.910701	4,117.72	356,529.41	454,387.65	-97,858.24	0.00	-97,858.24
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							

◆ 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							
DIAMONDBACK ENERGY INC 5.4%04-18-2034 CUSIP : 25278XAZ2							
200,000.000	98.417817	2,190.00	196,835.63	199,358.00	-2,522.37	0.00	-2,522.37
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							
DUKE ENERGY 3.75% DUE 06-01-2045 CUSIP : 26442CAP9							
535,000.000	76.556574	1,671.87	409,577.67	506,945.45	-97,367.78	0.00	-97,367.78
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							
HOME DEPOT INC 5.875% DUE 12-16-2036 CUSIP : 437076AS1							
190,000.000	105.261291	465.10	199,996.45	230,073.36	-30,076.91	0.00	-30,076.91
Issue Date: 19 Dec 06 Rate: 5.875% Yield to Maturity: 5.275% Maturity Date: 16 Dec 36							
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP : 46647PCE4							
660,000.000	68.624186	4,209.92	452,919.63	477,899.40	-24,979.77	0.00	-24,979.77
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							
MCDONALD'S CORP FIXED 4.45% DUE09-01-2048 CUSIP : 58013MFH2							
440,000.000	83.478946	6,526.66	367,307.36	455,254.30	-87,946.94	0.00	-87,946.94
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							
MURPHY OIL CORP 6.0%10-01-2032 CUSIP : 626717AP7							
260,000.000	96.080483	3,813.33	249,809.26	259,675.00	-9,865.74	0.00	-9,865.74
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							
350,000.000	103.639008	2,627.43	362,736.53	358,015.00	4,721.53	0.00	4,721.53
Issue Date: 26 Apr 18 Rate: 5.875% Yield to Maturity: 4.831% Maturity Date: 15 Nov 28							

◆ 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							
NEXTERA ENERGY CAP 4.8% DUE 12-01-2077 CUSIP : 65339KAV2							
485,000.000	95.85039	1,940.00	464,874.39	507,268.55	-42,394.16	0.00	-42,394.16
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							
OSHKOSH CORP FIXED 3.1% DUE 03-01-2030 CUSIP : 688225AH4							
555,000.000	91.470369	5,734.99	507,660.55	532,805.70	-25,145.15	0.00	-25,145.15
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							
PLAINS ALL AMERN FIXED 3.55% DUE12-15-2029 CUSIP : 72650RBM3							
510,000.000	92.990416	804.66	474,251.12	506,151.60	-31,900.48	0.00	-31,900.48
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							
PVTPL MASTEC INC 4.5% DUE 08-15-2028 BEO CUSIP : 576323AP4							
285,000.000	96.963693	4,845.00	276,346.53	279,900.00	-3,553.47	0.00	-3,553.47
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							
QUANTA SVCS INC 2.35% 01-15-2032 CUSIP : 74762EAH5							
585,000.000	82.710743	6,339.12	483,857.85	546,721.45	-62,863.60	0.00	-62,863.60
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							
ROPER TECHNOLOGIES FIXED 2% DUE06-30-2030 CUSIP : 776743AJ5							
560,000.000	85.223832	31.11	477,253.46	523,812.00	-46,558.54	0.00	-46,558.54
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							
SIXTH STR SPECIALTY LENDING INC 6.95%08-14-2028 CUSIP : 83012AAB5							
475,000.000	104.065141	12,563.09	494,309.42	485,818.50	8,490.92	0.00	8,490.92
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							

◆ 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							
SYSCO CORP 3.3% DUE 02-15-2050 CUSIP : 871829BJ5							
515,000.000	67.354925	6,420.33	346,877.86	477,365.20	-130,487.34	0.00	-130,487.34
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							
T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO CUSIP : 87264ACV5							
490,000.000	99.010509	11,749.11	485,151.49	491,337.70	-6,186.21	0.00	-6,186.21
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							
VERISK ANALYTICS INC 5.25%06-05-2034 CUSIP : 92345YAJ5							
510,000.000	98.859988	1,933.75	504,185.94	508,514.75	-4,328.81	0.00	-4,328.81
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							
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-20 CUSIP : 95000U2U6							
710,000.000	87.684534	7,862.26	622,560.19	606,991.00	15,569.19	0.00	15,569.19
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							
WESTERN MIDSTREAM OPER LP 6.35%01-15-2029 CUSIP : 958667AF4							
450,000.000	103.4097	13,176.25	465,343.65	449,632.00	15,711.65	0.00	15,711.65
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							
Total USD		149,998.36	11,764,949.31	12,632,777.61	-867,828.30	0.00	-867,828.30
Total United States		149,998.36	11,764,949.31	12,632,777.61	-867,828.30	0.00	-867,828.30
Total Corporate Bonds							
13,735,000.000		**160,952.87**	**12,357,412.75**	**13,378,665.27**	**-1,017,487.05**	**-3,765.47**	**-1,021,252.52**
Funds - corporate bond							
United States - USD							

◆ 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							
Funds - corporate bond							
United States - USD							
MFO DOUBLELINE SELECTIVE CREDIT SEDOL : BN65R86							
8,658,705.407 Rate: 0.51664%	7.39	0.00	63,987,832.96	73,045,321.06	-9,057,488.10	0.00	-9,057,488.10
MFO FPA FUNDS TRUST NEW INCOME USD CUSIP : 30254T643							
2,685,160.650	9.77	0.00	26,234,019.55	25,895,992.43	338,027.12	0.00	338,027.12
MFO NORTHERN LTS FD TR III BOYD WATTERSNLTD DUR EN-I2 CUSIP : 66538G171							
1,276,583.890	9.83	0.00	12,548,819.64	12,543,905.49	4,914.15	0.00	4,914.15
Total USD		0.00	102,770,672.15	111,485,218.98	-8,714,546.83	0.00	-8,714,546.83
Total United States		0.00	102,770,672.15	111,485,218.98	-8,714,546.83	0.00	-8,714,546.83
Total Funds - Corporate Bond **12,620,449.947**		**0.00**	**102,770,672.15**	**111,485,218.98**	**-8,714,546.83**	**0.00**	**-8,714,546.83**
Government mortgage backed securities							
United States - USD							
FANNIE MAE CB8986 5.5% 08-01-2054 CUSIP : 3140QU6Y7							
4,773,168.100 Issue Date: 01 Jul 24 Rate: 5.50% Yield to Maturity: 5.469% Maturity Date: 01 Aug 54	99.786037	21,877.02	4,762,955.29	4,855,952.74	-92,997.45	0.00	-92,997.45
FANNIE MAE POOL #CB8501 6.0% 05-01-2054 CUSIP : 3140QUNT9							
2,325,327.980 Issue Date: 01 Apr 24 Rate: 6.00% Yield to Maturity: 5.225% Maturity Date: 01 May 54	102.42884	11,626.64	2,381,806.48	2,377,647.85	4,158.63	0.00	4,158.63
FANNIE MAE REMICS FNR 2024-25 FA FLTG6.43% 05-25-2054 CUSIP : 3136BRTJ6							
2,482,239.530	99.35944	2,345.22	2,466,339.30	2,479,136.73	-12,797.43	0.00	-12,797.43

◆ 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							
Government mortgage backed securities							
United States - USD							
Issue Date: 25 Apr 24 Rate: 5.66879% Yield to Maturity: 6.045% Maturity Date: 25 May 54							
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP : 3132DWKQ5							
235,407.890	102.147191	1,275.13	240,462.55	240,493.07	-30.52	0.00	-30.52
Issue Date: 01 Jan 24 Rate: 6.50% Yield to Maturity: 5.645% Maturity Date: 01 Feb 54							
FED NATL MTG ASSN GTD CMO SER 2012-41 CLLB 3.5 04-25-2042 CUSIP : 3136A4R50							
54,309.180	92.12425	158.40	50,031.92	56,942.52	-6,910.60	0.00	-6,910.60
Issue Date: 01 Mar 12 Rate: 3.50% Yield to Maturity: 4.98% Maturity Date: 25 Apr 42							
FEDERAL HOME LN MTG CORP 2.5% 08-25-2051 CUSIP : 3137H1Q66							
4,737,471.910	57.72001	9,869.73	2,734,469.26	2,990,125.06	-255,655.80	0.00	-255,655.80
Issue Date: 01 Jul 21 Rate: 2.50% Yield to Maturity: 5.566% Maturity Date: 25 Aug 51							
FEDERAL HOME LN MTG CORP POOL #G08612 3%10-01-2044 BEO SEDOL : BSLWDQ7							
764,236.100	87.729954	1,910.59	670,463.98	784,088.30	-113,624.32	0.00	-113,624.32
Issue Date: 01 Oct 14 Rate: 3.00% Yield to Maturity: 5.047% Maturity Date: 01 Oct 44							
FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO CUSIP : 3128MJWP1							
681,281.480	87.210824	1,703.20	594,151.19	670,796.13	-76,644.94	0.00	-76,644.94
Issue Date: 01 Jul 15 Rate: 3.00% Yield to Maturity: 5.089% Maturity Date: 01 Jul 45							
FEDERAL HOME LN MTG CORP POOL #Q501353.5% 08-01-2047 BEO CUSIP : 3132XSEH9							
605,266.480	89.838853	1,765.36	543,764.46	622,100.44	-78,335.98	0.00	-78,335.98
Issue Date: 01 Aug 17 Rate: 3.50% Yield to Maturity: 5.046% Maturity Date: 01 Aug 47							
FEDERAL HOME LN MTG CORP POOL #SD1460 3%05-01-2052 BEO CUSIP : 3132DNTR4							
3,971,038.740	85.915099	9,927.60	3,411,721.86	3,645,599.70	-233,877.84	0.00	-233,877.84
Issue Date: 01 Aug 22 Rate: 3.00% Yield to Maturity: 4.932% Maturity Date: 01 May 52							

◆ 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							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP POOL #SD81282.0% 02-01-2051 CUSIP : 3132DWA52							
820,127.590	78.052851	1,366.87	640,132.97	846,525.44	-206,392.47	0.00	-206,392.47
Issue Date: 01 Jan 21 Rate: 2.00% Yield to Maturity: 5.195% Maturity Date: 01 Feb 51							
FEDERAL HOME LN MTG CORP POOL #Z40256 3%12-01-2046 BEO CUSIP : 3132FCH99							
5,008,530.730	87.656897	12,521.33	4,390,322.62	4,423,158.70	-32,836.08	0.00	-32,836.08
Issue Date: 01 Mar 24 Rate: 3.00% Yield to Maturity: 5.062% Maturity Date: 01 Dec 46							
FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053 CUSIP : 3132DWF57							
1,354,240.240	96.531003	5,642.66	1,307,261.69	1,331,362.12	-24,100.43	0.00	-24,100.43
Issue Date: 01 Dec 22 Rate: 5.00% Yield to Maturity: 5.576% Maturity Date: 01 Jan 53							
FEDERAL HOME LOAN MORTGAGE CORP 2%11-01-2050 CUSIP : 3132DMX42							
2,327,711.780	80.072533	3,879.52	1,863,857.78	2,347,715.55	-483,857.77	0.00	-483,857.77
Issue Date: 01 Sep 21 Rate: 2.00% Yield to Maturity: 4.891% Maturity Date: 01 Nov 50							
FEDERAL HOME LOAN MORTGAGE CORP 3.5%05-01-2052 CUSIP : 3132DWDT7							
1,059,415.170	88.580631	3,089.96	938,436.64	1,024,901.44	-86,464.80	0.00	-86,464.80
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							
FEDERAL HOME LOAN MORTGAGE CORP 5.5%08-01-2054 CUSIP : 3132DWMA8							
6,975,962.200	98.690564	31,973.16	6,884,616.44	7,048,174.25	-163,557.81	0.00	-163,557.81
Issue Date: 01 Jul 24 Rate: 5.50% Yield to Maturity: 5.754% Maturity Date: 01 Aug 54							

◆ 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							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LOAN MORTGAGE CORP POOL#SD8206 3.0% DUE 04- CUSIP : 3132DWDK6							
1,167,988.970	85.038076	2,919.97	993,235.35	1,175,106.38	-181,871.03	0.00	-181,871.03
Issue Date: 01 Mar 22 Rate: 3.00% Yield to Maturity: 5.051% Maturity Date: 01 Apr 52							
FEDERAL NATIONAL MORTGAGE ASSOC 1.96%09-01-2033 CUSIP : 3140LDLA5							
5,700,000.000	78.786587	9,310.00	4,490,835.46	5,822,906.25	-1,332,070.79	0.00	-1,332,070.79
Issue Date: 01 Sep 21 Rate: 1.96% Yield to Maturity: 4.967% Maturity Date: 01 Sep 33							
FEDERAL NATIONAL MORTGAGE ASSOC 2.63%04-01-2032 CUSIP : 3140LFQD9							
2,116,000.000	85.966339	4,637.57	1,819,047.73	2,132,365.94	-313,318.21	0.00	-313,318.21
Issue Date: 01 Apr 22 Rate: 2.63% Yield to Maturity: 4.925% Maturity Date: 01 Apr 32							
FEDERAL NATIONAL MORTGAGE ASSOC 3%11-01-2051 CUSIP : 3140QMMS0							
2,607,600.320	85.778938	6,519.00	2,236,771.86	2,328,098.15	-91,326.29	0.00	-91,326.29
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							
1,334,509.780	98.782995	6,116.50	1,318,268.73	1,325,543.54	-7,274.81	0.00	-7,274.81
Issue Date: 01 May 24 Rate: 5.50% Yield to Maturity: 5.684% Maturity Date: 01 Jun 54							
FEDERAL NATIONAL MTG ASSN SER 2012-48 CLMB 3.5 05-25-2042 CUSIP : 3136A47F0							
70,958.700	91.92781	206.96	65,230.78	74,256.98	-9,026.20	0.00	-9,026.20
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							
2.250	99.50631	0.01	2.24	2.41	-0.17	0.00	-0.17
Issue Date: 01 Sep 14 Rate: 5.00% Yield to Maturity: 5.536% Maturity Date: 01 Sep 25							

◆ 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							
Government mortgage backed securities							
United States - USD							
FEDERAL NATL MTG ASSN GTD MTG POOL#AL6212 4.5% 01-01-2 CUSIP : 3138EN3W7							
0.730	99.667802	0.00	0.73	0.78	-0.05	0.00	-0.05
Issue Date: 01 Dec 14 Rate: 4.50% Yield to Maturity: 4.587% Maturity Date: 01 Jan 27							
FHLMC GOLD POOL # G1-5173 5.0%0 06-01-2026 CUSIP : 3128MD6J7							
2.960	99.607791	0.01	2.95	3.15	-0.20	0.00	-0.20
Issue Date: 01 Sep 14 Rate: 5.00% Yield to Maturity: 5.289% Maturity Date: 01 Jun 26							
FHLMC GOLD POOL #G1-5169 4.5% 09-01-2026 CUSIP : 3128MD6E8							
552.090	100.076314	2.07	552.51	586.95	-34.44	0.00	-34.44
Issue Date: 01 Aug 14 Rate: 4.50% Yield to Maturity: 4.032% Maturity Date: 01 Sep 26							
FHLMC GROUP #G0-0432 8 MTG PARTN CTFDUE 01-01-2026 REG CUSIP : 31283GPR2							
63.340	100.206304	0.42	63.47	63.80	-0.33	0.00	-0.33
Issue Date: 01 Jan 96 Rate: 8.00% Yield to Maturity: 6.88% Maturity Date: 01 Jan 26							
FHLMC MULTICLASS FHLMC MULTICLASSMTGPARTN CTFS GTD 6 CUSIP : 31398LK56							
14,010.670	102.17737	70.05	14,315.73	15,192.81	-877.08	0.00	-877.08
Issue Date: 01 Dec 09 Rate: 6.00% Yield to Maturity: -50.346% Maturity Date: 15 Jan 32							
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							
198,732.040	75.7354	496.83	150,510.51	185,627.12	-35,116.61	0.00	-35,116.61
Issue Date: 01 Sep 15 Rate: 3.00% Yield to Maturity: 5.365% Maturity Date: 15 Jul 43							

◆ 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							
Government mortgage backed securities							
United States - USD							
FHLMC POOL SD8122 2.5% 01-01-2051 CUSIP : 3132DWAX1							
477,299.960	82.102881	994.37	391,877.02	503,141.28	-111,264.26	0.00	-111,264.26
Issue Date: 01 Dec 20 Rate: 2.50% Yield to Maturity: 5.064% Maturity Date: 01 Jan 51							
FHLMC SR 4735 CL MY 3.0%12-15-2047 CUSIP : 3137FCAE4							
3,250,000.000	82.9364	8,125.00	2,695,433.00	2,653,828.13	41,604.87	0.00	41,604.87
Issue Date: 01 Nov 17 Rate: 3.00% Yield to Maturity: 5.036% Maturity Date: 15 Dec 47							
FNMA 2.5 SER 2011-125 CL GE 12-25-2041 CUSIP : 3136A2SA2							
48,250.560	87.82456	100.52	42,375.84	48,232.50	-5,856.66	0.00	-5,856.66
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							
768,015.360	82.89325	1,600.03	636,632.89	800,386.00	-163,753.11	0.00	-163,753.11
Issue Date: 01 Jun 20 Rate: 2.50% Yield to Maturity: 4.947% Maturity Date: 01 Jun 50							
FNMA 2.5% 06-25-2052 SEDOL : BSML556							
5,142,962.910	15.921265	10,714.51	818,824.75	768,607.57	50,217.18	0.00	50,217.18
Issue Date: 01 Aug 23 Rate: 2.50% Yield to Maturity: 4.286% Maturity Date: 25 Jun 52							
FNMA 2.5% 10-01-2040 CUSIP : 3140QFHG7							
1,693,911.350	86.016824	3,528.98	1,457,048.74	1,814,337.89	-357,289.15	0.00	-357,289.15
Issue Date: 01 Sep 20 Rate: 2.50% Yield to Maturity: 5.075% Maturity Date: 01 Oct 40							
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL : B8J5WD8							
6,000,000.000	102.054274	0.00	6,123,256.44	6,110,039.06	13,217.38	0.00	13,217.38
Issue Date: 01 Jan 23 Yield to Maturity: 5.91% Maturity Date: 15 Feb 55							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA FNMA # MA4869 5.5% 01-01-2053 CUSIP : 31418EMT4							
770,649.120	98.724661	3,532.14	760,820.73	769,926.65	-9,105.92	0.00	-9,105.92
Issue Date: 01 Dec 22 Rate: 5.50% Yield to Maturity: 5.707% Maturity Date: 01 Jan 53							
FNMA INT STRIP SMBS TR 426 CL C 5703-25-2052 (UNDDATE) CUSIP : 31422M2V7							
4,748,942.450	17.025936	11,872.36	808,551.90	779,819.62	28,732.28	0.00	28,732.28
Issue Date: 01 Jun 22 Rate: 3.00% Yield to Maturity: 7.807% Maturity Date: 25 Mar 52							
FNMA POOL #303909 7% DUE 05-01-2026 REG CUSIP : 31373UR66							
0.130	103.611006	0.00	0.13	0.13	0.00	0.00	0.00
Issue Date: 01 May 96 Rate: 7.00% Yield to Maturity: -3.873% Maturity Date: 01 May 26							
FNMA POOL #879696 ADJ RT DUE 12-01-2037REG CUSIP : 31409VKH5							
29,597.960	102.899905	163.90	30,456.27	30,245.42	210.85	0.00	210.85
Issue Date: 01 Dec 07 Rate: 6.645% Yield to Maturity: 6.162% Maturity Date: 01 Dec 37							
FNMA POOL #AR9225 3% 03-01-2043 BEO SEDOL : BK8MDG4							
1,506,588.070	88.422199	3,766.47	1,332,158.30	1,529,893.13	-197,734.83	0.00	-197,734.83
Issue Date: 01 Mar 13 Rate: 3.00% Yield to Maturity: 5.018% Maturity Date: 01 Mar 43							
FNMA POOL #AS1927 4.5% 03-01-2044 BEO CUSIP : 3138WBD93							
293,390.250	96.050694	1,100.21	281,803.37	319,474.46	-37,671.09	0.00	-37,671.09
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	275,180.70	308,030.30	-32,849.60	0.00	-32,849.60
Issue Date: 01 Aug 14 Rate: 3.00% Yield to Maturity: 4.767% Maturity Date: 01 Sep 34							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #AS7661 3% 08-01-2046 BEO CUSIP : 3138WHQP0							
369,529.730	85.275892	923.82	315,119.77	376,905.86	-61,786.09	0.00	-61,786.09
Issue Date: 01 Jul 16 Rate: 3.00% Yield to Maturity: 5.338% Maturity Date: 01 Aug 46							
FNMA POOL #BL4949 2.475% 11-01-2029 BEO CUSIP : 3140HWQB1							
1,961,105.560	90.311756	4,044.78	1,771,108.87	1,958,500.97	-187,392.10	0.00	-187,392.10
Issue Date: 01 Nov 19 Rate: 2.475% Yield to Maturity: 4.799% Maturity Date: 01 Nov 29							
FNMA POOL #BM4605 3.5% 06-01-2043 BEO CUSIP : 3140J9DK4							
442,262.330	91.152313	1,289.93	403,132.34	449,794.63	-46,662.29	0.00	-46,662.29
Issue Date: 01 Oct 18 Rate: 3.50% Yield to Maturity: 5.15% Maturity Date: 01 Jun 43							
FNMA POOL #BO4708 3.0% 11-01-2049 CUSIP : 3140K0GS1							
249,929.870	86.195942	624.82	215,429.41	254,030.27	-38,600.86	0.00	-38,600.86
Issue Date: 01 Nov 19 Rate: 3.00% Yield to Maturity: 4.98% Maturity Date: 01 Nov 49							
FNMA POOL #BZ1178 5.81% 06-01-2031 CUSIP : 3140NVJY4							
4,752,000.000	102.118843	23,007.60	4,852,687.42	4,930,942.50	-78,255.08	0.00	-78,255.08
Issue Date: 01 Jun 24 Rate: 5.81% Yield to Maturity: 5.43% Maturity Date: 01 Jun 31							
FNMA POOL #CA0862 3.5% 09-01-2047 SEDOL : BZ1NMK6							
284,764.160	89.716518	830.56	255,480.49	285,298.08	-29,817.59	0.00	-29,817.59
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.039% Maturity Date: 01 Sep 47							
FNMA POOL #CB4347 5.0% 08-01-2052 CUSIP : 3140QPZM2							
1,097,401.090	98.125603	4,572.51	1,076,831.44	1,085,398.26	-8,566.82	0.00	-8,566.82
Issue Date: 01 Jul 22 Rate: 5.00% Yield to Maturity: 5.227% Maturity Date: 01 Aug 52							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #FM8533 2.5% 03-01-2051 BEO CUSIP : 3140XCPT9							
2,729,432.400	82.939823	5,686.32	2,263,786.40	2,154,545.71	109,240.69	0.00	109,240.69
Issue Date: 01 Aug 21 Rate: 2.50% Yield to Maturity: 4.943% Maturity Date: 01 Mar 51							
FNMA POOL #FS2588 4.5% 08-01-2052 BEO CUSIP : 3140XH2W6							
1,743,778.280	94.289653	6,539.17	1,644,202.49	1,687,309.84	-43,107.35	0.00	-43,107.35
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							
6,485,185.240	89.628155	18,915.12	5,812,551.88	5,970,423.67	-157,871.79	0.00	-157,871.79
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							
FNMA POOL #MA2110 3.5% 12-01-2034 BEO SEDOL : BTTR7S1							
553,169.050	95.113536	1,613.41	526,138.64	583,074.75	-56,936.11	0.00	-56,936.11
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							
174,790.340	89.750653	509.81	156,875.47	180,034.05	-23,158.58	0.00	-23,158.58
Issue Date: 01 Jan 15 Rate: 3.50% Yield to Maturity: 5.139% Maturity Date: 01 Feb 45							
FNMA POOL #MA2248 3% 04-01-2045 BEO CUSIP : 31418BQA7							
223,554.210	85.279556	558.89	190,646.04	222,995.34	-32,349.30	0.00	-32,349.30
Issue Date: 01 Mar 15 Rate: 3.00% Yield to Maturity: 5.438% Maturity Date: 01 Apr 45							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA3495 4% DUE 10-01-2048 BEO SEDOL : BGNBYH6							
252,568.980	92.659418	841.90	234,028.95	255,962.90	-21,933.95	0.00	-21,933.95
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							
204,357.270	86.231874	510.89	176,221.10	206,496.62	-30,275.52	0.00	-30,275.52
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							
53,154.750	86.042442	132.88	45,735.64	53,860.72	-8,125.08	0.00	-8,125.08
Issue Date: 01 Jul 19 Rate: 3.00% Yield to Maturity: 5.013% Maturity Date: 01 Aug 49							
FNMA POOL #MA4120 2.5% 09-01-2050 BEO CUSIP : 31418DSJ2							
782,798.040	82.181242	1,630.82	643,313.15	825,118.06	-181,804.91	0.00	-181,804.91
Issue Date: 01 Aug 20 Rate: 2.50% Yield to Maturity: 5.069% Maturity Date: 01 Sep 50							
FNMA POOL #MA4356 2.5% 06-01-2051 BEO CUSIP : 31418DZW5							
783,494.380	82.110605	1,632.27	643,331.98	661,807.91	-18,475.93	0.00	-18,475.93
Issue Date: 01 May 21 Rate: 2.50% Yield to Maturity: 5.025% Maturity Date: 01 Jun 51							
FNMA POOL #MA4547 2% DUE 02-01-2052 BEO CUSIP : 31418EBR0							
321,432.340	78.013151	535.72	250,759.50	257,849.01	-7,089.51	0.00	-7,089.51
Issue Date: 01 Jan 22 Rate: 2.00% Yield to Maturity: 5.108% Maturity Date: 01 Feb 52							
FNMA POOL #MA4564 3% 03-01-2052 BEO CUSIP : 31418ECA6							
640,220.010	85.008397	1,600.55	544,240.77	555,891.03	-11,650.26	0.00	-11,650.26
Issue Date: 01 Feb 22 Rate: 3.00% Yield to Maturity: 5.076% Maturity Date: 01 Mar 52							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA4625 3.5% 06-01-2052 BEO CUSIP : 31418ED72							
1,318,791.800	88.554049	3,846.47	1,167,843.54	1,209,193.96	-41,350.42	0.00	-41,350.42
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							
527,029.440	91.583024	1,756.76	482,669.50	491,784.35	-9,114.85	0.00	-9,114.85
Issue Date: 01 May 22 Rate: 4.00% Yield to Maturity: 5.149% Maturity Date: 01 Jun 52							
FNMA POOL #MA4655 4% 07-01-2052 BEO CUSIP : 31418EE55							
903,613.660	91.523403	3,012.04	827,017.97	891,188.96	-64,170.99	0.00	-64,170.99
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							
421,143.560	94.210514	1,579.28	396,761.51	403,903.00	-7,141.49	0.00	-7,141.49
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	847,514.17	816,879.09	30,635.08	0.00	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							
1,151,751.570	94.224746	4,319.06	1,085,234.99	1,137,354.68	-52,119.69	0.00	-52,119.69
Issue Date: 01 Oct 22 Rate: 4.50% Yield to Maturity: 5.321% Maturity Date: 01 Nov 52							
FNMA POOL #MA4916 4% 02-01-2053 BEO CUSIP : 31418EPA2							
507,521.400	91.468033	1,691.73	464,219.84	483,889.93	-19,670.09	0.00	-19,670.09
Issue Date: 01 Jan 23 Rate: 4.00% Yield to Maturity: 5.153% Maturity Date: 01 Feb 53							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA5295 6% 03-01-2054 BEO CUSIP : 31418E3D0							
17,310,213.150	100.539188	86,551.07	17,403,547.74	17,676,702.94	-273,155.20	0.00	-273,155.20
Issue Date: 01 Feb 24 Rate: 6.00% Yield to Maturity: 5.724% Maturity Date: 01 Mar 54							
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 REMIC 2012-8 CL-LE 3.5 REMIC 2012-8CL-LE DUE 02-25-2042 CUSIP : 3136A34J7							
68,299.850	91.98835	199.21	62,827.91	71,275.57	-8,447.66	0.00	-8,447.66
Issue Date: 01 Jan 12 Rate: 3.50% Yield to Maturity: 4.971% Maturity Date: 25 Feb 42							
FNMA REMIC SER 2012-73 CL JB 3.5 DUE01-25-2042 CUSIP : 3136A65G5							
61,172.250	92.09571	178.42	56,337.02	64,165.91	-7,828.89	0.00	-7,828.89
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 2012-87 CL-CZ 3.0% DUE08-25-2042 CUSIP : 3136A7XH0							
3,089,722.470	89.30413	7,724.31	2,759,249.77	2,975,195.50	-215,945.73	0.00	-215,945.73
Issue Date: 01 Jul 12 Rate: 3.00% Yield to Maturity: 4.981% Maturity Date: 25 Aug 42							
FNMA SER 2012-117 CL AD 3.5 DUE10-25-2042 REG CUSIP : 3136A8N71							
118,595.620	91.98693	345.90	109,092.47	126,679.81	-17,587.34	0.00	-17,587.34
Issue Date: 01 Sep 12 Rate: 3.50% Yield to Maturity: 4.95% Maturity Date: 25 Oct 42							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA SER 2013-112 CL WA 3.5 DUE02-25-2043 REG CUSIP : 3136AG5N8							
9,905.310	95.68847	28.89	9,478.24	10,171.52	-693.28	0.00	-693.28
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							
30,835.800	80.97446	38.55	24,969.12	30,527.44	-5,558.32	0.00	-5,558.32
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							
18,754.660	81.12876	23.44	15,215.42	18,449.88	-3,234.46	0.00	-3,234.46
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							
122,503.060	85.79078	229.69	105,096.33	122,120.24	-17,023.91	0.00	-17,023.91
Issue Date: 01 Jun 13 Rate: 2.25% Yield to Maturity: 4.829% Maturity Date: 25 Jul 43							
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	1,803,113.37	-151,592.99	0.00	-151,592.99
Issue Date: 01 Aug 14 Rate: 3.50% Yield to Maturity: 4.956% Maturity Date: 25 Jul 44							
FNMA SER 24-100 CL FD FLTG 06-25-2054 CUSIP : 3136BUGR5							
1,300,000.000	100.496	1,311.83	1,306,448.00	1,300,000.00	6,448.00	0.00	6,448.00
Issue Date: 25 Dec 24 Rate: 6.0546% Yield to Maturity: 6.052% Maturity Date: 25 Jun 54							
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARSSETTLES MARCH SEDOL : B3L6WH8							
2,694,000.000	91.373871	0.00	2,461,612.08	2,463,747.19	-2,135.11	0.00	-2,135.11
Issue Date: 01 Feb 22 Yield to Maturity: 5.125%							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRU SEDOL : B3KZBN5							
3,800,000.000	91.389496	0.00	3,472,800.85	3,453,695.31	19,105.54	0.00	19,105.54
Issue Date: 01 Feb 22 Yield to Maturity: 5.122%							
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRU SEDOL : BFYZPB1							
28,700,000.000	93.980455	0.00	26,972,390.59	26,957,250.00	15,140.59	0.00	15,140.59
Issue Date: 01 Jan 25 Yield to Maturity: 5.384%							
FNMA SR 22-83 CL BY 3.5%02-25-2048 CUSIP : 3136BPMR9							
4,375,000.000	84.78484	12,760.42	3,709,336.75	3,658,593.75	50,743.00	0.00	50,743.00
Issue Date: 01 Nov 22 Rate: 3.50% Yield to Maturity: 6.006% Maturity Date: 25 Feb 48							
FREDDIE MAC POOL FR SD6874 5.5% 5.5%11-01-2054 CUSIP : 3132DUT72							
5,172,379.080	99.955761	23,706.74	5,170,090.87	5,216,021.03	-45,930.16	0.00	-45,930.16
Issue Date: 01 Nov 24 Rate: 5.50% Yield to Maturity: 5.419% Maturity Date: 01 Nov 54							
FREDDIE MAC SD5414 6% 05-01-2054 CUSIP : 3132DTAP5							
4,558,718.330	102.424342	22,793.59	4,669,237.25	4,640,632.81	28,604.44	0.00	28,604.44
Issue Date: 01 May 24 Rate: 6.00% Yield to Maturity: 5.271% Maturity Date: 01 May 54							
FREDDIE MAC SR 5473 CL FP 6.17255%11-25-2054 CUSIP : 3137HHG70							
2,537,229.680	100.19308	2,481.75	2,542,128.56	2,538,419.00	3,709.56	0.00	3,709.56
Issue Date: 25 Oct 24 Rate: 5.86879% Yield to Maturity: 5.975% Maturity Date: 25 Nov 54							
GNMA 1.91114% 09-20-2050 CUSIP : 38382JWN2							
2,006,158.300	12.6878	1,143.39	254,537.35	283,241.97	-28,704.62	0.00	-28,704.62
Issue Date: 20 Sep 20 Rate: 1.86526% Yield to Maturity: 7.038% Maturity Date: 20 Sep 50							

◆ 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							
Government mortgage backed securities							
United States - USD							
GNMA 2.5% 02-20-2051 CUSIP : 38382NXY8							
4,804,481.740	14.49671	10,009.34	696,491.78	650,902.35	45,589.43	0.00	45,589.43
Issue Date: 01 Feb 21 Rate: 2.50% Yield to Maturity: 6.857% Maturity Date: 20 Feb 51							
GNMA 2011-123 REMIC PASSTHRU CTF4.78886% 09-20-2041 CUSIP : 38377YDT4							
1,829,340.460	98.10836	2,702.45	1,794,735.92	1,774,531.69	20,204.23	0.00	20,204.23
Issue Date: 20 Sep 11 Rate: 4.83474% Yield to Maturity: 5.445% Maturity Date: 20 Sep 41							
GNMA 2016-H17 MTG PASS THRU CTF CL MX FC08-20-2066 CUSIP : 38376RXT8							
357,340.780	100.00029	611.07	357,341.82	355,365.63	1,976.19	0.00	1,976.19
Issue Date: 20 Aug 16 Rate: 5.59648% Yield to Maturity: 5.534% Maturity Date: 20 Aug 66							
GNMA 2021-058 REMIC PASSTHRU CTF 0%04-20-2051 CUSIP : 38382RCV8							
5,268,863.340	1.57773	0.00	83,128.44	451,856.47	-368,728.03	0.00	-368,728.03
Issue Date: 20 Apr 21 Maturity Date: 20 Apr 51							
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	72,221.96	0.00	72,221.96
Issue Date: 01 Oct 21 Rate: 3.00% Yield to Maturity: 7.56% Maturity Date: 20 Oct 51							
GNMA 2022-174 REMIC PASSTHRU CTF 3.5%05-20-2051 CUSIP : 38383UV49							
6,310,182.580	79.9954	18,404.70	5,047,855.80	5,320,140.55	-272,284.75	0.00	-272,284.75
Issue Date: 01 Oct 22 Rate: 3.50% Yield to Maturity: 5.986% Maturity Date: 20 May 51							
GNMA 3% 07-20-2050 CUSIP : 38382HJR2							
6,163,961.160	15.74387	15,409.90	970,446.03	903,827.55	66,618.48	0.00	66,618.48
Issue Date: 01 Jul 20 Rate: 3.00% Yield to Maturity: 8.35% Maturity Date: 20 Jul 50							

◆ 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							
Government mortgage backed securities							
United States - USD							
GNMA 3% 09-20-2051 CUSIP : 38383AUT9							
3,857,928.630	16.99052	9,644.82	655,482.14	520,764.58	134,717.56	0.00	134,717.56
Issue Date: 01 Sep 21 Rate: 3.00% Yield to Maturity: 6.739% Maturity Date: 20 Sep 51							
GNMA 5.22827% 10-20-2072 CUSIP : 38382YB36							
1,785,668.810	100.74843	3,003.43	1,799,033.29	1,765,709.83	33,323.46	0.00	33,323.46
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							
169,365.480	99.65324	282.62	168,778.19	167,195.82	1,582.37	0.00	1,582.37
Issue Date: 20 Sep 18 Rate: 5.46121% Yield to Maturity: 5.141% Maturity Date: 20 Aug 68							
GNMA II JUMBOS 3.5 30 YEARS SETTLES FEB SEDOL : BMVLXB7							
25,000,000.000	89.332891	0.00	22,333,222.75	22,369,140.63	-35,917.88	0.00	-35,917.88
Issue Date: 01 Feb 22 Yield to Maturity: 6.431%							
GNMA POOL #423825 SER 2026 8% DUE06-15-2026 REG SEDOL : 2945046							
282.790	100.242413	1.89	283.48	285.22	-1.74	0.00	-1.74
Issue Date: 01 Jun 96 Rate: 8.00% Yield to Maturity: 7.09% Maturity Date: 15 Jun 26							
GNMA POOL #785310 2.5% 02-20-2051 BEO CUSIP : 3622AAYF5							
7,730,858.260	83.016431	16,105.96	6,417,882.61	7,999,626.35	-1,581,743.74	0.00	-1,581,743.74
Issue Date: 01 Feb 21 Rate: 2.50% Yield to Maturity: 5.141% Maturity Date: 20 Feb 51							
GNMA POOL #MA2511 3.5% 01-20-2045 BEO CUSIP : 36179QYG0							
143,509.810	88.635359	418.57	127,200.44	147,972.07	-20,771.63	0.00	-20,771.63
Issue Date: 01 Jan 15 Rate: 3.50% Yield to Maturity: 5.485% Maturity Date: 20 Jan 45							

◆ 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							
Government mortgage backed securities							
United States - USD							
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	10,202.33	0.00	10,202.33
Issue Date: 20 May 23 Rate: 5.7046% Yield to Maturity: 5.687% Maturity Date: 20 May 73							
GNMA SR 23-H20 CL FA FLTG RT 07-20-2073 CUSIP : 38383KCV2							
1,876,397.540	100.92512	3,156.03	1,893,756.47	1,868,812.25	24,944.22	0.00	24,944.22
Issue Date: 20 Aug 23 Rate: 5.5046% Yield to Maturity: 5.578% Maturity Date: 20 Jul 73							
GNMAII POOL #785638 2051 2.5% 08-20-2051 CUSIP : 3622ABEK4							
2,519,054.170	83.015531	5,248.03	2,091,206.20	2,649,730.10	-558,523.90	0.00	-558,523.90
Issue Date: 01 Sep 21 Rate: 2.50% Yield to Maturity: 5.128% Maturity Date: 20 Aug 51							
GOVERNMENT NATIONAL MORTGAGE A GNR2022-34 IV 3.5% 03-2 CUSIP : 38383MBY3							
3,922,034.160	18.05733	11,439.27	708,214.65	737,832.68	-29,618.03	0.00	-29,618.03
Issue Date: 01 Feb 22 Rate: 3.50% Yield to Maturity: 8.335% Maturity Date: 20 Mar 51							
GOVERNMENT NATIONAL MORTGAGE ASSN SR 21-107 CL PI 3.0% 06-20 CUSIP : 38382UEY3							
5,576,759.800	16.49603	13,941.90	919,943.97	895,242.02	24,701.95	0.00	24,701.95
Issue Date: 01 Jun 21 Rate: 3.00% Yield to Maturity: 6.929% Maturity Date: 20 Jun 51							
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 2.5% MBS 01/01/2051USD' -' 01-25-2051 SEDOL : BNKMCR7							
5,845,649.310	15.728758	24,432.69	919,448.03	889,321.80	30,126.23	0.00	30,126.23
Issue Date: 01 Apr 21 Rate: 2.50% Yield to Maturity: 6.471% Maturity Date: 25 Jan 51							

◆ 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							
Government mortgage backed securities							
United States - USD							
I/O FHLMC MULTICLASS SER 4018 CL AI 3.5DUE 03-15-2027 CUSIP : 3137AMVN4							
4,247.240	0.97388	12.39	41.36	377.32	-335.96	0.00	-335.96
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							
36,831.360	2.10927	92.08	776.87	1,391.24	-614.37	0.00	-614.37
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 SER 2021-88 CL KI 03-25-2046 CUSIP : 3136BKSJ2							
4,519,808.740	17.00531	13,182.78	768,607.49	782,519.72	-13,912.23	0.00	-13,912.23
Issue Date: 01 Nov 21 Rate: 3.50% Yield to Maturity: 8.235% Maturity Date: 25 Mar 46							
I/O GNMA FLTG 2010-121 REMIC CL SE09-20-2040 CUSIP : 38377KVZ0							
375,992.830	8.64783	174.08	32,515.22	64,901.64	-32,386.42	0.00	-32,386.42
Issue Date: 20 Sep 10 Rate: 1.51526% Yield to Maturity: 3.249% Maturity Date: 20 Sep 40							
I/O GNMA REMIC PASS THRU CTF SER 2014-145 CL CS FLTG RT DUE CUSIP : 38379GVG9							
594,504.990	6.61629	269.62	39,334.17	103,977.03	-64,642.86	0.00	-64,642.86
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							
625,998.090	7.30093	203.76	45,703.68	103,578.70	-57,875.02	0.00	-57,875.02
Issue Date: 20 Jan 14 Rate: 1.06526% Yield to Maturity: 2.535% Maturity Date: 20 Jan 44							

◆ 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							
Government mortgage backed securities							
United States - USD							
I/O GNMA REMIC PASSTHRU CTF SER 2014-069 CL ST FLTG RT DUE12 CUSIP : 38379BE38							
523,389.200	8.79617	346.40	46,038.20	102,055.42	-56,017.22	0.00	-56,017.22
Issue Date: 16 May 14 Rate: 1.58843% Yield to Maturity: 3.456% Maturity Date: 16 Dec 39							
I/O GNMA REMIC TRUST SER 21-8 CL KX 3.0%01-20-2051 REG CUSIP : 38382MZR3							
2,692,531.090	15.72523	6,731.33	423,406.71	362,589.56	60,817.15	0.00	60,817.15
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							
6,111,190.520	15.0594	12,731.65	920,308.63	801,378.41	118,930.22	0.00	118,930.22
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							
3,440,557.600	5.50393	541.68	189,365.88	648,497.83	-459,131.95	0.00	-459,131.95
Issue Date: 20 Nov 20 Rate: 0.51526% Yield to Maturity: 3.603% Maturity Date: 20 Nov 50							
I/O GNMA SER 21-209 CL MI 11-20-2051 CUSIP : 38383DR26							
2,339,182.130	17.04055	5,847.96	398,609.50	342,674.82	55,934.68	0.00	55,934.68
Issue Date: 01 Nov 21 Rate: 3.00% Yield to Maturity: 5.335% Maturity Date: 20 Nov 51							
I/O GNMA SR 23-19 CL IO 2.5%02-20-2051 CUSIP : 38383V3J5							
5,415,921.360	14.66842	11,283.17	794,430.09	735,114.46	59,315.63	0.00	59,315.63
Issue Date: 01 Feb 23 Rate: 2.50% Yield to Maturity: 3.854% Maturity Date: 20 Feb 51							
Total USD		672,025.34	216,133,727.29	225,484,672.55	-9,350,945.26	0.00	-9,350,945.26
Total United States		672,025.34	216,133,727.29	225,484,672.55	-9,350,945.26	0.00	-9,350,945.26

◆ 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							
Total Government Mortgage Backed Securities							
303,502,647.090		**672,025.34**	**216,133,727.29**	**225,484,672.55**	**-9,350,945.26**	**0.00**	**-9,350,945.26**
Gov't-issued commercial mortgage-backed							
United States - USD							
FANNIEMAE-ACES FNA 2020-M13 X1 VAR1.13932% 06-25-2031 CUSIP : 3136B9NS2							
21,284,347.390	3.99383	20,059.79	850,060.65	871,167.92	-21,107.27	0.00	-21,107.27
Issue Date: 01 Apr 20 Rate: 1.13101% Yield to Maturity: 10.871% Maturity Date: 25 Jun 31							
FHLM MULTI FAMILY STRUCTURED PASS THRO SER KBX1 CL A2 2.92% CUSIP : 3137F4CZ3							
1,335,058.190	99.20679	3,248.64	1,324,468.37	1,284,784.90	39,683.47	0.00	39,683.47
Issue Date: 01 Mar 18 Rate: 2.92% Yield to Maturity: 3.684% Maturity Date: 25 Jan 26							
FHLMC MULTICLASS TRANCHE 00871 2.99512-25-2025 SEDOL : BYZC5V4							
125,000.000	98.64802	311.98	123,310.03	128,749.00	-5,438.97	0.00	-5,438.97
Issue Date: 01 Mar 16 Rate: 2.995% Yield to Maturity: 4.401% Maturity Date: 25 Dec 25							
FNMA REMIC SER 2016-M10 CL AQ2 FLTG RTDUE 11-25-2045 CUSIP : 3136ATY24							
5,858,000.000	85.84109	18,177.52	5,028,571.05	5,303,320.63	-274,749.58	0.00	-274,749.58
Issue Date: 01 Sep 16 Rate: 3.72345% Yield to Maturity: 5.208% Maturity Date: 25 Nov 45							
FNMA REMIC TR 2013-M6 CL-1AC VAR RATEDUE 02-25-2043 CUSIP : 3136AC7M7							
635,389.190	93.90128	1,796.24	596,638.58	593,195.37	3,443.21	0.00	3,443.21
Issue Date: 01 Apr 13 Rate: 3.39228% Yield to Maturity: 4.986% Maturity Date: 25 Feb 43							
GNMA 2021-099 REMIC PASSTHRU CTF .58463%05-16-2061 CUSIP : 38381DNK2							
8,669,804.110	4.4185	4,227.54	383,075.29	527,888.96	-144,813.67	0.00	-144,813.67
Issue Date: 01 Jun 21 Rate: 0.58508% Yield to Maturity: 7.579% Maturity Date: 16 May 61							

◆ 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							
Gov't-issued commercial mortgage-backed							
United States - USD							
GNMA FLTG RT .73057% DUE 02-16-2064 CUSIP : 38381EJ90							
7,073,473.100	5.59528	4,304.92	395,780.63	490,365.06	-94,584.43	0.00	-94,584.43
Issue Date: 01 Feb 22 Rate: 0.73057% Yield to Maturity: 7.668% Maturity Date: 16 Feb 64							
GNMA GNR 2021-65 IO MTGE VAR RTDUE 08-16-2063 CUSIP : 38380R3P3							
7,341,625.490	6.56975	5,420.51	482,326.44	548,065.68	-65,739.24	0.00	-65,739.24
Issue Date: 30 Apr 21 Rate: 0.88636% Yield to Maturity: 8.031% Maturity Date: 16 Aug 63							
GNMA VAR RT .53959% DUE 02-16-2064 CUSIP : 38381HCP4							
8,638,118.820	4.39837	3,880.17	379,936.43	439,468.50	-59,532.07	0.00	-59,532.07
Issue Date: 01 May 22 Rate: 0.53913% Yield to Maturity: 7.79% Maturity Date: 16 Feb 64							
GOVERNMENT NATIONAL MORTGAGE A SR 23-88CL IO .92354% 03-16- CUSIP : 38381JLC9							
8,150,082.030	7.03688	6,271.62	573,511.49	566,193.64	7,317.85	0.00	7,317.85
Issue Date: 01 Jun 23 Rate: 0.92336% Yield to Maturity: 8.501% Maturity Date: 16 Mar 65							
GOVERNMENT NATIONAL MORTGAGE ASSN GNR2024-29 AI VAR I/O . CUSIP : 38381KAC8							
9,742,815.650	6.1196	5,885.88	596,221.35	553,153.04	43,068.31	0.00	43,068.31
Issue Date: 01 Feb 24 Rate: 0.72485% Yield to Maturity: 7.81% Maturity Date: 16 Oct 65							
I/O FNMA SER 2019-M32 CL X2 VAR RT 10-25-2029 CUSIP : 3136B7U41							
23,237,606.890	3.7689	21,322.05	875,802.17	873,061.00	2,741.17	0.00	2,741.17
Issue Date: 01 Dec 19 Rate: 1.10117% Yield to Maturity: 10.758% Maturity Date: 25 Oct 29							
I/O FNMA REMIC TRUST SER 20-M12 CL IO VAR RT 07-25-2029 REG CUSIP : 3136B87D5							
7,541,026.860	3.86918	8,077.19	291,775.90	354,102.63	-62,326.73	0.00	-62,326.73
Issue Date: 01 Mar 20 Rate: 1.28539% Yield to Maturity: 15.906% Maturity Date: 25 Jul 29							

◆ 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							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O FNMA SR 2020-M15 CL-X1 FLTG RT 09-25-2031 REG CUSIP : 3136B9MX2							
2,959,854.480	6.20859	3,566.30	183,765.23	305,278.07	-121,512.84	0.00	-121,512.84
Issue Date: 01 Apr 20 Rate: 1.4458% Yield to Maturity: 12.005% Maturity Date: 25 Sep 31							
I/O GNMA 2009-030-MTG PASS THRU CTF CLIO 03-16-2049 CUSIP : 38374XSK2							
259,862.900	0.92309	108.27	2,398.77	72,962.31	-70,563.54	0.00	-70,563.54
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							
374,090.680	0.76958	89.00	2,878.93	31,531.40	-28,652.47	0.00	-28,652.47
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							
10,487.700	0.001	1.75	0.10	804.34	-804.24	0.00	-804.24
Issue Date: 01 Nov 09 Rate: 0.19998% Yield to Maturity: 10.333% Maturity Date: 16 Nov 49							
I/O GNMA 2010-018 CL IO 01-16-2050 VAR CUSIP : 38376GDD9							
189,659.570	0.001	20.49	1.90	95,731.04	-95,729.14	0.00	-95,729.14
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							
127,325.040	0.51733	15.77	658.69	21,808.69	-21,150.00	0.00	-21,150.00
Issue Date: 01 Apr 10 Rate: 0.14862% Yield to Maturity: 21.489% Maturity Date: 16 Feb 50							
I/O GNMA 2010-063 REMIC PASS THRU CTF CLIO 05-16-2050 VAR CUSIP : 38376GQU7							
23,914.140	0.21157	3.99	50.60	3,001.70	-2,951.10	0.00	-2,951.10
Issue Date: 01 May 10 Rate: 0.20013% Yield to Maturity: 84.831% Maturity Date: 16 May 50							

◆ 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							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA 31/12/2040 04-16-2063 CUSIP : 38380RJ84							
7,054,792.330	5.17613	4,238.11	365,165.22	522,368.48	-157,203.26	0.00	-157,203.26
Issue Date: 01 Mar 21 Rate: 0.72099% Yield to Maturity: 8.402% Maturity Date: 16 Apr 63							
I/O GNMA REMIC SER 2009-119 CL IO VAR RT12-16-2049 CUSIP : 38376GCM0							
69,822.580	0.001	0.00	0.70	8,217.26	-8,216.56	0.00	-8,216.56
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							
382,697.560	0.63267	242.27	2,421.21	57,273.48	-54,852.27	0.00	-54,852.27
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							
47,783.600	0.20256	10.96	96.79	12,235.53	-12,138.74	0.00	-12,138.74
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							
126,910.740	1.49814	50.77	1,901.30	13,637.61	-11,736.31	0.00	-11,736.31
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							
128,425.380	1.31835	45.78	1,693.10	18,056.63	-16,363.53	0.00	-16,363.53
Issue Date: 01 Mar 10 Rate: 0.42831% Yield to Maturity: 27.173% Maturity Date: 16 Mar 50							
I/O GNMA SER 21-20 CL IO VAR 08-16-2062 CUSIP : 38380RYD6							
4,630,775.930	7.91261	4,435.05	366,415.24	403,521.96	-37,106.72	0.00	-37,106.72
Issue Date: 01 Feb 21 Rate: 1.14884% Yield to Maturity: 8.559% Maturity Date: 16 Aug 62							

◆ 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							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA SR 20-195 CL IO12-16-2062 CUSIP : 38380RLG3							
4,752,984.230	6.67415	3,672.83	317,221.30	388,835.30	-71,614.00	0.00	-71,614.00
Issue Date: 01 Dec 20 Rate: 0.92477% Yield to Maturity: 8.116% Maturity Date: 16 Dec 62							
I/O GNMA SR 21-195 CL IX FLTG RT 08-16-2063 CUSIP : 38381ECK2							
6,820,489.480	8.7172	6,829.58	594,555.71	558,650.35	35,905.36	0.00	35,905.36
Issue Date: 01 Nov 21 Rate: 1.20176% Yield to Maturity: 8.224% Maturity Date: 16 Aug 63							
I/O GNMA SR 24-135 CL AI VAR RT 10-01-2065 CUSIP : 38381LRV6							
13,927,558.170	6.54002	8,589.71	910,865.09	910,733.63	131.46	0.00	131.46
Issue Date: 01 Aug 24 Rate: 0.74025% Yield to Maturity: 7.37% Maturity Date: 16 Oct 65							
Total USD		134,904.68	14,651,568.26	15,958,164.11	-1,306,595.85	0.00	-1,306,595.85
Total United States		134,904.68	14,651,568.26	15,958,164.11	-1,306,595.85	0.00	-1,306,595.85
Total Gov't-issued Commercial Mortgage-Backed							
151,519,782.230		**134,904.68**	**14,651,568.26**	**15,958,164.11**	**-1,306,595.85**	**0.00**	**-1,306,595.85**
Commercial mortgage-backed							
Cayman Islands - USD							
LOANCORE 2021-CRE6 ISSUER LTD / 6.32624%11-15-2038 CUSIP : 53948HAE6							
250,000.000	97.61473	712.40	244,036.83	233,125.00	10,911.83	0.00	10,911.83
Issue Date: 04 Nov 21 Rate: 6.41157% Yield to Maturity: 7.599% Maturity Date: 15 Nov 38							
Total USD		712.40	244,036.83	233,125.00	10,911.83	0.00	10,911.83
Total Cayman Islands		712.40	244,036.83	233,125.00	10,911.83	0.00	10,911.83
United States - USD							

◆ 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							
BANK5 2024-5YR10 COML MTG PASS THRU CTFCL B 6.14% 10-15-205 CUSIP : 06604AAP9							
360,000.000	100.76359	1,842.00	362,748.92	370,799.64	-8,050.72	0.00	-8,050.72
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 PASSTHRUCTF CL 2.444% 04-15- SEDOL : BMTD3J3							
106,000.000	85.6693	215.89	90,809.46	91,205.55	-396.09	0.00	-396.09
Issue Date: 01 Jun 20 Rate: 2.444% Yield to Maturity: 5.603% Maturity Date: 15 Apr 53							
BBCMS MTG TR 2021-C12 COML MTG PASSTHRUCTF CL .93034% 11-15 CUSIP : 05552XBJ6							
4,132,885.700	4.50705	3,252.75	186,271.22	278,479.97	-92,208.75	0.00	-92,208.75
Issue Date: 01 Nov 21 Rate: 0.94517% Yield to Maturity: 7.053% Maturity Date: 15 Nov 54							
BBCMS MTG TR 2024-5C29 COML MTG PASSTHRUCTF CL 5.208% 09-15- CUSIP : 05555PAC6							
305,000.000	100.32295	1,323.70	305,985.00	314,138.86	-8,153.86	0.00	-8,153.86
Issue Date: 01 Sep 24 Rate: 5.208% Yield to Maturity: 5.078% Maturity Date: 15 Sep 57							
BBCMS MTG TR 5.451% DUE 04-15-2056 CUSIP : 05553RAC4							
300,000.000	101.21635	1,362.75	303,649.05	308,995.47	-5,346.42	0.00	-5,346.42
Issue Date: 01 Apr 23 Rate: 5.451% Yield to Maturity: 5.23% Maturity Date: 15 Apr 56							
BDS 2024-FL13 LLC SR SECD NT CL A 144A5.90285% 09-19-2039 CUSIP : 05555MAA7							
300,000.000	100.24613	643.77	300,738.39	299,250.00	1,488.39	0.00	1,488.39
Issue Date: 26 Sep 24 Rate: 5.9425% Yield to Maturity: 6.267% Maturity Date: 19 Sep 39							
BENCHMARK 2024-V10 5.2774% DUE09-15-2057 SEDOL : BRC3PN3							
310,000.000	100.32359	1,363.33	311,003.13	319,299.44	-8,296.31	0.00	-8,296.31
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 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							
BENCHMARK 2024-V8 MTG MTG PASS THRU CTFCL A-1 5.51399993896 CUSIP : 08190AAA8							
276,007.460	101.00642	1,268.25	278,785.25	276,002.82	2,782.43	0.00	2,782.43
Issue Date: 01 Jul 24 Rate: 5.514% Yield to Maturity: 4.917% Maturity Date: 15 Jul 57							
BENCHMARK 2024-V9 5.6019% DUE 08-15-2057 SEDOL : BT25B91							
301,000.000	101.63886	1,405.14	305,932.97	310,029.94	-4,096.97	0.00	-4,096.97
Issue Date: 01 Aug 24 Rate: 5.6019% Yield to Maturity: 5.141% Maturity Date: 15 Aug 57							
BK AMER MERRILL FLTG RT 4.82272% DUE07-15-2049 CUSIP : 06054MAK9							
300,000.000	96.15611	1,205.85	288,468.33	269,425.78	19,042.55	0.00	19,042.55
Issue Date: 01 Jun 16 Rate: 4.82327% Yield to Maturity: 7.731% Maturity Date: 15 Jul 49							
BMO 2023-C5 MTG TR MTG PASS THRU CTF CLA-1 5.7396% 06-15-20 CUSIP : 055988AA7							
195,485.350	100.88346	935.01	197,212.38	195,484.94	1,727.44	0.00	1,727.44
Issue Date: 01 Jun 23 Rate: 5.7396% Yield to Maturity: 4.998% Maturity Date: 15 Jun 56							
BMO 2024-5C7 MTG TR COML MTG PASSTHRUCTF CL 5.8876% 11-15 CUSIP : 09660WAX9							
239,000.000	101.53042	1,172.61	242,657.70	246,169.16	-3,511.46	0.00	-3,511.46
Issue Date: 01 Oct 24 Rate: 5.8876% Yield to Maturity: 5.465% Maturity Date: 15 Nov 57							
BSPRT 2022-FL8 FLTG RT 5.80385% DUE02-15-2037 CUSIP : 055983AA8							
274,918.180	99.69693	745.04	274,084.99	274,869.78	-784.79	0.00	-784.79
Issue Date: 15 Feb 22 Rate: 6.09757% Yield to Maturity: 6.55% Maturity Date: 15 Feb 37							
BX 2021-21M MTG TR FLTG RT 5.15648% DUE10-15-2036 SEDOL : BNTYXF9							
141,732.060	99.4375	350.81	140,934.82	139,694.66	1,240.16	0.00	1,240.16
Issue Date: 08 Nov 21 Rate: 5.24148% Yield to Maturity: 5.691% Maturity Date: 15 Oct 36							

◆ 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							
BX COML MTG TR 2021-XL2 6.27198%10-15-2038 CUSIP : 05609KAJ8							
227,500.000	99.75	682.93	226,931.25	226,362.21	569.04	0.00	569.04
Issue Date: 26 Oct 21 Rate: 6.35698% Yield to Maturity: 6.732% Maturity Date: 15 Oct 38							
BX COML MTG TR 2022-LP2 COML MTG PASSTHRU CTF CL A 5.3246 CUSIP : 05610HAA1							
172,446.090	100.03123	440.55	172,499.94	170,263.57	2,236.37	0.00	2,236.37
Issue Date: 22 Feb 22 Rate: 5.40999% Yield to Maturity: 5.687% Maturity Date: 15 Feb 39							
BX COML MTG TR 2024-AIRC COML MTGPASSTHRU CTF CL A 6. SEDOL : BPDXXX4							
190,000.000	100.68842	546.26	191,308.00	189,525.00	1,783.00	0.00	1,783.00
Issue Date: 15 Aug 24 Rate: 6.08833% Yield to Maturity: 6.13% Maturity Date: 15 Aug 39							
BX COML MTG TR FLTG RT 6.42624% DUE09-15-2036 SEDOL : BP6GJR6							
217,000.000	99.75	667.26	216,457.50	217,000.00	-542.50	0.00	-542.50
Issue Date: 29 Sep 21 Rate: 6.51157% Yield to Maturity: 6.892% Maturity Date: 15 Sep 36							
BX TR 2021-RISE MTG PASS THRU CTF CL B144A 5.67648% 11-15- CUSIP : 12434EAC4							
151,313.910	99.50	411.68	150,557.34	149,989.92	567.42	0.00	567.42
Issue Date: 15 Dec 21 Rate: 5.76148% Yield to Maturity: 6.201% Maturity Date: 15 Nov 36							
BX TR 2022-PSB 6.76276% 08-15-2039 CUSIP : 05606DAS7							
153,284.700	100.46781	495.70	154,001.78	153,739.76	262.02	0.00	262.02
Issue Date: 15 Aug 22 Rate: 6.84809% Yield to Maturity: 7.007% Maturity Date: 15 Aug 39							
CITIGROUP COML MTG FLTG RT 3.61977% DUE12-10-2041 CUSIP : 17328EAJ7							
281,000.000	79.42971	820.29	223,197.49	287,530.64	-64,333.15	0.00	-64,333.15
Issue Date: 01 Mar 20 Rate: 3.503% Yield to Maturity: 8.658% Maturity Date: 10 Dec 41							

◆ 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							
CITIGROUP COML MTG TR 2017-C4 MTG PASSTHRU CTF CL B 4.096% CUSIP : 17326FAJ6							
400,000.000	93.72705	1,365.33	374,908.20	425,156.25	-50,248.05	0.00	-50,248.05
Issue Date: 01 Oct 17 Rate: 4.096% Yield to Maturity: 6.582% Maturity Date: 12 Oct 50							
CITIGROUP COML MTG TR SER 2015-GC29 CL C 4.156% 4-10-2048 CUSIP : 17323VBE4							
279,000.000	97.23618	976.92	271,288.94	279,534.02	-8,245.08	0.00	-8,245.08
Issue Date: 01 Apr 15 Rate: 4.17779% Yield to Maturity: 13.978% Maturity Date: 10 Apr 48							
CMO BANK BANK SR 20-BNK25 CL AS 2.841%01-15-2063 CUSIP : 06539WBE5							
279,000.000	86.93173	660.53	242,539.53	287,356.89	-44,817.36	0.00	-44,817.36
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							
232,000.000	88.71124	666.23	205,810.08	238,956.06	-33,145.98	0.00	-33,145.98
Issue Date: 01 Aug 19 Rate: 3.446% Yield to Maturity: 6.272% Maturity Date: 15 Aug 61							
CMO BANK 2021-BNK38 SR 21-BN38 CL A52.581% 12-15-2064 SEDOL : BNGFDY4							
522,000.000	83.97245	1,096.64	438,336.19	425,205.70	13,130.49	0.00	13,130.49
Issue Date: 01 Dec 21 Rate: 2.521% Yield to Maturity: 5.274% Maturity Date: 15 Dec 64							
CMO BANK SER 2019-VBN20 CLS AS3.243% 09-15-2061 CUSIP : 06540AAG6							
279,000.000	86.77436	754.00	242,100.46	296,383.01	-54,282.55	0.00	-54,282.55
Issue Date: 01 Sep 19 Rate: 3.243% Yield to Maturity: 6.529% Maturity Date: 15 Sep 62							
CMO COML MTG PASSTHRU CTF CL B DUE08-15-2049 REG CUSIP : 46590MAW0							
373,000.000	90.48923	1,075.33	337,524.83	356,622.97	-19,098.14	0.00	-19,098.14
Issue Date: 01 Jul 16 Rate: 3.4595% Yield to Maturity: 10.042% Maturity Date: 15 Aug 49							

◆ 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							
CMO GS MTG SECS TR 2020-GC45 SER 20-GC45CLS AS 3.1731% DUE 0 CUSIP : 36258YBL1							
81,000.000	89.21139	214.18	72,261.23	83,429.84	-11,168.61	0.00	-11,168.61
Issue Date: 01 Jan 20 Rate: 3.1731% Yield to Maturity: 5.648% Maturity Date: 13 Feb 53							
CMO J P MORGAN CHASE COML MTG SECS TR2013-L CTF CL A-S 3. CUSIP : 46639YAU1							
151,384.940	91.19457	405.71	138,054.85	142,301.85	-4,247.00	0.00	-4,247.00
Issue Date: 01 May 13 Rate: 3.216% Yield to Maturity: 199.587% Maturity Date: 15 Apr 46							
CMO JPMCC COML MTG SECS TR 2016-JP3 MTGPASSTHRU CTF CL B DU CUSIP : 46590RAK5							
309,000.000	87.65112	874.65	270,841.96	312,959.06	-42,117.10	0.00	-42,117.10
Issue Date: 01 Sep 16 Rate: 3.3967% Yield to Maturity: 11.286% Maturity Date: 15 Aug 49							
CMO JPMCC COML MTG SECS TR SER 17-JP7 CL C VAR RT 09-15-205 CUSIP : 465968AL9							
400,000.000	80.89471	1,225.11	323,578.84	410,562.50	-86,983.66	0.00	-86,983.66
Issue Date: 01 Jul 17 Rate: 3.67499% Yield to Maturity: 12.413% Maturity Date: 15 Sep 50							
CMO MORGAN STANLEY BK AMER MERRILL LYNCH SER 2016-C31 CL C F CUSIP : 61766RBE5							
204,000.000	84.18315	723.38	171,733.63	205,681.41	-33,947.78	0.00	-33,947.78
Issue Date: 01 Nov 16 Rate: 4.25496% Yield to Maturity: 14.24% Maturity Date: 15 Nov 49							
CMO MORGAN STANLEY CAP I TR SR 19-L3 CLAS 3.49% 11-15-2029 CUSIP : 61691UBH1							
243,000.000	90.76544	706.73	220,560.02	250,271.26	-29,711.24	0.00	-29,711.24
Issue Date: 01 Nov 19 Rate: 3.49% Yield to Maturity: 5.626% Maturity Date: 15 Nov 52							
CMO UBS COML MTG TR 2017-C7 CL A-4 .000357% 12-01-2027 CUSIP : 90276WAS6							
178,000.000	96.12687	545.72	171,105.83	172,291.49	-1,185.66	0.00	-1,185.66
Issue Date: 01 Dec 17 Rate: 3.679% Yield to Maturity: 5.048% Maturity Date: 15 Dec 50							

◆ 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							
CMO UBS COML MTG TR 2018-C8 CL C FLTG 02-15-2051 CUSIP : 90276VAK5							
334,000.000	88.24438	1,303.46	294,736.23	280,977.50	13,758.73	0.00	13,758.73
Issue Date: 01 Feb 18 Rate: 4.68297% Yield to Maturity: 9.009% Maturity Date: 15 Feb 51							
CMO UBS COMMERCIAL MORTGAGE TRUST SER-2017-C7 CL-B VAR 12-15 SEDOL : BJP13W3							
400,000.000	93.69662	1,430.67	374,786.48	434,890.63	-60,104.15	0.00	-60,104.15
Issue Date: 01 Dec 17 Rate: 4.292% Yield to Maturity: 6.517% Maturity Date: 15 Dec 50							
CMO WELLS FARGO COML MTG SER 20-C55 CL AS 2.937% 02-15-2053 SEDOL : BNYDKS3							
186,000.000	87.54467	455.24	162,833.09	191,576.65	-28,743.56	0.00	-28,743.56
Issue Date: 01 Feb 20 Rate: 2.937% Yield to Maturity: 5.761% Maturity Date: 15 Feb 53							
CMO WELLS FARGO COML MTG TR 2015-C26DUE 02-15-2048 REG CUSIP : 94989CBD2							
225,000.000	99.38443	763.31	223,614.97	224,987.18	-1,372.21	0.00	-1,372.21
Issue Date: 01 Feb 15 Rate: 4.071% Yield to Maturity: 14.87% Maturity Date: 15 Feb 48							
CMO WELLS FARGO COML MTG TR 2016-C34 VARRATE DUE 06-15-2049 CUSIP : 95000DBK6							
132,000.000	94.20673	555.55	124,352.88	130,530.05	-6,177.17	0.00	-6,177.17
Issue Date: 01 May 16 Rate: 5.05053% Yield to Maturity: 9.01% Maturity Date: 15 Jun 49							
CMO WELLS FARGO COML MTG TR 2016-C373.794% DUE 12-15-204 CUSIP : 95000PAE4							
400,000.000	97.836	1,264.67	391,344.00	375,109.38	16,234.62	0.00	16,234.62
Issue Date: 01 Dec 16 Rate: 3.794% Yield to Maturity: 4.925% Maturity Date: 15 Dec 49							
CMO WELLS FARGO COML MTG TR SRS 20-C57 CL A1 .903% DUE 08-15 CUSIP : 95002XBA2							
43,380.790	98.58147	32.64	42,765.42	40,701.69	2,063.73	0.00	2,063.73
Issue Date: 01 Aug 20 Rate: 0.903% Yield to Maturity: 5.097% Maturity Date: 15 Aug 53							

◆ 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							
COMM SER 2015-DC1 CL C VAR 02-10-2048 REG SEDOL : BD6CX78							
225,000.000	88.35286	801.03	198,793.94	229,500.44	-30,706.50	0.00	-30,706.50
Issue Date: 01 Mar 15 Rate: 4.2832% Yield to Maturity: 181.135% Maturity Date: 10 Feb 48							
CSAIL 2015-C3 COML FLTG RT 4.05435% DUE08-15-2048 SEDOL : BD6CXQ7							
245,000.000	90.97869	839.61	222,897.79	257,442.50	-34,544.71	0.00	-34,544.71
Issue Date: 01 Aug 15 Rate: 4.10731% Yield to Maturity: 21.281% Maturity Date: 15 Aug 48							
CSAIL 2016-C7 COML MTG TR COML MTGPASSTHRU CTF CL B 3. CUSIP : 12637UBB4							
326,000.000	94.239	1,174.09	307,219.14	356,460.63	-49,241.49	0.00	-49,241.49
Issue Date: 01 Nov 16 Rate: 4.32144% Yield to Maturity: 7.675% Maturity Date: 15 Nov 49							
CSAIL 2017-CX10 COML MTG TR COML MTGPASS THRU CTF CL B 3 CUSIP : 12595JAU8							
400,000.000	89.45013	1,297.20	357,800.52	420,812.50	-63,011.98	0.00	-63,011.98
Issue Date: 01 Nov 17 Rate: 3.8916% Yield to Maturity: 7.944% Maturity Date: 15 Nov 50							
CSAIL 2021-C20 MTG PASS THRU CTF CL X-A.98988% 03-15-2054 SEDOL : BN0S811							
4,618,404.580	4.55234	3,814.84	210,245.48	329,660.36	-119,414.88	0.00	-119,414.88
Issue Date: 01 Mar 21 Rate: 0.99095% Yield to Maturity: 7.194% Maturity Date: 15 Mar 54							
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	-9,974.86
Issue Date: 01 Oct 21 Rate: 3.0525% Yield to Maturity: 5.313% Maturity Date: 10 Oct 43							
CSMC 2021-B33 COML MTG PASS THRU CTF CL3.1671% 10-10-2043 CUSIP : 12658WAC3							
230,000.000	84.7596	607.03	194,947.08	205,825.98	-10,878.90	0.00	-10,878.90
Issue Date: 01 Oct 21 Rate: 3.1671% Yield to Maturity: 5.883% Maturity Date: 10 Oct 43							

◆ 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							
EXTENDED STAY AMER TR 2021-ESH MTG PASSTHRU CTF CL A 144A 5 SEDOL : BP7L958							
246,621.420	100.0625	651.18	246,775.56	246,197.53	578.03	0.00	578.03
Issue Date: 08 Jul 21 Rate: 5.59148% Yield to Maturity: 5.858% Maturity Date: 15 Jul 38							
FS RIALTO 2021-FL2 ISSUER LTD / FS5.64624% 05-16-2038 SEDOL : BRJS0Z8							
270,207.480	99.8355	688.32	269,762.99	270,207.48	-444.49	0.00	-444.49
Issue Date: 05 May 21 Rate: 5.73157% Yield to Maturity: 6.101% Maturity Date: 16 May 38							
GREAT WOLF TR 2024-WOLF COML MTGPASSTHRU CTF CL C 6. SEDOL : BKPJR33							
280,000.000	100.25	897.54	280,700.00	279,300.00	1,400.00	0.00	1,400.00
Issue Date: 15 Mar 24 Rate: 6.78809% Yield to Maturity: 7.021% Maturity Date: 15 Mar 39							
GS MTG SECS TR SER 2018-GS9 CL A3 3.727% 03-10-2051 SEDOL : BNDNB70							
395,963.180	95.79435	1,229.80	379,310.35	366,002.99	13,307.36	0.00	13,307.36
Issue Date: 01 Mar 18 Rate: 3.727% Yield to Maturity: 5.317% Maturity Date: 10 Mar 51							
I/O CMO BBCMS MTG TR SER 20-C6 CL XA FRN 02-15-2053 CUSIP : 05492TAE0							
7,103,113.810	3.9667	6,143.60	281,759.22	317,129.25	-35,370.03	0.00	-35,370.03
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							
3,473,733.510	3.55086	2,659.49	123,347.41	211,560.33	-88,212.92	0.00	-88,212.92
Issue Date: 01 Feb 20 Rate: 0.91872% Yield to Maturity: 9.888% Maturity Date: 15 Feb 53							
I/O CMO CSAIL 2019-C16 COML MTG TR SER 2019-C16 CL XA FLTG CUSIP : 12596WAE4							
3,439,817.580	5.50615	4,401.76	189,401.52	279,159.29	-89,757.77	0.00	-89,757.77
Issue Date: 01 Jun 19 Rate: 1.53526% Yield to Maturity: 7.987% Maturity Date: 15 Jun 52							

◆ 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							
I/O CMO CSAIL COMM MTG TST SER 2018-CX12 CL XA 144A VAR RT 0 CUSIP : 12595XAV5							
17,481,812.110	1.60518	7,905.42	280,614.55	347,992.33	-67,377.78	0.00	-67,377.78
Issue Date: 01 Aug 18 Rate: 0.54244% Yield to Maturity: 31.316% Maturity Date: 15 Aug 51							
I/O CMO GS MTG SECS TR 2020-GC45 SER20-GC45 CLS XA 02-13 CUSIP : 36258YBJ6							
2,937,839.530	2.46325	1,601.66	72,366.33	120,754.11	-48,387.78	0.00	-48,387.78
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							
791,902.430	0.001	358.73	7.92	131,441.07	-131,433.15	0.00	-131,433.15
Issue Date: 01 Nov 14 Rate: 0.5377% Yield to Maturity: -51.82% Maturity Date: 15 Nov 47							
I/O CMO JPMBB COMMERCIAL MOR SECURITIE 2015-C28 CL XA VAR DU CUSIP : 46644FAF8							
2,126,151.000	0.02157	1,389.14	458.61	132,845.42	-132,386.81	0.00	-132,386.81
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							
2,432,572.590	5.44415	3,310.81	132,432.90	226,520.44	-94,087.54	0.00	-94,087.54
Issue Date: 01 Jun 20 Rate: 1.63313% Yield to Maturity: 8.234% Maturity Date: 13 May 53							
I/O CMO MORGAN STANLEY CAP I TR SR 19-L3 CL XA FLTG 11-15-20 CUSIP : 61691UBF5							
4,183,753.750	2.48438	2,110.91	103,940.34	161,740.07	-57,799.73	0.00	-57,799.73
Issue Date: 01 Nov 19 Rate: 0.60532% Yield to Maturity: 7.509% Maturity Date: 15 Nov 52							
I/O CMO WELLS FARGO COML MTG TR SR 2019-C54 CL XA FLTG 12-15 CUSIP : 95001YAF1							
2,179,385.840	3.47597	1,520.27	75,754.80	119,113.90	-43,359.10	0.00	-43,359.10
Issue Date: 01 Dec 19 Rate: 0.83697% Yield to Maturity: 7.185% Maturity Date: 15 Dec 52							

◆ 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							
I/O WELLS FARGO COML MTG TR SER 2015-C26 CLS X- CUSIP : 94989CBA8							
186,461.540	0.001	145.90	1.86	80,432.30	-80,430.44	0.00	-80,430.44
Issue Date: 01 Feb 15 Rate: 0.73567% Yield to Maturity: -38.21% Maturity Date: 15 Feb 48							
JP MORGAN CHASE COMMERCIAL MORTGAGESEC SER 17-JP6 CL C CUSIP : 48128KAZ4							
300,000.000	79.15502	925.32	237,465.06	314,589.84	-77,124.78	0.00	-77,124.78
Issue Date: 01 Jun 17 Rate: 3.70107% Yield to Maturity: 13.657% Maturity Date: 15 Jul 50							
LSTAR COML MTG TR FLTG RT 1.00071% DUE03-10-2050 CUSIP : 54910TBA9							
1,086,887.770	1.309	759.11	14,227.36	48,919.41	-34,692.05	0.00	-34,692.05
Issue Date: 01 Mar 17 Rate: 0.83928% Yield to Maturity: -27.803% Maturity Date: 10 Mar 50							
MF1 2023-FL12 LLC FLTG RT 6.38594% DUE10-19-2038 CUSIP : 59319MAA1							
150,000.000	100.24358	348.42	150,365.37	150,445.31	-79.94	0.00	-79.94
Issue Date: 18 Oct 23 Rate: 6.43235% Yield to Maturity: 6.685% Maturity Date: 19 Oct 38							
MORGAN STANLEY CAP I TR SER 20-L4 CL B 3.082% 02-15-2030 CUSIP : 61770KBB0							
186,000.000	86.74776	477.71	161,350.83	191,575.93	-30,225.10	0.00	-30,225.10
Issue Date: 01 Feb 20 Rate: 3.082% Yield to Maturity: 6.068% Maturity Date: 15 Feb 53							
MORGAN STANLEY CAP VAR RT 3.25% DUE12-15-2036 CUSIP : 61692AAJ1							
326,000.000	16.80782	925.59	54,793.49	326,101.88	-271,308.39	0.00	-271,308.39
Issue Date: 19 Dec 19 Rate: 6.01248% Yield to Maturity: 79.378% Maturity Date: 15 Dec 36							
PVTPL ARBOR REALTY COLLATERALIZED LN OBLIGAT SR 22-FL1 CL A SEDOL : BM8FSM8							
209,520.830	99.87355	563.15	209,255.89	208,340.02	915.87	0.00	915.87
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 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							
PVTPL BXP TRUST SR 2017-GM CL B FLTG DUE 06-13-2039 SEDOL : BTZHSN7							
180,000.000	94.90034	513.72	170,820.61	171,393.75	-573.14	0.00	-573.14
Issue Date: 01 Jun 17 Rate: 3.4248% Yield to Maturity: 5.648% Maturity Date: 13 Jun 39							
PVTPL CMO 20 TIMES SQUARE TR SER-2018-20TS CL-B VAR 144A 05- SEDOL : BMHKDN0							
275,000.000	88.52273	710.39	243,437.51	263,935.55	-20,498.04	0.00	-20,498.04
Issue Date: 01 May 18 Rate: 3.0999% Yield to Maturity: 35.917% Maturity Date: 15 May 35							
PVTPL CMO 20 TIMES SQUARE TR SER-2018-20TS CL-F 144A VAR 05- CUSIP : 90137LAL4							
161,000.000	78.87622	415.90	126,990.71	149,688.62	-22,697.91	0.00	-22,697.91
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							
240,000.000	99.25	566.30	238,200.00	239,062.50	-862.50	0.00	-862.50
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							
170,000.000	100.0572	430.92	170,097.24	169,575.00	522.24	0.00	522.24
Issue Date: 01 May 24 Rate: 6.08354% Yield to Maturity: 6.364% Maturity Date: 17 May 41							
PVTPL CMO BX TR 2019-OC11 4.0755% DUE12-09-2041 BEO SEDOL : BKPR6T6							
311,000.000	88.98974	1,022.15	276,758.09	301,317.17	-24,559.08	0.00	-24,559.08
Issue Date: 01 Dec 19 Rate: 3.94399% Yield to Maturity: 6.594% Maturity Date: 09 Dec 41							
PVTPL CMO CSMC 2020-NET SR 20-NET CL A2.25% 08-15-2037 SEDOL : BLD4B79							
136,707.590	97.45921	257.11	133,234.14	140,808.66	-7,574.52	0.00	-7,574.52
Issue Date: 01 Aug 20 Rate: 2.2569% Yield to Maturity: 6.259% Maturity Date: 15 Aug 37							

◆ 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							
PVTPL CMO DEL AMO FASHION CTR TR SR 17-AMO CL A FLTG RT 06-0 CUSIP : 24500EAA2							
150,000.000	94.00633	454.52	141,009.50	141,205.08	-195.58	0.00	-195.58
Issue Date: 01 Jun 17 Rate: 3.63618% Yield to Maturity: 6.33% Maturity Date: 05 Jun 35							
PVTPL CMO GS MTG SECS CORP TR 2018-TWR COML MTG CTF CL D FL CUSIP : 36251SAN8							
75,000.000	24.00	222.95	18,000.00	75,000.00	-57,000.00	0.00	-57,000.00
Issue Date: 31 Jul 18 Rate: 6.295% Yield to Maturity: 87.49% Maturity Date: 15 Jul 31							
PVTPL CMO J P MORGAN CHASE COML FLTG RTSER 2019-MFP CL D 07 SEDOL : BKKFRC5							
179,299.740	99.2227	516.91	177,906.04	170,166.66	7,739.38	0.00	7,739.38
Issue Date: 18 Jul 19 Rate: 6.105% Yield to Maturity: 6.682% Maturity Date: 15 Jul 36							
PVTPL CMO J P MORGAN CHASE COML MTG SECSTR SER 2019-FL12 CL CUSIP : 46651QAA5							
28,585.870	95.15397	79.58	27,200.59	28,585.87	-1,385.28	0.00	-1,385.28
Issue Date: 30 Sep 19 Rate: 5.89501% Yield to Maturity: 7.789% Maturity Date: 15 Dec 31							
PVTPL CMO LSTAR COML MTG TR 2016-4 COMLMTG PASS VAR RT DUE CUSIP : 50219QAL8							
260,000.000	94.33165	997.80	245,262.29	251,280.12	-6,017.83	0.00	-6,017.83
Issue Date: 01 Jun 16 Rate: 4.62506% Yield to Maturity: 10.039% Maturity Date: 10 Mar 49							
PVTPL CMO MORGAN STANLEY CAP I TR SR 24-NSTB CL A VAR 09-24- CUSIP : 61690BAA0							
303,856.100	96.39	1,944.45	292,886.89	295,730.65	-2,843.76	0.00	-2,843.76
Issue Date: 01 Sep 24 Rate: 3.90% Yield to Maturity: 5.375% Maturity Date: 24 Sep 57							
PVTPL CMO SREIT COML MTG TR 2021-MFPCOML CL D FLTG 11-15 CUSIP : 78472UAG3							
294,713.770	99.875	847.52	294,345.38	292,988.57	1,356.81	0.00	1,356.81
Issue Date: 30 Nov 21 Rate: 6.08977% Yield to Maturity: 6.425% Maturity Date: 15 Nov 38							

◆ 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							
PVTPL CMO UBS-BARCLAYS COML MTG TR2013-C5 COML MTG CTF SEDOL : B9L3V07							
179,286.640	92.55196	545.14	165,933.30	178,489.63	-12,556.33	0.00	-12,556.33
Issue Date: 01 Feb 13 Rate: 3.6487% Yield to Maturity: 8.806% Maturity Date: 10 Mar 46							
PVTPL CMO VEGAS TR 2SER 24-TI CL A 5.5183% 11-01-2039 CUSIP : 92254AAA5							
178,000.000	100.24203	818.55	178,430.81	177,999.88	430.93	0.00	430.93
Issue Date: 01 Nov 24 Rate: 5.5183% Yield to Maturity: 5.368% Maturity Date: 10 Nov 39							
PVTPL CMO WELLS FARGO COML MTG SER 2019-JWDR CLS C 3.13885% CUSIP : 95002NAJ6							
303,000.000	96.00424	766.99	290,892.85	289,376.84	1,516.01	0.00	1,516.01
Issue Date: 01 Oct 19 Rate: 3.0376% Yield to Maturity: 5.459% Maturity Date: 15 Sep 31							
PVTPL COLOGIX DATA CTRS US ISSUERSER 21-1A CL A2 3.3% CUSIP : 19521UAA1							
500,000.000	94.91201	275.00	474,560.05	457,968.75	16,591.30	0.00	16,591.30
Issue Date: 29 Dec 21 Rate: 3.30% Yield to Maturity: 7.526% Maturity Date: 26 Dec 51							
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT11-15-2036 CUSIP : 36262TAA1							
172,500.680	98.6228	251.01	170,125.00	169,374.10	750.90	0.00	750.90
Issue Date: 16 Nov 21 Rate: 5.82051% Yield to Maturity: 6.835% Maturity Date: 15 Dec 36							
PVTPL GREYSTONE COMMERCIAL REAL ESTA21-FL3 CL A FLTG RT CUSIP : 39809PAA3							
196,875.270	99.83272	484.01	196,545.94	194,906.52	1,639.42	0.00	1,639.42
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							
290,616.640	98.89425	674.03	287,403.15	288,350.99	-947.84	0.00	-947.84
Issue Date: 16 Aug 21 Rate: 5.5663% Yield to Maturity: 6.41% Maturity Date: 15 Feb 39							

◆ 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							
PVTPL MF1 2022-FL9 LLC SR SECD NT CL AFLTG RT 06-19-2037 CUSIP : 55285AAA5							
282,525.790	100.034	664.82	282,621.85	282,437.51	184.34	0.00	184.34
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 CL A FL CUSIP : 55284JAA7							
101,185.210	99.8898	208.87	101,073.70	100,378.88	694.82	0.00	694.82
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 CL A FLT CUSIP : 58003MAA4							
290,000.000	100.25248	683.80	290,732.19	289,275.00	1,457.19	0.00	1,457.19
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 CL A FL CUSIP : 55284AAA6							
171,976.740	99.71099	372.50	171,479.71	169,074.64	2,405.07	0.00	2,405.07
Issue Date: 24 Sep 21 Rate: 5.56969% Yield to Maturity: 5.96% Maturity Date: 16 Oct 36							
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP : 74970WAA8							
179,000.000	99.70922	803.76	178,479.50	179,000.00	-520.50	0.00	-520.50
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							
299,002.160	99.6016	661.59	297,810.94	297,643.24	167.70	0.00	167.70
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							
229,420.990	99.60705	544.52	228,519.48	229,420.99	-901.51	0.00	-901.51
Issue Date: 31 Mar 21 Rate: 5.6963% Yield to Maturity: 6.224% Maturity Date: 15 Mar 38							

◆ 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							
WELLS FARGO COML 3.664% DUE 09-15-2058 CUSIP : 94989NBE6							
270,000.000	99.17573	824.40	267,774.47	258,271.88	9,502.59	0.00	9,502.59
Issue Date: 01 Aug 15 Rate: 3.664% Yield to Maturity: 4.996% Maturity Date: 15 Sep 58							
WELLS FARGO COML MTG TR 2015-C27 COML CTF CL C 0.0% DUE 0 CUSIP : 94989DBC2							
160,000.000	87.71841	519.20	140,349.46	151,992.80	-11,643.34	0.00	-11,643.34
Issue Date: 01 Mar 15 Rate: 3.894% Yield to Maturity: 67.896% Maturity Date: 15 Feb 48							
WELLS FARGO COML MTG TR 2018-C48 COMLMTG PASSTHRU CTF CL CUSIP : 95001RAY5							
5,616,069.750	2.9199	4,357.18	163,983.62	278,284.06	-114,300.44	0.00	-114,300.44
Issue Date: 01 Dec 18 Rate: 0.93093% Yield to Maturity: 9.565% Maturity Date: 15 Jan 52							
WELLS FARGO COML MTG TR 2019-C51 CL AS 3.584% 06-15-2052 REG CUSIP : 95001VAX8							
231,000.000	89.7909	689.92	207,416.98	237,921.92	-30,504.94	0.00	-30,504.94
Issue Date: 01 Jul 19 Rate: 3.584% Yield to Maturity: 6.17% Maturity Date: 15 Jun 52							
WELLS FARGO COML MTG TR 2020-C56 COML MTG PASSTHRU CTF CL XA CUSIP : 95002RBB3							
3,314,814.830	4.94103	3,677.73	163,786.00	267,890.31	-104,104.31	0.00	-104,104.31
Issue Date: 01 Jun 20 Rate: 1.33146% Yield to Maturity: 6.01% Maturity Date: 15 Jun 53							
Total USD		112,847.53	21,680,260.03	24,273,467.97	-2,593,207.94	0.00	-2,593,207.94
Total United States		112,847.53	21,680,260.03	24,273,467.97	-2,593,207.94	0.00	-2,593,207.94
Total Commercial Mortgage-Backed							
86,495,846.780		**113,559.93**	**21,924,296.86**	**24,506,592.97**	**-2,582,296.11**	**0.00**	**-2,582,296.11**
Asset backed securities							
Cayman Islands - USD							

◆ 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							
Asset backed securities							
Cayman Islands - USD							
LCM LN INC FD I FLTG RT 6.61775016785%DUE 04-20-2031 CUSIP : 50189XAA3							
398,335.300	100.09227	4,707.54	398,702.84	396,315.74	2,387.10	0.00	2,387.10
Issue Date: 15 Mar 18 Rate: 5.90901% Yield to Maturity: 5.809% Maturity Date: 20 Apr 31							
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0%02-20-2031 CUSIP : 59801MAL2							
124,964.190	100.15015	850.35	125,151.82	124,964.19	187.63	0.00	187.63
Issue Date: 06 Apr 21 Rate: 5.83261% Yield to Maturity: 5.753% Maturity Date: 20 Feb 31							
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	0.00	568.96
Issue Date: 20 Apr 21 Rate: 5.99901% Yield to Maturity: 5.89% Maturity Date: 20 Apr 32							
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							
TRALEE CDO LTD 0% 04-25-2034 CUSIP : 89288CAA7							
1,600,000.000	100.06022	18,760.38	1,600,963.52	1,556,000.00	44,963.52	0.00	44,963.52
Issue Date: 25 Mar 21 Rate: 6.20748% Yield to Maturity: 6.127% Maturity Date: 25 Apr 34							
VENTURE XXVIII CLO LTD / VENTURE SR SECDNT CL A1R FLTG 144A CUSIP : 92331AAU8							
671,279.070	100.05144	7,879.49	671,624.38	659,665.95	11,958.43	0.00	11,958.43
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							

◆ 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							
Asset backed securities							
Total USD		55,639.76	4,317,304.82	4,240,029.11	77,275.71	0.00	77,275.71
Total Cayman Islands		55,639.76	4,317,304.82	4,240,029.11	77,275.71	0.00	77,275.71
Ireland - EUR							
INDIGO CRE MANG II IDX/LKD BDS15/07/2038 EUR SEDOL : 4B17QNU							
1,600,000.000	100.00	1,049.31	1,656,800.08	1,727,760.08	0.00	-70,960.00	-70,960.00
Issue Date: 13 Dec 24 Rate: 4.00407% Yield to Maturity: 4.283% Maturity Date: 15 Jul 38							
MAN GLG EURO CLO CLO BOND 15/10/2030 SEDOL : 6AX4MHU							
25,950.010	99.987025	224.67	26,867.75	25,821.10	775.78	270.87	1,046.65
Issue Date: 15 Mar 21 Rate: 3.859% Yield to Maturity: 3.798% Maturity Date: 15 Oct 30							
OAK HILL EURO CRED FRN CLO 10/2031 EUR'A' SEDOL : BL59T34							
365,331.990	99.929375	2,995.39	378,034.11	429,374.74	-267.18	-51,073.45	-51,340.63
Issue Date: 04 May 21 Rate: 3.959% Yield to Maturity: 3.815% Maturity Date: 20 Oct 31							
PALMER SQUARE 2023 FRN CLO 01/2033 EUR'A' SEDOL : 1AZXSTU							
452,814.610	100.05723	4,230.32	469,157.90	495,107.54	268.35	-26,217.99	-25,949.64
Issue Date: 27 Aug 24 Rate: 4.164% Yield to Maturity: 4.028% Maturity Date: 15 Jan 33							
PALMER SQUARE 3.113% 15/05/2033 SEDOL : 8B1787U							
1,480,000.000	99.975	3,585.38	1,532,156.94	1,613,052.12	-383.14	-80,512.04	-80,895.18
Issue Date: 05 Dec 24 Rate: 3.11934% Yield to Maturity: 3.758% Maturity Date: 15 May 33							
Total EUR		12,085.07	4,063,016.78	4,291,115.58	393.81	-228,492.61	-228,098.80
Total Ireland		12,085.07	4,063,016.78	4,291,115.58	393.81	-228,492.61	-228,098.80
Jersey, Channel Islands - USD							

◆ 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							
Asset backed securities							
Jersey, Channel Islands - USD							
CQS US CLO 2022-2 FLTG RT 6.14317% DUE07-20-2031 CUSIP : 12664BAN7							
330,333.640	100.06257	4,272.80	330,540.33	330,333.64	206.69	0.00	206.69
Issue Date: 28 Sep 23 Rate: 6.4674% Yield to Maturity: 6.385% Maturity Date: 20 Jul 31							
Total USD		4,272.80	330,540.33	330,333.64	206.69	0.00	206.69
Total Jersey, Channel Islands		4,272.80	330,540.33	330,333.64	206.69	0.00	206.69
Netherlands - EUR							
ARES EUROPEAN CVII FRN CLO 10/2030 EUR'A-1-R' SEDOL : 4AX7Q2U							
72,220.690	99.996795	622.86	74,782.14	85,043.48	-2.39	-10,258.95	-10,261.34
Issue Date: 15 Apr 21 Rate: 3.844% Yield to Maturity: 3.911% Maturity Date: 15 Oct 30							
Total EUR		622.86	74,782.14	85,043.48	-2.39	-10,258.95	-10,261.34
Total Netherlands		622.86	74,782.14	85,043.48	-2.39	-10,258.95	-10,261.34
United Kingdom - EUR							
ARES EUROPEAN CLO 14A AR FLTG 21/10/20343.266% 21/10/2034 SEDOL : 6B15ZEU							
1,500,000.000	100.0312	12,289.31	1,553,734.69	1,638,450.01	484.61	-85,199.93	-84,715.32
Issue Date: 24 Oct 24 Rate: 4.128% Yield to Maturity: 4.276% Maturity Date: 21 Oct 34							
Total EUR		12,289.31	1,553,734.69	1,638,450.01	484.61	-85,199.93	-84,715.32
Total United Kingdom		12,289.31	1,553,734.69	1,638,450.01	484.61	-85,199.93	-84,715.32
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	500,000.00	4,079.70	0.00	4,079.70
Issue Date: 23 Jul 24 Rate: 6.78194% Yield to Maturity: 5.935% Maturity Date: 24 Jul 37							

◆ 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							
Asset backed securities							
United States - USD							
AMERN CR ACCEP 4.91% DUE 08-12-2031 CUSIP : 024945AE7							
375,000.000	99.49753	971.77	373,115.74	374,951.32	-1,835.58	0.00	-1,835.58
Issue Date: 18 Oct 24 Rate: 4.91% Yield to Maturity: 5.192% Maturity Date: 12 Aug 31							
ASSET BACKED FDG CORP 2003-WMC1 ASSETBKD CTF CL M-1 06-25 SEDOL : B045BC9							
281,324.470	99.10588	254.52	278,809.09	281,324.46	-2,515.37	0.00	-2,515.37
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							
732,898.980	98.696	629.47	723,341.98	715,034.55	8,307.43	0.00	8,307.43
Issue Date: 14 Oct 04 Rate: 5.15322% Yield to Maturity: 7.511% Maturity Date: 25 Jun 34							
BATTALION CLO XI LTD / BATTALION 0%04-24-2034 CUSIP : 07132LAL3							
500,000.000	100.1796	5,794.44	500,898.00	500,000.00	898.00	0.00	898.00
Issue Date: 26 Apr 21 Rate: 6.04637% Yield to Maturity: 5.93% Maturity Date: 24 Apr 34							
BRDG STR CLO I LTD / BRDG STR CLO I5.81947% 07-20-2037 CUSIP : 10805YAL5							
1,000,000.000	100.91061	12,334.80	1,009,106.10	1,000,000.00	9,106.10	0.00	9,106.10
Issue Date: 21 Jun 24 Rate: 6.1674% Yield to Maturity: 5.966% Maturity Date: 20 Jul 37							
BRIDGECREST 4.83% DUE 08-15-2030 CUSIP : 10806EAE4							
250,000.000	99.5121	536.67	248,780.25	249,958.73	-1,178.48	0.00	-1,178.48
Issue Date: 23 Oct 24 Rate: 4.83% Yield to Maturity: 5.129% Maturity Date: 15 Aug 30							
CARVANA AUTO RECEIVABLES TRUST SR 24-P3CL B 4.53% 11-11-203 CUSIP : 146919AE5							
500,000.000	97.49251	1,321.25	487,462.55	499,808.75	-12,346.20	0.00	-12,346.20
Issue Date: 17 Sep 24 Rate: 4.53% Yield to Maturity: 5.155% Maturity Date: 11 Nov 30							

◆ 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							
Asset backed securities							
United States - USD							
COMPASS DATACENTERS ISSUER II LLC SR 24-1A CL A1 5.25% 144A SEDOL : BSY1QX9							
500,000.000	100.0295	437.50	500,147.50	485,867.65	14,279.85	0.00	14,279.85
Issue Date: 07 Mar 24 Rate: 5.25% Yield to Maturity: 6.514% Maturity Date: 25 Feb 49							
DATABANK ISSUER 2.06% DUE 02-27-2051 CUSIP : 23802WAA9							
250,000.000	96.25214	85.83	240,630.35	249,951.80	-9,321.45	0.00	-9,321.45
Issue Date: 11 Mar 21 Rate: 2.06% Yield to Maturity: 6.44% Maturity Date: 27 Feb 51							
LUMINACE ABS-2024 ISSUER LLC 5.87%10-30-2031 CUSIP : 55026NAA1							
155,564.800	97.77608	1,547.31	152,105.16	155,521.60	-3,416.44	0.00	-3,416.44
Issue Date: 23 Oct 24 Rate: 5.87% Yield to Maturity: 6.201% Maturity Date: 30 Oct 31							
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	500,000.00	1,800.85	0.00	1,800.85
Issue Date: 21 Jun 24 Rate: 5.75198% Yield to Maturity: 5.958% Maturity Date: 15 Jul 37							
METRONET 6.56% DUE 04-20-2053 CUSIP : 59170DAA9							
300,000.000	102.49025	601.33	307,470.75	299,977.53	7,493.22	0.00	7,493.22
Issue Date: 10 Apr 23 Rate: 6.56% Yield to Maturity: 7.395% Maturity Date: 20 Apr 53							
PAGAYA AI DEBT TR 2023-3 ASSET BACKED NTCL A 144A 7.6% 12-16 CUSIP : 69548BAA7							
89,731.980	100.54031	303.10	90,216.81	89,731.98	484.83	0.00	484.83
Issue Date: 12 Apr 23 Rate: 7.60% Yield to Maturity: 4.798% Maturity Date: 16 Dec 30							
PVTPL AASET 2020-1 TR SER 2020-1 SECD NTCL A 144A 3.351% DUE CUSIP : 00255UAA3							
252,319.880	96.00368	375.79	242,236.37	252,315.50	-10,079.13	0.00	-10,079.13
Issue Date: 18 Feb 20 Rate: 3.351% Yield to Maturity: 6.516% Maturity Date: 16 Jan 40							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL AASET 2024-1 TR 6.261% SER 24-1A CL A2 05-16-2049 CUSIP : 00255JAB6							
484,970.670	100.3762	1,265.17	486,795.13	484,806.75	1,988.38	0.00	1,988.38
Issue Date: 10 Jul 24 Rate: 6.261% Yield to Maturity: 6.23% Maturity Date: 16 May 49							
PVTPL APOLLO AVIATION SECURITIZATION SER 24-2A CL A 5.93% 09 CUSIP : 00038QAA6							
589,657.810	99.4186	1,456.95	586,229.54	589,652.92	-3,423.38	0.00	-3,423.38
Issue Date: 22 Oct 24 Rate: 5.93% Yield to Maturity: 6.144% Maturity Date: 16 Sep 49							
PVTPL APOLLO AVIATION SECURITIZATION SR24-1A CL B 6.9% 05-1 CUSIP : 00255JAC4							
245,534.760	99.99979	705.91	245,534.24	245,534.24	0.00	0.00	0.00
Issue Date: 16 Aug 24 Rate: 6.90% Yield to Maturity: 6.899% Maturity Date: 16 May 49							
PVTPL ATLAS SR SECD LN FD VIII LTD SR 17-8A CL B FLTG 01-15- CUSIP : 04943AAC3							
30,424.670	99.99915	394.28	30,424.41	30,430.75	-6.34	0.00	-6.34
Issue Date: 21 Jul 17 Rate: 6.05891% Yield to Maturity: 6.011% Maturity Date: 16 Jan 30							
PVTPL ATLAS STATIC SR LN FD I LTD/ATLASSTAT SER 22-1A CL AR CUSIP : 04942PAJ6							
561,170.310	100.2516	7,788.74	562,582.21	561,170.31	1,411.90	0.00	1,411.90
Issue Date: 01 Dec 23 Rate: 6.4059% Yield to Maturity: 6.184% Maturity Date: 15 Jul 30							
PVTPL BAIN CAPITAL CREDIT CLO LIMITEDSER 20-3A CL A1R FLT CUSIP : 05684CAW5							
900,000.000	100.11534	10,213.46	901,038.06	900,000.00	1,038.06	0.00	1,038.06
Issue Date: 23 Oct 24 Rate: 5.83626% Yield to Maturity: 5.751% Maturity Date: 23 Oct 34							
PVTPL BAIN CAPITAL CREDIT CLO LIMITED SR 20-2A CL ARR FLTG R CUSIP : 05683EAW2							
300,000.000	100.14754	3,514.44	300,442.62	300,000.00	442.62	0.00	442.62
Issue Date: 05 Sep 24 Rate: 5.53317% Yield to Maturity: 5.732% Maturity Date: 19 Jul 34							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL BARINGS CLO LTD SE 18-1A CL A1FLTG 04-15-2031 CUSIP : 06760GAA9							
615,966.080	100.15056	7,830.74	616,893.48	595,639.20	21,254.28	0.00	21,254.28
Issue Date: 05 Apr 18 Rate: 5.86751% Yield to Maturity: 5.708% Maturity Date: 15 Apr 31							
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 BLACKBIRD CAP II AIRCRAFT LEASE LTD 21-1A CL A 2.443% CUSIP : 09229CAA7							
522,909.740	91.25224	567.76	477,166.85	479,912.66	-2,745.81	0.00	-2,745.81
Issue Date: 01 Jul 21 Rate: 2.443% Yield to Maturity: 5.322% Maturity Date: 15 Jul 46							
PVTPL BLUEMOUNTAIN CLO XXII LTD 18-1A CL A-1 FLTG RT 07-15-2 CUSIP : 09629PAA4							
651,045.300	100.1249	8,460.08	651,858.46	636,722.31	15,136.15	0.00	15,136.15
Issue Date: 29 Jun 18 Rate: 5.99751% Yield to Maturity: 5.866% Maturity Date: 15 Jul 31							
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							
600,000.000	100.98033	7,820.88	605,881.98	600,000.00	5,881.98	0.00	5,881.98
Issue Date: 29 Dec 23 Rate: 6.5174% Yield to Maturity: 6.284% Maturity Date: 20 Jan 37							

◆ 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							
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	500,000.00	2,136.50	0.00	2,136.50
Issue Date: 14 Jun 24 Rate: 6.82174% Yield to Maturity: 5.987% Maturity Date: 20 Jul 37							
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	500,000.00	1,944.35	0.00	1,944.35
Issue Date: 24 Jul 24 Rate: 6.74784% Yield to Maturity: 5.961% Maturity Date: 20 Jul 37							
PVTPL CBAM SER 17-2A CL BR FLTG07-17-2034 CUSIP : 12481KAU2							
500,000.000	100.47029	7,134.56	502,351.45	492,500.00	9,851.45	0.00	9,851.45
Issue Date: 24 Jun 21 Rate: 6.75906% Yield to Maturity: 6.561% Maturity Date: 17 Jul 34							
PVTPL CIFC FDG 2017-IV LTD SER 17-4A CLA1R FLTG 10-24-2030 CUSIP : 12551JAL0							
144,446.080	100.13126	1,618.60	144,635.68	144,446.08	189.60	0.00	189.60
Issue Date: 17 Jun 21 Rate: 5.84637% Yield to Maturity: 5.70% Maturity Date: 24 Oct 30							
PVTPL CIFC FDG 2018-III LTD/CIFC FDG SRS 18-3A CL A FLTG 07- CUSIP : 12551YAA1							
410,405.820	100.13859	5,124.91	410,974.60	402,115.61	8,858.99	0.00	8,858.99
Issue Date: 20 Jul 18 Rate: 5.99396% Yield to Maturity: 5.811% Maturity Date: 18 Jul 31							
PVTPL CMO LOANCORE ISSUER LTD SR 22-CRE7 CL A FLTG RT 01-17- CUSIP : 53946PAA8							
96,149.490	99.8514	246.31	96,006.61	96,164.51	-157.90	0.00	-157.90
Issue Date: 23 Feb 22 Rate: 6.14824% Yield to Maturity: 6.523% Maturity Date: 17 Jan 37							
PVTPL DOMINOS PIZZA MASTER ISSUER LLCDOMINOS 2019-1 SR SE SEDOL : BKZ7QK7							
336,000.000	92.62328	2,259.49	311,214.22	336,000.00	-24,785.78	0.00	-24,785.78
Issue Date: 19 Nov 19 Rate: 3.668% Yield to Maturity: 6.141% Maturity Date: 25 Oct 49							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL DRYDEN SENIOR LOAN FUND SR 14-60ACL A FLTG 07-15-2031 CUSIP : 26251NAB6							
1,007,466.850	100.0136	13,026.15	1,007,603.87	987,821.24	19,782.63	0.00	19,782.63
Issue Date: 23 Aug 18 Rate: 5.96751% Yield to Maturity: 5.884% Maturity Date: 15 Jul 31							
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							
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 GOODLEAP HOME IMPT SOLUTIONS TR SER 24-1 CL A 5.35% 10 CUSIP : 381935AA3							
185,572.530	99.9287	303.36	185,440.22	185,567.82	-127.60	0.00	-127.60
Issue Date: 29 Oct 24 Rate: 5.35% Yield to Maturity: 5.359% Maturity Date: 20 Oct 46							
PVTPL HERO FDG 2016-4 NT CL A2 144A4.29% DUE 09-20-2047 CUSIP : 40417QAC9							
295,729.560	92.15956	3,559.35	272,543.06	303,043.43	-30,500.37	0.00	-30,500.37
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	493,739.77	-14,292.72	0.00	-14,292.72
Issue Date: 17 Sep 24 Rate: 5.375% Yield to Maturity: 5.593% Maturity Date: 15 Sep 49							
PVTPL KKR CLO 9 LTD / KKR CLO 9 LLC15/07/2030 VAR RT DU CUSIP : 48250LAW9							
236,149.510	100.04549	3,002.15	236,256.93	236,149.51	107.42	0.00	107.42
Issue Date: 15 Apr 21 Rate: 5.86751% Yield to Maturity: 5.75% Maturity Date: 15 Jul 30							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL LABRADOR AVIATION FIN LTD SER 16-1A CL A1 4.3% DUE 01 CUSIP : 50543LAA0							
1,447,914.730	96.80108	8,782.45	1,401,597.10	1,419,821.49	-18,224.39	0.00	-18,224.39
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 XV LTD PARTNERSHIP/LCM XV LLCVAR RT DUE 07-20-203 CUSIP : 50184NAR3							
110,165.980	99.90188	1,295.33	110,057.89	110,165.98	-108.09	0.00	-108.09
Issue Date: 06 Apr 21 Rate: 5.87901% Yield to Maturity: 5.906% Maturity Date: 20 Jul 30							
PVTPL MAGNETITE CLO LTD SER 15-12A CL AR4 FLTG 10-15-2031 CUSIP : 55953HBD4							
398,880.920	100.13441	5,017.70	399,417.06	398,880.92	536.14	0.00	536.14
Issue Date: 26 Mar 24 Rate: 5.8059% Yield to Maturity: 5.663% Maturity Date: 15 Oct 31							
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 MARINER FIN ISSUANCE TR SR 24-BA CL A 4.91% 11-20-2038 CUSIP : 56847GAA1							
325,000.000	98.3954	487.59	319,785.05	324,886.25	-5,101.20	0.00	-5,101.20
Issue Date: 17 Oct 24 Rate: 4.91% Yield to Maturity: 5.259% Maturity Date: 20 Nov 38							
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							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL OZLM LTD SR 17-17A CL A1R FLTG RT 07-20-2030 CUSIP : 67111NAQ7							
304,653.930	99.99756	3,465.32	304,646.50	304,653.93	-7.43	0.00	-7.43
Issue Date: 22 Apr 24 Rate: 5.7674% Yield to Maturity: 5.708% Maturity Date: 20 Jul 30							
PVTPL PAGAYA AI DEBT SELECTION TR SR 23-5 CL A 7.179% 04-15- CUSIP : 69546PAA8							
0.020	100.00	0.00	0.02	0.02	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 REGATTA XV FDG LTD SR 18-4A CL A1R FLTG RT 10-25-2031 CUSIP : 75888RAL3							
417,434.060	100.04589	4,593.62	417,625.62	417,434.06	191.56	0.00	191.56
Issue Date: 20 May 24 Rate: 5.82587% Yield to Maturity: 5.74% Maturity Date: 25 Oct 31							
PVTPL REGATTA XVI FUNDING LTD SR 19-2A CL A1R FLTG RT 01-15- CUSIP : 75888TAL9							
600,000.000	100.49029	7,612.67	602,941.74	600,000.00	2,941.74	0.00	2,941.74
Issue Date: 12 Sep 24 Rate: 5.8559% Yield to Maturity: 5.644% Maturity Date: 15 Jan 33							
PVTPL SHACKLETON SER 13-3A CL AR FLTG 07-15-2030 CUSIP : 81881QAS5							
108,871.100	100.12794	1,424.17	109,010.39	108,849.32	161.07	0.00	161.07
Issue Date: 16 Jan 18 Rate: 6.03751% Yield to Maturity: 5.834% Maturity Date: 15 Jul 30							
PVTPL SIGNAL RAIL I LLC SER 21-1 CL A2.23% DUE 08-17-2051 CUSIP : 82667CAA3							
650,893.360	90.60321	564.47	589,730.28	650,580.21	-60,849.93	0.00	-60,849.93
Issue Date: 18 Aug 21 Rate: 2.23% Yield to Maturity: 5.237% Maturity Date: 17 Aug 51							
PVTPL SOUND POINT CLO LTD SER 24-40A CLA1 FLTG 10-20-2037 CUSIP : 83617CAA2							
500,000.000	100.20811	8,221.52	501,040.55	500,000.00	1,040.55	0.00	1,040.55
Issue Date: 24 Sep 24 Rate: 5.65947% Yield to Maturity: 6.164% Maturity Date: 20 Oct 37							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL SOUND POINT CLO LTD SR 20-3A CLA1RFLTG RT 01-25-2032 CUSIP : 83615CAL0							
1,300,000.000	100.12767	14,502.19	1,301,659.71	1,300,000.00	1,659.71	0.00	1,659.71
Issue Date: 25 Apr 24 Rate: 5.90587% Yield to Maturity: 5.80% Maturity Date: 25 Jan 32							
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	237,474.55	233,797.35	3,677.20	0.00	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 CLOXXI SR SECD NT CL A CUSIP : 83614VAC9							
500,000.000	100.17278	5,626.51	500,863.90	499,775.00	1,088.90	0.00	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	163,113.31	160,870.24	2,243.07	0.00	2,243.07
Issue Date: 14 Dec 17 Rate: 6.16751% Yield to Maturity: 5.991% Maturity Date: 15 Oct 30							
PVTPL SUBWAY FDG LLC SER 24-1A CL A23 6.505% 07-30-2054 CUSIP : 864300AE8							
250,000.000	102.4079	2,755.59	256,019.75	250,000.00	6,019.75	0.00	6,019.75
Issue Date: 20 Jun 24 Rate: 6.505% Yield to Maturity: 6.16% Maturity Date: 30 Jul 54							
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							
858,593.700	88.36573	432.87	758,702.59	858,486.94	-99,784.35	0.00	-99,784.35
Issue Date: 03 Feb 21 Rate: 1.65% Yield to Maturity: 5.325% Maturity Date: 20 Feb 46							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL TLAS SENIOR LOAN FUND LTD SR 19-15A CL A1R FLTG RT 10- CUSIP : 04942MAN4							
1,300,000.000	100.19972	14,778.05	1,302,596.36	1,300,000.00	2,596.36	0.00	2,596.36
Issue Date: 02 Aug 24 Rate: 5.84626% Yield to Maturity: 5.716% Maturity Date: 23 Oct 32							
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2CL A1 12-25-2048 BEO SEDOL : BJHDGC8							
146,116.460	102.27444	132.80	149,439.79	146,413.95	3,025.84	0.00	3,025.84
Issue Date: 30 Apr 19 Rate: 5.45322% Yield to Maturity: 6.523% Maturity Date: 25 May 58							
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP : 89177XAA5							
215,848.300	102.18433	196.18	220,563.14	216,109.27	4,453.87	0.00	4,453.87
Issue Date: 30 Oct 19 Rate: 5.45322% Yield to Maturity: 5.622% Maturity Date: 25 Oct 59							
PVTPL TPG REAL ESTATE FINANCE SER 22-FL5 CL A FLTG 02-15-203 CUSIP : 87277JAA9							
358,139.270	99.4875	962.38	356,303.81	357,302.30	-998.49	0.00	-998.49
Issue Date: 16 Feb 22 Rate: 6.03182% Yield to Maturity: 6.541% Maturity Date: 15 Feb 39							
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	0.00	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							
887,872.760	99.999	10,241.44	887,863.88	887,872.76	-8.88	0.00	-8.88
Issue Date: 22 Jul 24 Rate: 5.7674% Yield to Maturity: 5.713% Maturity Date: 20 Jul 37							
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032 CUSIP : 92558NAJ1							
933,276.820	100.12751	11,197.47	934,466.84	933,276.82	1,190.02	0.00	1,190.02
Issue Date: 30 Sep 21 Rate: 5.99901% Yield to Maturity: 5.891% Maturity Date: 20 Jul 32							

◆ 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							
Asset backed securities							
United States - USD							
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	504,636.60	503,375.00	1,261.60	0.00	1,261.60
Issue Date: 25 Apr 24 Rate: 6.2674% Yield to Maturity: 6.041% Maturity Date: 20 Apr 37							
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE 12-0 SEDOL : BMY7YM0							
2,955,000.000	93.48213	6,063.17	2,762,396.94	2,955,000.00	-192,603.06	0.00	-192,603.06
Issue Date: 30 Oct 20 Rate: 2.841% Yield to Maturity: 5.981% Maturity Date: 05 Dec 50							
RAD CLO 4 LTD / RAD CLO 4LLC 5.51177%04-25-2032 CUSIP : 749984AA8							
562,022.100	100.14012	6,216.58	562,809.61	562,022.10	787.51	0.00	787.51
Issue Date: 25 Apr 24 Rate: 5.85587% Yield to Maturity: 5.736% Maturity Date: 25 Apr 32							
RETAINED VANTAGE 5.75% DUE 09-15-2048 CUSIP : 76134KAC8							
200,000.000	94.6389	511.11	189,277.80	187,953.13	1,324.67	0.00	1,324.67
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	503,879.80	500,000.00	3,879.80	0.00	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							
400,000.000	99.53758	562.22	398,150.32	399,935.68	-1,785.36	0.00	-1,785.36
Issue Date: 17 Oct 24 Rate: 4.60% Yield to Maturity: 4.738% Maturity Date: 20 Nov 31							
SOUND PT CLO XX FLTG RT 6.24423% DUE07-26-2031 CUSIP : 83611JAC9							
500,000.000	100.24864	5,939.21	501,243.20	490,500.00	10,743.20	0.00	10,743.20
Issue Date: 28 Jun 18 Rate: 6.57882% Yield to Maturity: 6.453% Maturity Date: 26 Jul 31							

◆ 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							
Asset backed securities							
United States - USD							
STRUCTURED ASSET INVT LN TR 2003-BC11MTG PASSTHRU CTF CL CUSIP : 86358EEK8							
406,305.640	100.95012	365.89	410,166.03	384,974.58	25,191.45	0.00	25,191.45
Issue Date: 25 Oct 03 Rate: 4.28031% Yield to Maturity: 6.676% Maturity Date: 25 Oct 33							
SUNNOVA HELIOS VII ISSUER LLC SOLAR LNBACKED NT 2021-C 2.3 CUSIP : 86745RAB5							
366,382.810	78.25295	260.84	286,705.36	366,284.53	-79,579.17	0.00	-79,579.17
Issue Date: 26 Oct 21 Rate: 2.33% Yield to Maturity: 8.145% Maturity Date: 20 Oct 48							
UPSTART 5.33% DUE 11-20-2034 CUSIP : 91684NAA9							
360,091.630	100.10437	586.45	360,467.46	360,064.55	402.91	0.00	402.91
Issue Date: 04 Nov 24 Rate: 5.33% Yield to Maturity: 5.239% Maturity Date: 20 Nov 34							
UPSTART SECURITIZATION TR 2023-2 6.77%06-20-2033 CUSIP : 91683VAA2							
93,780.360	100.37153	194.00	94,128.78	93,776.60	352.18	0.00	352.18
Issue Date: 06 Jul 23 Rate: 6.77% Yield to Maturity: 5.865% Maturity Date: 20 Jun 33							
Total USD		361,865.75	39,625,072.93	39,961,512.14	-336,439.21	0.00	-336,439.21
Total United States		361,865.75	39,625,072.93	39,961,512.14	-336,439.21	0.00	-336,439.21
Total Asset Backed Securities							
50,322,924.390		**446,775.55**	**49,964,451.69**	**50,546,483.96**	**-258,080.78**	**-323,951.49**	**-582,032.27**
Non-government backed c.m.o.s							
United States - USD							
CMO BEAR STEARNS ALT-A TR 2004-9 MTGPASSTHRU CTF CL VI-A SEDOL : B1XCSZ0							
1,704.130	95.87467	9.39	1,633.83	1,212.05	421.78	0.00	421.78
Issue Date: 01 Jul 04 Rate: 6.45667% Yield to Maturity: 8.007% Maturity Date: 25 Sep 34							

◆ 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							
Non-government backed c.m.o.s							
United States - USD							
CMO HARBORVIEW MTG LN SER 05-9 CL B1 FLTG 06-20-2035 CUSIP : 41161PSV6							
311,361.020	90.49668	558.87	281,771.39	303,577.01	-21,805.62	0.00	-21,805.62
Issue Date: 26 Aug 05 Rate: 5.38474% Yield to Maturity: 9.30% Maturity Date: 20 Jun 35							
CMO MASTR ALTERNATIVE LN TR 2004-10 CL4-A-1 6% DUE 09-25-2 CUSIP : 576434VX9							
11,443.400	94.31352	57.22	10,792.67	11,517.08	-724.41	0.00	-724.41
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							
13,880.180	94.20604	11.78	13,075.97	13,732.71	-656.74	0.00	-656.74
Issue Date: 25 Sep 03 Rate: 5.09322% Yield to Maturity: 9.619% Maturity Date: 25 Oct 28							
CMO SEQUOIA MTG TR 2007-3 MTG PASSTHRUCTF CL I-A1 GROUP 1 SEDOL : B768PP6							
32,381.270	86.50156	48.33	28,010.30	26,228.83	1,781.47	0.00	1,781.47
Issue Date: 27 Jul 07 Rate: 4.88474% Yield to Maturity: 10.365% Maturity Date: 20 Jul 36							
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							
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25- SEDOL : B0D6XN8							
52,891.090	96.47172	51.76	51,024.94	48,924.26	2,100.68	0.00	2,100.68
Issue Date: 15 Jul 05 Rate: 5.03322% Yield to Maturity: 6.663% Maturity Date: 25 Jul 45							
PVTPL CMO CIM TRUST SER 19-INV1 CLS A2 FLTG RT 02-25-2049 CUSIP : 12555DAB1							
31,089.370	97.16826	29.45	30,209.00	31,027.44	-818.44	0.00	-818.44
Issue Date: 28 Mar 19 Rate: 5.68327% Yield to Maturity: 8.38% Maturity Date: 25 Feb 49							

◆ 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							
Non-government backed c.m.o.s							
United States - USD							
PVTPL CMO CITIGROUP MTG LN TR INC SER 14-A CL A VAR RT 01-25 SEDOL : BK01BR6							
12,371.270	95.82927	41.24	11,855.30	12,807.55	-952.25	0.00	-952.25
Issue Date: 01 Feb 14 Rate: 4.00% Yield to Maturity: 6.507% Maturity Date: 25 Jan 35							
PVTPL CMO CYRUSONE DATA CTRS ISSUER I LLC SR 24-2A CL A 2 4. SEDOL : BRQN249							
500,000.000	95.29474	687.50	476,473.70	450,553.70	25,920.00	0.00	25,920.00
Issue Date: 14 May 24 Rate: 4.50% Yield to Maturity: 4.83% Maturity Date: 20 May 49							
PVTPL CMO LUNAR AIRCRAFT 2020-1 LTD SR 20-1A CL A 3.376% 02- SEDOL : BPP1X58							
557,023.770	96.292	835.78	536,369.33	550,409.09	-14,039.76	0.00	-14,039.76
Issue Date: 27 Feb 20 Rate: 3.376% Yield to Maturity: 5.506% Maturity Date: 15 Feb 45							
PVTPL CMO MILL CITY MTG LN TR 2019-GS2SER 19-GS2 CLS A1 VA CUSIP : 59981TAC9							
297,557.790	96.15097	681.90	286,104.70	299,430.95	-13,326.25	0.00	-13,326.25
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							
379,082.820	95.31178	868.73	361,310.58	381,313.26	-20,002.68	0.00	-20,002.68
Issue Date: 01 Sep 19 Rate: 2.75% Yield to Maturity: 6.073% Maturity Date: 25 Jul 59							
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	0.00	18,265.85
Issue Date: 17 Jun 24 Rate: 6.20% Yield to Maturity: 7.498% Maturity Date: 25 Jun 54							
Total USD		4,520.94	2,608,059.15	2,627,188.88	-19,129.73	0.00	-19,129.73
Total United States		4,520.94	2,608,059.15	2,627,188.88	-19,129.73	0.00	-19,129.73

◆ 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							
Total Non-Government Backed C.M.O.s							
2,720,232.120		**4,520.94**	**2,608,059.15**	**2,627,188.88**	**-19,129.73**	**0.00**	**-19,129.73**
Index linked government bonds							
France - EUR							
FRANCE(GOVT OF) IDX/LKD SNR 01/03/2026EUR1 SEDOL : BMY72S2							
3,400,000.000	119.533611	3,550.36	4,208,420.04	4,295,245.10	451,506.57	-538,331.63	-86,825.06
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							
330,000.000	139.671254	3,738.92	477,277.65	529,316.13	10,867.90	-62,906.38	-52,038.48
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							
300,000.000	114.081623	164.05	354,394.58	412,666.60	-33,422.51	-24,849.51	-58,272.02
Issue Date: 25 Jul 20 Rate: 0.12047% Yield to Maturity: 3.06% Maturity Date: 25 Jul 31							
Total EUR		7,453.33	5,040,092.27	5,237,227.83	428,951.96	-626,087.52	-197,135.56
Total France		7,453.33	5,040,092.27	5,237,227.83	428,951.96	-626,087.52	-197,135.56
Italy - EUR							
ITALY(REP OF) IDX/LKD BDS 15/05/2036 EUR SEDOL : BPX3CC6							
100,000.000	101.207437	247.10	104,800.31	108,080.10	1,987.45	-5,267.24	-3,279.79
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							
300,000.000	116.556904	197.07	362,084.04	393,852.07	20,751.85	-52,519.88	-31,768.03
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 Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Index linked government bonds							
Italy - EUR							
ITALY(REP OF) IDX/LKD SNR 26/05/2025 EUR SEDOL : BMH5RW2							
6,200,000.000	99.899883	8,944.47	6,413,672.71	7,180,844.53	-137,722.89	-629,448.93	-767,171.82
Rate: 1.40094% Yield to Maturity: 3.944% Maturity Date: 26 May 25							
Total EUR		9,388.64	6,880,557.06	7,682,776.70	-114,983.59	-687,236.05	-802,219.64
Total Italy		9,388.64	6,880,557.06	7,682,776.70	-114,983.59	-687,236.05	-802,219.64
Japan - JPY							
JAPAN GOVT CPI IDX/LKD 10/03/2028 SEDOL : 5A81FDU							
405,000,000.000	114.727881	879.00	2,956,527.85	3,134,543.29	145,557.27	-323,572.71	-178,015.44
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							
832,000,000.000	114.399749	1,794.00	6,056,286.03	6,962,803.30	371,781.94	-1,278,299.21	-906,517.27
Issue Date: 10 Mar 19 Rate: 0.10948% Yield to Maturity: 1.176% Maturity Date: 10 Mar 29							
Total JPY		2,673.00	9,012,813.88	10,097,346.59	517,339.21	-1,601,871.92	-1,084,532.71
Total Japan		2,673.00	9,012,813.88	10,097,346.59	517,339.21	-1,601,871.92	-1,084,532.71
Mexico - MXN							
MEXICO(UTD MEX ST) 4% GTD 24/08/2034DUAL CURR SEDOL : BMX5B02							
13,000.000	739.636793	6,874.64	462,434.18	472,216.94	3,055.28	-12,838.04	-9,782.76
Issue Date: 07 Mar 24 Rate: 33.36364% Yield to Maturity: -5.00% Maturity Date: 24 Aug 34							
Total MXN		6,874.64	462,434.18	472,216.94	3,055.28	-12,838.04	-9,782.76
Total Mexico		6,874.64	462,434.18	472,216.94	3,055.28	-12,838.04	-9,782.76
United States - USD							

◆ 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							
Index linked government bonds							
United States - USD							
TSY INFL IX N/B TREAS BONDS 0.75%02-15-2045 SEDOL : BVXLS02							
6,520,000.000	97.130974	24,758.62	6,332,939.53	8,199,423.38	-1,866,483.85	0.00	-1,866,483.85
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							
600,000.000	61.491222	322.98	368,947.33	588,616.09	-219,668.76	0.00	-219,668.76
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							
3,560,000.000	124.519344	7,957.99	4,432,888.65	4,153,965.05	278,923.60	0.00	278,923.60
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							
6,262,000.000	94.24436	30,276.36	5,901,581.82	5,881,543.80	20,038.02	0.00	20,038.02
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							
13,000,000.000	98.468931	107,920.07	12,800,960.98	13,118,490.27	-317,529.29	0.00	-317,529.29
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							
3,000,000.000	98.71687	1,972.63	2,961,506.11	2,785,431.60	176,074.51	0.00	176,074.51
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	1,200,412.00	85,375.74	0.00	85,375.74
Issue Date: 15 Apr 22 Rate: 0.13975% Yield to Maturity: 4.12% Maturity Date: 15 Apr 27							

◆ 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							
Index linked government bonds							
United States - USD							
TSY INFL IX N/B TII 2 3/8 10/15/2810-15-2028 SEDOL : BQT1NW8							
18,300,000.000	104.648843	102,126.73	19,150,738.31	19,251,067.62	-100,329.31	0.00	-100,329.31
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							
6,280,000.000	126.692947	14,216.02	7,956,317.09	6,780,864.36	1,175,452.73	0.00	1,175,452.73
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							
7,200,000.000	94.601185	31,116.62	6,811,285.32	7,523,997.41	-712,712.09	0.00	-712,712.09
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							
3,533,000.000	204.792939	53,559.40	7,235,334.53	6,978,281.37	257,053.16	0.00	257,053.16
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							
5,120,000.000	71.602929	5,936.00	3,666,069.95	4,518,547.98	-852,478.03	0.00	-852,478.03
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							
6,300,000.000	100.573678	20,419.07	6,336,141.70	7,272,805.75	-936,664.05	0.00	-936,664.05
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							
5,380,000.000	107.030858	21,290.47	5,758,260.15	6,248,100.18	-489,840.03	0.00	-489,840.03
Issue Date: 15 Feb 12 Rate: 1.0477% Yield to Maturity: 4.561% Maturity Date: 15 Feb 42							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL : BMXHQN6							
1,300,000.000	85.077092	7,821.34	1,106,002.20	1,194,570.71	-88,568.51	0.00	-88,568.51
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							
8,880,000.000	107.624234	6,217.72	9,557,032.00	9,683,396.14	-126,364.14	0.00	-126,364.14
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							
400,000.000	117.469801	128.96	469,879.20	456,644.90	13,234.30	0.00	13,234.30
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							
6,800,000.000	112.296632	2,104.02	7,636,170.98	7,120,905.36	515,265.62	0.00	515,265.62
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							
8,300,000.000	120.243342	2,704.61	9,980,197.39	9,282,253.26	697,944.13	0.00	697,944.13
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							
6,500,000.000	97.480719	35,796.60	6,336,246.73	6,387,872.07	-51,625.34	0.00	-51,625.34
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							
16,700,000.000	97.244511	113,485.92	16,239,833.29	16,458,118.51	-218,285.22	0.00	-218,285.22
Issue Date: 15 Jul 23 Rate: 1.42908% Yield to Maturity: 4.338% Maturity Date: 15 Jul 33							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS NOTES 1.625%10-15-2027 SEDOL : BQRGLR6							
16,200,000.000	105.910674	60,109.57	17,157,529.14	17,234,469.44	-76,940.30	0.00	-76,940.30
Issue Date: 15 Oct 22 Rate: 1.73155% Yield to Maturity: 3.975% Maturity Date: 15 Oct 27							
UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP : 91282CLE9							
17,800,000.000	97.502414	157,242.35	17,355,429.76	17,400,522.02	-45,092.26	0.00	-45,092.26
Issue Date: 15 Jul 24 Rate: 1.88618% Yield to Maturity: 4.367% Maturity Date: 15 Jul 34							
UNITED STATES OF AMER TREAS NOTES FLTG10-15-2029 SEDOL : BSF06D5							
3,900,000.000	98.634883	13,623.41	3,846,760.43	3,893,298.76	-46,538.33	0.00	-46,538.33
Issue Date: 15 Oct 24 Rate: 1.63015% Yield to Maturity: 4.122% Maturity Date: 15 Oct 29							
UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-1 SEDOL : BJB9TW3							
2,130,000.000	119.350278	10,763.00	2,542,160.92	2,464,316.73	77,844.19	0.00	77,844.19
Issue Date: 15 Jan 19 Rate: 1.09384% Yield to Maturity: 4.178% Maturity Date: 15 Jan 29							
UNITED STATES OF AMER TREAS NOTES NTS0.125% INFL INDEX 07 SEDOL : BD211D1							
5,995,000.000	128.598327	4,558.69	7,709,469.70	7,293,373.37	416,096.33	0.00	416,096.33
Issue Date: 15 Jul 16 Rate: 0.16461% Yield to Maturity: 3.797% Maturity Date: 15 Jul 26							
UNITED STATES OF AMER TREAS TIPS04-15-2029 SEDOL : BRJFGX9							
2,800,000.000	102.174772	14,195.76	2,860,893.61	2,864,452.54	-3,558.93	0.00	-3,558.93
Issue Date: 15 Apr 24 Rate: 2.16858% Yield to Maturity: 4.224% Maturity Date: 15 Apr 29							
UNITED STATES TREAS BDS2.125% 02-15-2054 SEDOL : BPG5RY6							
3,000,000.000	95.251424	24,765.99	2,857,542.71	3,002,920.60	-145,377.89	0.00	-145,377.89
Issue Date: 15 Feb 24 Rate: 2.18558% Yield to Maturity: 4.618% Maturity Date: 15 Feb 54							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL : BMT9GR0							
2,010,000.000	66.725815	1,150.60	1,341,188.88	2,282,464.61	-941,275.73	0.00	-941,275.73
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							
6,930,000.000	112.703455	48,746.86	7,810,349.42	9,877,655.21	-2,067,305.79	0.00	-2,067,305.79
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							
4,590,000.000	139.449679	53,103.13	6,400,740.28	7,255,230.52	-854,490.24	0.00	-854,490.24
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							
3,196,000.000	149.558628	38,929.47	4,779,893.74	4,052,871.41	727,022.33	0.00	727,022.33
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							
934,000.000	205.929034	14,891.40	1,923,377.18	1,847,513.01	75,864.17	0.00	75,864.17
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							
6,000,000.000	100.343593	30,191.25	6,020,615.56	6,872,385.02	-851,769.46	0.00	-851,769.46
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							
1,500,000.000	91.421734	7,107.13	1,371,326.02	1,709,228.03	-337,902.01	0.00	-337,902.01
Issue Date: 15 Feb 19 Rate: 1.2544% Yield to Maturity: 4.64% Maturity Date: 15 Feb 49							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15- SEDOL : BYST006							
2,800,000.000	132.30009	6,456.36	3,704,402.52	3,454,026.64	250,375.88	0.00	250,375.88
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							
6,928,000.000	114.288098	9,873.42	7,917,879.46	7,819,576.16	98,303.30	0.00	98,303.30
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							
18,056,000.000	122.324858	53,967.72	22,086,976.38	22,129,719.46	-42,743.08	0.00	-42,743.08
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							
9,950,000.000	120.774399	43,350.43	12,017,052.68	11,567,090.27	449,962.41	0.00	449,962.41
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							
9,090,000.000	121.447219	2,975.43	11,039,552.23	10,254,645.06	784,907.17	0.00	784,907.17
Rate: 0.15275% Yield to Maturity: 4.405% Maturity Date: 15 Apr 25							
UNITED STATES TREAS NTS .125% DUE 07-15-2030 SEDOL : BLCGQJ3							
11,130,000.000	110.970168	7,912.50	12,350,979.73	12,110,944.28	240,035.45	0.00	240,035.45
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							
32,800,000.000	97.106293	105,904.37	31,850,863.94	32,274,404.80	-423,540.86	0.00	-423,540.86
Issue Date: 15 Jul 22 Rate: 0.679% Yield to Maturity: 4.29% Maturity Date: 15 Jul 32							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026 SEDOL : BDHLRC7							
15,070,000.000	131.011705	59,498.03	19,743,464.00	19,744,883.99	-1,419.99	0.00	-1,419.99
Issue Date: 15 Jan 16 Rate: 0.83028% Yield to Maturity: 4.096% Maturity Date: 15 Jan 26							
UNITED STS TREAS NTS0.125% 07-15-2031 SEDOL : BNW0365							
20,920,000.000	103.678403	14,644.75	21,689,521.80	21,923,117.80	-233,596.00	0.00	-233,596.00
Issue Date: 15 Jul 21 Rate: 0.14722% Yield to Maturity: 4.223% Maturity Date: 15 Jul 31							
US TREAS BDS INDEX LINKED 2.00 DUE01-15-2026 REG SEDOL : BZ56W67							
1,571,000.000	159.042336	23,083.70	2,498,555.10	2,175,595.59	322,959.51	0.00	322,959.51
Issue Date: 15 Jan 06 Rate: 3.18074% Yield to Maturity: 4.121% Maturity Date: 15 Jan 26							
US TREAS BDS INDEX LINKED 2.5 DUE01-15-2029 REG SEDOL : BYQLTV8							
2,370,000.000	149.593871	40,240.73	3,545,374.73	3,221,043.41	324,331.32	0.00	324,331.32
Issue Date: 15 Jan 09 Rate: 3.6755% Yield to Maturity: 4.176% Maturity Date: 15 Jan 29							
US TREAS INFL INDEXED BONDS 3.375 DUE04-15-2032 AR12 DUE SEDOL : 2805872							
162,000.000	192.495254	2,083.49	311,842.31	308,314.88	3,527.43	0.00	3,527.43
Issue Date: 15 Oct 01 Rate: 6.00183% Yield to Maturity: 4.277% Maturity Date: 15 Apr 32							
US TREASURY DTD 02/15/2010 02-15-2040 SEDOL : BZ56WB2							
2,620,000.000	140.925957	30,711.57	3,692,260.07	3,392,693.24	299,566.83	0.00	299,566.83
Issue Date: 15 Feb 10 Rate: 3.10337% Yield to Maturity: 4.537% Maturity Date: 15 Feb 40							
US TREASURY INFL INDX 0.125%01-15-2030 SEDOL : BJVB6M8							
10,390,000.000	111.427886	7,360.74	11,577,357.33	11,195,465.36	381,891.97	0.00	381,891.97
Issue Date: 15 Jan 20 Rate: 0.15336% Yield to Maturity: 4.181% Maturity Date: 15 Jan 30							

◆ 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							
Index linked government bonds							
Total USD		1,477,933.32	390,327,480.63	394,707,530.02	-4,380,049.39	0.00	-4,380,049.39
Total United States		1,477,933.32	390,327,480.63	394,707,530.02	-4,380,049.39	0.00	-4,380,049.39
Total Index Linked Government Bonds **1,603,620,000.000**		**1,504,322.93**	**411,723,378.02**	**418,197,098.08**	**-3,545,686.53**	**-2,928,033.53**	**-6,473,720.06**
Funds - other fixed income							
Global Region - USD							
CF PANAGORA DIVERSIFIED RISK MULTI ASSET FUND LTD SER III SU CUSIP : 1BB999I31							
1,117,085.770	84.048417	0.00	93,889,290.62	101,512,466.49	-7,623,175.87	0.00	-7,623,175.87
CF RUFFER SICAV RUFFER TOTAL RETURN INTERNATIONAL I-USD-CAP CUSIP : 4L7999H57							
29,018,350.680	1.8513	0.00	53,721,672.61	53,571,586.21	150,086.40	0.00	150,086.40
Total USD		0.00	147,610,963.23	155,084,052.70	-7,473,089.47	0.00	-7,473,089.47
Total Global Region		0.00	147,610,963.23	155,084,052.70	-7,473,089.47	0.00	-7,473,089.47
United States - USD							
MFO PIMCO FDS PAC INVT MGMT SER ALL ASTFD INSTL CL 72200562 CUSIP : 722005626							
4,986,788.470 Issue Date: 18 Sep 08	10.82	0.00	53,957,051.25	59,450,912.89	-5,493,861.64	0.00	-5,493,861.64
Total USD		0.00	53,957,051.25	59,450,912.89	-5,493,861.64	0.00	-5,493,861.64
Total United States		0.00	53,957,051.25	59,450,912.89	-5,493,861.64	0.00	-5,493,861.64
Total Funds - Other Fixed Income **35,122,224.920**		**0.00**	**201,568,014.48**	**214,534,965.59**	**-12,966,951.11**	**0.00**	**-12,966,951.11**
Fixed income derivatives - futures							
Australia - AUD							

◆ 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							
Fixed income derivatives - futures							
Australia - AUD							
FUT MAR 25 SFE 10Y T-BOND CUSIP : 999599GH0							
112.000	112.875329	0.00	7,827,317.56	8,198,002.21	-104,312.04	-266,372.61	-370,684.65
Rate: 6.00% Yield to Maturity: 4.395% Maturity Date: 17 Mar 25							
Total AUD		0.00	7,827,317.56	8,198,002.21	-104,312.04	-266,372.61	-370,684.65
Total Australia		0.00	7,827,317.56	8,198,002.21	-104,312.04	-266,372.61	-370,684.65
France - EUR							
FUT 06 MAR 25 EUR FOAT CUSIP : 999599GH0							
-139.000	123.40	0.00	-17,761,518.13	-18,448,569.06	324,308.26	362,742.67	687,050.93
Maturity Date: 06 Mar 25							
Total EUR		0.00	-17,761,518.13	-18,448,569.06	324,308.26	362,742.67	687,050.93
Total France		0.00	-17,761,518.13	-18,448,569.06	324,308.26	362,742.67	687,050.93
Germany - EUR							
FUT 06 MAR 25 EURO BUXL BND CUSIP : 999599GH0							
-42.000	132.68	0.00	-5,770,386.15	-6,194,398.22	307,502.09	116,509.98	424,012.07
Yield to Maturity: -0.529% Maturity Date: 06 Mar 25							
FUT 06 MAR 25 EURX E-SCHATZ CUSIP : 999599GH0							
-142.000	106.985	0.00	-15,731,182.12	-16,068,871.68	35,972.50	301,717.06	337,689.56
Yield to Maturity: -0.905% Maturity Date: 06 Mar 25							
FUT 06 MAR 25 EURX EUR-BOBL CUSIP : 999599GH0							
19.000	117.86	0.00	2,318,836.68	2,383,883.96	-16,226.29	-48,820.99	-65,047.28
Yield to Maturity: -0.927% Maturity Date: 06 Mar 25							

◆ 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							
Fixed income derivatives - futures							
Germany - EUR							
FUT 06 MAR 25 EURX EUR-BUND CUSIP : 999599GH0							
90.000 Yield to Maturity: -0.788% Maturity Date: 06 Mar 25	133.44	0.00	12,435,941.38	12,912,421.98	-212,039.34	-264,441.26	-476,480.60
Total EUR		0.00	-6,746,790.21	-6,966,963.96	115,208.96	104,964.79	220,173.75
Total Germany		0.00	-6,746,790.21	-6,966,963.96	115,208.96	104,964.79	220,173.75
Italy - EUR							
FUT 06 MAR 25 EUX EURO-BTP CUSIP : 999599GH0							
73.000 Maturity Date: 06 Mar 25	119.98	0.00	9,069,468.59	9,362,226.66	-101,023.38	-191,734.69	-292,758.07
FUT 06 MAR 25 EUX ST EUROBTP CUSIP : 999599GH0							
-30.000 Maturity Date: 06 Mar 25	107.42	0.00	-3,337,002.46	-3,408,738.45	7,621.28	64,114.71	71,735.99
Total EUR		0.00	5,732,466.13	5,953,488.21	-93,402.10	-127,619.98	-221,022.08
Total Italy		0.00	5,732,466.13	5,953,488.21	-93,402.10	-127,619.98	-221,022.08
Japan - JPY							
FUT MAR 25 OSE 10Y JGB CUSIP : 999599GH0							
1.000 Yield to Maturity: 0.421% Maturity Date: 13 Mar 25	141.90	0.00	902,901.50	951,297.62	-4,390.43	-44,005.69	-48,396.12
Total JPY		0.00	902,901.50	951,297.62	-4,390.43	-44,005.69	-48,396.12
Total Japan		0.00	902,901.50	951,297.62	-4,390.43	-44,005.69	-48,396.12
United States - USD							

◆ 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							
Fixed income derivatives - futures							
United States - USD							
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0							
-542.000	108.75	0.00	-58,942,500.00	-59,642,320.31	699,820.31	0.00	699,820.31
Yield to Maturity: 4.423%	Maturity Date: 20 Mar 25						
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0							
185.000	106.304688	0.00	19,666,367.19	19,770,817.50	-104,450.31	0.00	-104,450.31
Yield to Maturity: 4.348%	Maturity Date: 31 Mar 25						
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0							
-60.000	118.90625	0.00	-7,134,375.00	-7,329,757.26	195,382.26	0.00	195,382.26
Yield to Maturity: 4.857%	Maturity Date: 20 Mar 25						
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0							
73.000	111.3125	0.00	8,125,812.50	8,401,211.33	-275,398.83	0.00	-275,398.83
Yield to Maturity: 4.561%	Maturity Date: 20 Mar 25						
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0							
15.000	113.84375	0.00	1,707,656.25	1,633,349.51	74,306.74	0.00	74,306.74
Yield to Maturity: 4.746%	Maturity Date: 20 Mar 25						
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0							
300.000	102.804688	0.00	61,682,812.50	61,670,690.59	12,121.91	0.00	12,121.91
Yield to Maturity: 4.257%	Maturity Date: 31 Mar 25						
Total USD		0.00	25,105,773.44	24,503,991.36	601,782.08	0.00	601,782.08
Total United States		0.00	25,105,773.44	24,503,991.36	601,782.08	0.00	601,782.08

◆ 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							
Total Fixed Income Derivatives - Futures							
-87.000		**0.00**	**15,060,150.29**	**14,191,246.38**	**839,194.73**	**29,709.18**	**868,903.91**
Fixed income derivatives - options							
European Union - EUR							
IR CAP GSCMUS33 22/06/2035 EUR 3% / CPTFE 3175RWRC3 SEDOL : 9K2JV4U 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**
Total Fixed Income							
2,308,388,240.387		**3,303,909.25**	**1,220,712,566.90**	**1,268,950,852.75**	**-45,014,589.10**	**-3,223,696.75**	**-48,238,285.85**
Real Estate							
Real estate							
United States - USD							
11365 VENTURA BOULEVARDSTUDIO CITY, CA 9160 CUSIP : 992222C07							
1.000	25,100,000.00	0.00	25,100,000.00	13,271,408.77	11,828,591.23	0.00	11,828,591.23
145 HUDSON STREET UNIT 6A CUSIP : 99089KZN4							
1.000	2,950,000.00	0.00	2,950,000.00 *	2,541,000.00	409,000.00	0.00	409,000.00

** Market value based on prices received from an external manager or other client-directed pricing source*

◆ 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
Real Estate							
Real estate							
United States - USD							
CF BRANDYWINE GLOBAL OPPORTUNISTIC FXDINC FD CUSIP : 54E2868Y5							
2,704,190.550	42.8435	0.00	115,856,987.83	78,353,983.10	37,503,004.73	0.00	37,503,004.73
CF JPMCB SPECIAL SITUATION PROPERTYFUND CUSIP : 99089IXB7							
4,001,979.000	9.094	0.00	36,393,997.03	25,633,017.01	10,760,980.02	0.00	10,760,980.02
CF JPMCB STRATEGIC PROPERTY FUND CUSIP : 99089IWA0							
13,090,906.670	11.056	0.00	144,733,064.14	116,307,119.93	28,425,944.21	0.00	28,425,944.21
CF PRUDENTIAL PRISA SA CUSIP : 99089IVL7							
652.440	76,683.79322	0.00	50,031,574.05	43,671,407.85	6,360,166.20	0.00	6,360,166.20
RIALTO REAL ESTATE FUND IV - PROPERTY,L.P. CUSIP : 9944A7996							
34,948,417.060	40,773,265.00	0.00	40,773,265.00 *	34,948,417.06	5,824,847.94	0.00	5,824,847.94
** Market value based on prices received from an external manager or other client-directed pricing source*							
RIALTO REAL ESTATE FUND V - DEBT, LP CUSIP : 9956AE995							
10,575,000.000	10,785,780.00	0.00	10,785,780.00	10,575,000.00	210,780.00	0.00	210,780.00
WHITMAN/PETERSON PARTNERS IV, LP CUSIP : 9943W1997							
19,519,341.570	20,598,371.00	0.00	20,598,371.00	19,519,341.57	1,079,029.43	0.00	1,079,029.43
Total USD		0.00	447,223,039.05	344,820,695.29	102,402,343.76	0.00	102,402,343.76
Total United States		0.00	447,223,039.05	344,820,695.29	102,402,343.76	0.00	102,402,343.76
Total Real Estate							
84,840,489.290		**0.00**	**447,223,039.05**	**344,820,695.29**	**102,402,343.76**	**0.00**	**102,402,343.76**

◆ 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
Total Real Estate							
84,840,489.290		**0.00**	**447,223,039.05**	**344,820,695.29**	**102,402,343.76**	**0.00**	**102,402,343.76**

Venture Capital and Partnerships

Partnerships

Global Region - USD

GAIP 2021 UDFI FEEDER, LP CUSIP : 9941D0994

59,625,108.000	63,062,098.00	0.00	63,062,098.00	59,625,108.00	3,436,990.00	0.00	3,436,990.00
Total USD		0.00	63,062,098.00	59,625,108.00	3,436,990.00	0.00	3,436,990.00
Total Global Region		0.00	63,062,098.00	59,625,108.00	3,436,990.00	0.00	3,436,990.00

United States - USD

ALTAS PARTNERS HOLDINGS III(A)LP CUSIP : 994QD5998

5,643,340.000	4,833,992.00	0.00	4,833,992.00 *	5,643,340.00	-809,348.00	0.00	-809,348.00

** Market value based on prices received from an external manager or other client-directed pricing source*

BANNER RIDGE SECONDARY FUND V(OFFSHORE), LP CUSIP : 994U26999

21,263,132.000	24,223,937.00	0.00	24,223,937.00	21,263,132.00	2,960,805.00	0.00	2,960,805.00

DERMODY PROPERTIES INDUSTRIAL FUND IIILP CUSIP : 993W19991

27,040,391.760	43,236,869.00	0.00	43,236,869.00	27,040,391.76	16,196,477.24	0.00	16,196,477.24

DERMODY PROPERTIES INDUSTRIAL FUND IV LP CUSIP : 9954D5996

10,901,017.000	10,113,244.00	0.00	10,113,244.00	10,901,017.00	-787,773.00	0.00	-787,773.00

JRK PLATFORM 5 PARALLEL LP CUSIP : 994QJW993

9,500,000.000	10,033,556.00	0.00	10,033,556.00	9,500,000.00	533,556.00	0.00	533,556.00

KING STREET GLOBAL DRAWDOWN OVERFLOWFUND, LP CUSIP : 993SA3993

4,830,354.110	8,001,747.00	0.00	8,001,747.00	4,830,354.11	3,171,392.89	0.00	3,171,392.89

◆ 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
Venture Capital and Partnerships							
Partnerships							
United States - USD							
KING STREET REAL ESTATE FUND OFFSHORE PFLP CUSIP : 9931M5994							
16,661,882.000	36,749,122.00	0.00	36,749,122.00	16,661,882.00	20,087,240.00	0.00	20,087,240.00
KLCP CO-INV OPP DOMESTIC FUND III LP CUSIP : 994NFY990							
3,063,975.000	3,544,581.00	0.00	3,544,581.00	3,063,975.00	480,606.00	0.00	480,606.00
KLCP ERISA FUND E III LP CUSIP : 994JS4991							
14,222,482.460	16,812,875.00	0.00	16,812,875.00	14,222,482.46	2,590,392.54	0.00	2,590,392.54
KLCP ERISA Fund E LP CUSIP : 993MKB997							
40,056,902.000	59,277,114.00	0.00	59,277,114.00	40,056,902.00	19,220,212.00	0.00	19,220,212.00
KLINE HILL PARTNERS OFFSHORE FEEDER FUNDV LP CUSIP : 995FCM995							
10,660,691.000	10,545,657.00	0.00	10,545,657.00	10,660,691.00	-115,034.00	0.00	-115,034.00
KLINE HILL PARTNERS SOLUTIONS IIEXPANSION FUND LP CUSIP : 995F16992							
1,543,394.000	1,529,914.00	0.00	1,529,914.00 *	1,543,394.00	-13,480.00	0.00	-13,480.00
** Market value based on prices received from an external manager or other client-directed pricing source*							
KS GLOBAL DRAWDOWN LP CUSIP : 993MVZ992							
20,088,586.000	31,838,419.00	0.00	31,838,419.00	20,088,586.00	11,749,833.00	0.00	11,749,833.00
OBERLAND CAPITAL HEALTHCARE OFFSHORE IIILP CUSIP : 994PXB995							
7,271,080.460	6,429,061.00	0.00	6,429,061.00	7,271,080.46	-842,019.46	0.00	-842,019.46
OBERLAND CAPITAL HEALTHCARE SOLUTIONSCO-INVEST OFFSHORE L CUSIP : 993REH990							
5,548,900.000	6,029,044.00	0.00	6,029,044.00	5,548,900.00	480,144.00	0.00	480,144.00

◆ 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
Venture Capital and Partnerships							
Partnerships							
United States - USD							
OBERLAND CAPITAL HEALTHCARE SOLUTIONSOFFSHORE LP CUSIP : 993NMN997							
15,647,432.180	12,967,256.00	0.00	12,967,256.00	15,647,432.18	-2,680,176.18	0.00	-2,680,176.18
OCM OPPORTUNITIES FUND VII B, LP CUSIP : 000574707							
65,277.040	1.00	0.00	1.00	65,277.04	-65,276.04	0.00	-65,276.04
SIXTH STREET FUNDAMENTAL STRATEGIESPARTNERS B LP COLLAT CUSIP : 993NWJ995							
28,906,354.410	33,854,687.00	0.00	33,854,687.00 *	28,906,354.41	4,948,332.59	0.00	4,948,332.59
			** Market value based on prices received from an external manager or other client-directed pricing source*				
WHITMAN/PETERSON PARTNERS V LP CUSIP : 995JL8998							
835,801.110	835,801.00	0.00	835,801.00	835,801.11	-0.11	0.00	-0.11
Total USD		0.00	320,856,877.00	243,750,992.53	77,105,884.47	0.00	77,105,884.47
Total United States		0.00	320,856,877.00	243,750,992.53	77,105,884.47	0.00	77,105,884.47
Total Partnerships							
303,376,100.530		**0.00**	**383,918,975.00**	**303,376,100.53**	**80,542,874.47**	**0.00**	**80,542,874.47**
Total Venture Capital and Partnerships							
303,376,100.530		**0.00**	**383,918,975.00**	**303,376,100.53**	**80,542,874.47**	**0.00**	**80,542,874.47**
Commodities							
Commodity derivatives - futures							
United Kingdom - USD							

◆ 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
Commodities							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 15 JAN 25 LME ALUM US CUSIP : 999599GH0							
92.000	2,536.48	0.00	5,833,904.00	5,953,674.17	-119,770.17	0.00	-119,770.17
FUT 15 JAN 25 LME COPPER US CUSIP : 999599GH0							
12.000	8,673.23	0.00	2,601,969.00	2,725,539.75	-123,570.75	0.00	-123,570.75
FUT 15 JAN 25 LME NICKEL US CUSIP : 999599GH0							
11.000	15,140.07	0.00	999,245.02	1,044,919.53	-45,674.51	0.00	-45,674.51
FUT 15 JAN 25 LME ZINC US CUSIP : 999599GH0							
10.000	2,960.44	0.00	740,110.00	773,278.86	-33,168.86	0.00	-33,168.86
FUT 16 APR 25 LME ALUM US CUSIP : 999599GH0							
12.000	2,552.43	0.00	765,729.00	780,608.00	-14,879.00	0.00	-14,879.00
FUT 16 JUL 25 LME ALUM US CUSIP : 999599GH0							
13.000	2,560.13	0.00	832,042.25	859,589.25	-27,547.00	0.00	-27,547.00
FUT 17 DEC 25 LME ALUM US CUSIP : 999599GH0							
21.000	2,569.43	0.00	1,348,950.75	1,382,236.75	-33,286.00	0.00	-33,286.00
FUT 17 DEC 25 LME COPPER US CUSIP : 999599GH0							
9.000	8,990.50	0.00	2,022,862.50	2,110,415.25	-87,552.75	0.00	-87,552.75
FUT 17 DEC 25 LME NICKEL US CUSIP : 999599GH0							
10.000	15,967.76	0.00	958,065.98	1,001,326.50	-43,260.52	0.00	-43,260.52

◆ 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
Commodities							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 17 DEC 25 LME ZINC US CUSIP : 999599GH0							
8.000	2,993.81	0.00	598,762.00	620,713.50	-21,951.50	0.00	-21,951.50
FUT 18 JUN 25 LME ALUM US CUSIP : 999599GH0							
17.000	2,558.13	0.00	1,087,205.25	1,115,559.50	-28,354.25	0.00	-28,354.25
FUT 18 JUN 25 LME NICKEL US CUSIP : 999599GH0							
4.000	15,535.76	0.00	372,858.39	393,928.98	-21,070.59	0.00	-21,070.59
FUT 18 JUN 25 LME ZINC US CUSIP : 999599GH0							
9.000	2,990.56	0.00	672,876.00	678,363.25	-5,487.25	0.00	-5,487.25
FUT 19 FEB 25 LME ALUM US CUSIP : 999599GH0							
61.000	2,546.82	0.00	3,883,900.50	3,970,701.50	-86,801.00	0.00	-86,801.00
FUT 19 FEB 25 LME COPPER US CUSIP : 999599GH0							
11.000	8,718.92	0.00	2,397,703.00	2,498,712.00	-101,009.00	0.00	-101,009.00
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							
80.000	2,554.97	0.00	5,109,940.00	5,138,349.81	-28,409.81	0.00	-28,409.81

◆ 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
Commodities							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 19 MAR 25 LME COPPER US CUSIP : 999599GH0							
14.000	8,754.20	0.00	3,063,970.00	3,193,084.00	-129,114.00	0.00	-129,114.00
FUT 19 MAR 25 LME NICKEL US CUSIP : 999599GH0							
18.000	15,303.34	0.00	1,652,761.38	1,780,394.40	-127,633.02	0.00	-127,633.02
FUT 19 MAR 25 LME ZINC US CUSIP : 999599GH0							
27.000	2,980.34	0.00	2,011,729.50	2,043,954.53	-32,225.03	0.00	-32,225.03
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
FUT 21 MAY 25 LME COPPER US CUSIP : 999599GH0							
4.000	8,814.00	0.00	881,400.00	913,449.50	-32,049.50	0.00	-32,049.50
Total USD		0.00	40,387,697.99	41,629,315.93	-1,241,617.94	0.00	-1,241,617.94
Total United Kingdom		0.00	40,387,697.99	41,629,315.93	-1,241,617.94	0.00	-1,241,617.94
United States - USD							
FUT APR 25 CME CATTLE CUSIP : 999599GH0							
40.000	1.94275	0.00	3,108,400.00	2,984,352.00	124,048.00	0.00	124,048.00
FUT APR 25 CMX GOLD CUSIP : 999599GH0							
17.000	2,666.00	0.00	4,532,200.00	4,593,710.00	-61,510.00	0.00	-61,510.00
FUT APR 25 ICE BRENT CRD CUSIP : 999599GH0							
47.000	74.24	0.00	3,489,280.00	3,406,653.02	82,626.98	0.00	82,626.98

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT APR 25 NYM HH NAT GAS CUSIP : 999599GH0							
44.000	3.07	0.00	1,350,800.00	1,306,927.10	43,872.90	0.00	43,872.90
FUT APR 25 NYM LT CRUDE CUSIP : 999599GH0							
13.000	70.86	0.00	921,180.00	885,710.00	35,470.00	0.00	35,470.00
FUT AUG 25 NYM HH NAT GAS CUSIP : 999599GH0							
39.000	3.56	0.00	1,388,400.00	1,274,394.48	114,005.52	0.00	114,005.52
FUT DEC 25 NYM HH NAT GAS CUSIP : 999599GH0							
32.000	4.364	0.00	1,396,480.00	1,276,850.00	119,630.00	0.00	119,630.00
FUT DEC 25 NYM LT CRUDE CUSIP : 999599GH0							
12.000	68.19	0.00	818,280.00	802,390.00	15,890.00	0.00	15,890.00
FUT FEB 25 CME CATTLE CUSIP : 999599GH0							
74.000	1.916	0.00	5,671,360.00	5,470,578.27	200,781.73	0.00	200,781.73
FUT FEB 25 CMX GOLD CUSIP : 999599GH0							
114.000	2,641.00	0.00	30,107,400.00	30,443,155.22	-335,755.22	0.00	-335,755.22
FUT FEB 25 NYM HH NAT GAS CUSIP : 999599GH0							
39.000	3.633	0.00	1,416,870.00	1,402,178.64	14,691.36	0.00	14,691.36
FUT FEB 25 NYM LT CRUDE CUSIP : 999599GH0							
42.000	71.72	0.00	3,012,240.00	2,893,086.98	119,153.02	0.00	119,153.02

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT JUL 25 CBT CORN CUSIP : 999599GH0							
103.000	4.6875	0.00	2,414,062.50	2,299,522.90	114,539.60	0.00	114,539.60
FUT JUL 25 CBT SOYBEANS CUSIP : 999599GH0							
38.000	10.3475	0.00	1,966,025.00	1,955,200.00	10,825.00	0.00	10,825.00
FUT JUL 25 CBT WHEAT CUSIP : 999599GH0							
15.000	5.695	0.00	427,125.00	438,062.50	-10,937.50	0.00	-10,937.50
FUT JUL 25 CMX HG COPPER CUSIP : 999599GH0							
1.000	4.092	0.00	102,300.00	104,275.00	-1,975.00	0.00	-1,975.00
FUT JUL 25 CSC SUGAR 11 CUSIP : 999599GH0							
38.000	0.175	0.00	747,191.01	795,177.38	-47,986.37	0.00	-47,986.37
FUT JUL 25 ICE BRENT CRD CUSIP : 999599GH0							
14.000	73.25	0.00	1,025,500.00	1,010,440.00	15,060.00	0.00	15,060.00
FUT JUL 25 KCBT RED WHEAT CUSIP : 999599GH0							
22.000	5.76	0.00	633,600.00	643,112.50	-9,512.50	0.00	-9,512.50
FUT JUL 25 NYM HH NAT GAS CUSIP : 999599GH0							
38.000	3.522	0.00	1,338,360.00	1,239,004.63	99,355.37	0.00	99,355.37
FUT JUL 25 NYM LT CRUDE CUSIP : 999599GH0							
1.000	69.84	0.00	69,840.00	67,260.00	2,580.00	0.00	2,580.00

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT JUN 25 CME CATTLE CUSIP : 999599GH0							
16.000	1.89625	0.00	1,213,600.00	1,157,813.34	55,786.66	0.00	55,786.66
FUT JUN 25 ICE BRENT CRD CUSIP : 999599GH0							
90.000	73.56	0.00	6,620,400.00	6,521,659.72	98,740.28	0.00	98,740.28
FUT JUN 25 ICE WTILSCRUDE CUSIP : 999599GH0							
6.000	70.17	0.00	421,020.00	406,910.00	14,110.00	0.00	14,110.00
FUT JUN 25 NYM HH NAT GAS CUSIP : 999599GH0							
40.000	3.335	0.00	1,334,000.00	1,250,422.20	83,577.80	0.00	83,577.80
FUT JUN 25 NYM LT CRUDE CUSIP : 999599GH0							
85.000	70.17	0.00	5,964,450.00	5,890,404.74	74,045.26	0.00	74,045.26
FUT MAR 25 CBT CORN CUSIP : 999599GH0							
406.000	4.585	0.00	9,307,550.00	8,878,574.95	428,975.05	0.00	428,975.05
FUT MAR 25 CBT SOYBEANS CUSIP : 999599GH0							
181.000	10.105	0.00	9,145,025.00	9,329,761.41	-184,736.41	0.00	-184,736.41
FUT MAR 25 CBT WHEAT CUSIP : 999599GH0							
121.000	5.515	0.00	3,336,575.00	3,503,248.09	-166,673.09	0.00	-166,673.09
FUT MAR 25 CMX HG COPPER CUSIP : 999599GH0							
66.000	4.0265	0.00	6,643,725.00	6,945,205.00	-301,480.00	0.00	-301,480.00

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT MAR 25 CSC SUGAR 11 CUSIP : 999599GH0							
324.000	0.1926	0.00	7,011,505.62	7,350,462.43	-338,956.81	0.00	-338,956.81
FUT MAR 25 ICE WTILSCRUDE CUSIP : 999599GH0							
8.000	71.25	0.00	570,000.00	534,768.75	35,231.25	0.00	35,231.25
FUT MAR 25 IPE BRENT CRD CUSIP : 999599GH0							
151.000	74.64	0.00	11,270,640.00	11,180,865.61	89,774.39	0.00	89,774.39
FUT MAR 25 KCBT RED WHEAT CUSIP : 999599GH0							
139.000	5.5925	0.00	3,886,787.50	4,003,247.34	-116,459.84	0.00	-116,459.84
FUT MAR 25 NYM HH NAT GAS CUSIP : 999599GH0							
43.000	3.098	0.00	1,332,140.00	1,358,393.69	-26,253.69	0.00	-26,253.69
FUT MAR 25 NYM LT CRUDE CUSIP : 999599GH0							
33.000	71.25	0.00	2,351,250.00	2,264,722.06	86,527.94	0.00	86,527.94
FUT MAY 25 CBT CORN CUSIP : 999599GH0							
114.000	4.6575	0.00	2,654,775.00	2,530,585.11	124,189.89	0.00	124,189.89
FUT MAY 25 CBT SOYBEANS CUSIP : 999599GH0							
67.000	10.2225	0.00	3,424,537.50	3,416,375.00	8,162.50	0.00	8,162.50
FUT MAY 25 CBT WHEAT CUSIP : 999599GH0							
26.000	5.625	0.00	731,250.00	759,275.00	-28,025.00	0.00	-28,025.00

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT MAY 25 CMX HG COPPER CUSIP : 999599GH0							
15.000	4.0595	0.00	1,522,312.50	1,596,237.50	-73,925.00	0.00	-73,925.00
FUT MAY 25 CSC SUGAR 11 CUSIP : 999599GH0							
102.000	0.1785	0.00	2,045,730.34	2,194,258.76	-148,528.42	0.00	-148,528.42
FUT MAY 25 ICE BRENT CRD CUSIP : 999599GH0							
25.000	73.88	0.00	1,847,000.00	1,808,110.00	38,890.00	0.00	38,890.00
FUT MAY 25 KCBT RED WHEAT CUSIP : 999599GH0							
35.000	5.6775	0.00	993,562.50	1,010,850.00	-17,287.50	0.00	-17,287.50
FUT MAY 25 NYM HH NAT GAS CUSIP : 999599GH0							
42.000	3.157	0.00	1,325,940.00	1,268,861.44	57,078.56	0.00	57,078.56
FUT MAY 25 NYM LT CRUDE CUSIP : 999599GH0							
7.000	70.50	0.00	493,500.00	477,500.00	16,000.00	0.00	16,000.00
FUT NOV 25 CBT SOYBEANS CUSIP : 999599GH0							
12.000	10.2525	0.00	615,150.00	599,637.50	15,512.50	0.00	15,512.50
FUT NOV 25 NYM HH NAT GAS CUSIP : 999599GH0							
39.000	3.906	0.00	1,523,340.00	1,366,959.13	156,380.87	0.00	156,380.87
FUT OCT 25 CSC SUGAR 11 CUSIP : 999599GH0							
5.000	0.1747	0.00	98,146.07	97,899.20	246.87	0.00	246.87

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT OCT 25 NYM HH NAT GAS CUSIP : 999599GH0							
38.000	3.619	0.00	1,375,220.00	1,233,870.00	141,350.00	0.00	141,350.00
FUT SEP 25 CBT CORN CUSIP : 999599GH0							
27.000	4.425	0.00	597,375.00	589,906.44	7,468.56	0.00	7,468.56
FUT SEP 25 ICE BRENT CRD CUSIP : 999599GH0							
11.000	72.63	0.00	798,930.00	784,130.00	14,800.00	0.00	14,800.00
FUT SEP 25 NYM HH NAT GAS CUSIP : 999599GH0							
43.000	3.542	0.00	1,523,060.00	1,371,024.28	152,035.72	0.00	152,035.72
FUT SEP 25 NYM LT CRUDE CUSIP : 999599GH0							
8.000	69.15	0.00	553,200.00	540,570.00	12,630.00	0.00	12,630.00
Total USD		0.00	158,468,590.54	157,514,549.31	954,041.23	0.00	954,041.23
Total United States		0.00	158,468,590.54	157,514,549.31	954,041.23	0.00	954,041.23
Total Commodity Derivatives - Futures							
3,585.000		**0.00**	**198,856,288.53**	**199,143,865.24**	**-287,576.71**	**0.00**	**-287,576.71**
Total Commodities							
3,585.000		**0.00**	**198,856,288.53**	**199,143,865.24**	**-287,576.71**	**0.00**	**-287,576.71**
Other Assets							
Other options							
European Union - EUR							

◆ 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
Other Assets							
Other options							
European Union - EUR							
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.95% 317U3YNA8 15/09/2 SEDOL : 9M38E5U 317U3YNA8							
-15,600,000.000	0.006123	0.00	-98,903.26	-188,635.38	84,240.46	5,491.66	89,732.12
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3UMA7 29/08/20 SEDOL : 9M2WTRU 317U3UMA7							
-4,400,000.000	0.016376	0.00	-74,612.79	-56,700.64	-20,394.01	2,481.86	-17,912.15
CALL SWO EUR GSILGB2X P 6MEURIB / R 2.8% 317U3VGA2 01/09/20 SEDOL : 9M2XS3U 317U3VGA2							
-9,600,000.000	0.01471	0.00	-146,230.17	-121,853.61	-29,973.29	5,596.73	-24,376.56
PUT SWO EUR CITIUS33 P 2.95% / R 6MEURIB 317U3YMA9 15/09/20 SEDOL : 9M38E4U 317U3YMA9							
-15,600,000.000	-0.010292	0.00	166,248.46	-188,635.38	349,392.17	5,491.67	354,883.84
PUT SWO EUR GSCMUS33 P 2.9% / R 6MEURIB 317U3ULA8 29/08/202 SEDOL : 9M2WTQU 317U3ULA8							
-4,400,000.000	0.000846	0.00	-3,854.55	-56,700.64	50,364.24	2,481.85	52,846.09
PUT SWO EUR GSILGB2X P 2.8% / R 6MEURIB 317U3VHA1 01/09/202 SEDOL : 9M2XS6U 317U3VHA1							
-9,600,000.000	0.001098	0.00	-10,916.99	-121,853.61	105,339.90	5,596.72	110,936.62
Total EUR		0.00	-168,269.30	-734,379.26	538,969.47	27,140.49	566,109.96
Total European Union		0.00	-168,269.30	-734,379.26	538,969.47	27,140.49	566,109.96
United Kingdom - GBP							
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.6% 317U7OVA7 27/01 SEDOL : 9MYGWRU 317U7OVA7							
-3,400,000.000	0.000199	0.00	-848.23	-17,087.72	16,184.42	55.07	16,239.49
PUT SWO GBP RBOSGB2RTCM P 4% / R 1DSONIA 317U7OUA8 27/01/20 SEDOL : 9MYGWQU 317U7OUA8							
-3,400,000.000	0.010338	0.00	-44,021.71	-22,641.23	-21,453.46	72.98	-21,380.48
Total GBP		0.00	-44,869.94	-39,728.95	-5,269.04	128.05	-5,140.99

◆ 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
Other Assets							
Other options							
Total United Kingdom		0.00	-44,869.94	-39,728.95	-5,269.04	128.05	-5,140.99
Total Other Options							
-66,000,000.000		**0.00**	**-213,139.24**	**-774,108.21**	**533,700.43**	**27,268.54**	**560,968.97**
Swaps							
European Union - EUR							
LCH_RPI MSNYUS33 15/03/2031 EUR P CPTFE/ R 1.38% SWU086FC4 SEDOL : 9KX9UAU SWU086FC4							
2,950,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/03/2052 EUR P CPTFE/ R 2.58% SWU0KT119 SEDOL : 9L67TXU SWU0KT119							
200,000.000	0.047111	0.00	9,756.69	120.22	9,643.89	-7.42	9,636.47
LCH_RPI MSNYUS33 15/03/2052 EUR P CPTFE/ R 2.59% SWU0ZD712 SEDOL : 9L63TVU SWU0ZD712							
300,000.000	0.050581	0.00	15,712.90	0.00	15,712.90	0.00	15,712.90
LCH_RPI MSNYUS33 15/04/2052 EUR P CPTFE/ R 2.55% SWU0KT127 SEDOL : 9L68GRU SWU0KT127							
100,000.000	0.047692	0.00	4,938.54	128.97	4,818.51	-8.94	4,809.57
LCH_RPI MSNYUS33 15/04/2053 EUR P CPTFE/ R 2.7% SWU0K8A23 SEDOL : 9LZMFUU SWU0K8A23							
900,000.000	0.163239	0.00	152,130.78	6,019.78	146,444.59	-333.59	146,111.00
LCH_RPI MSNYUS33 15/05/2027 EUR P 3.13%/ R CPTFE SWU04AM49 SEDOL : 9L6XS9U SWU04AM49							
200,000.000	0.006743	0.00	1,396.41	0.00	1,396.41	0.00	1,396.41
LCH_RPI MSNYUS33 15/05/2037 EUR P 2.488% / R CPTFE SWU01JA46 SEDOL : 9L75ZJU SWU01JA46							
100,000.000	0.00	0.00	0.00	2,645.70	-2,536.22	-109.48	-2,645.70
LCH_RPI MSNYUS33 15/05/2052 EUR P CPTFE/ R 2.421% SWU0EA026 SEDOL : 9L75ZKU SWU0EA026							
70,000.000	0.010178	0.00	737.72	0.00	737.72	0.00	737.72

◆ 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
Other Assets							
Swaps							
European Union - EUR							
LCH_RPI MSNYUS33 15/08/2027 EUR P 2.975% / R CPTFE SWU03ZT14 SEDOL : 9L8CFAU SWU03ZT14							
4,000,000.000	0.00	0.00	0.00	16,242.70	-16,452.43	209.73	-16,242.70
LCH_RPI MSNYUS33 15/08/2034 EUR P 2.049% / R CPTFE SWU056462 SEDOL : 9M9FTQU SWU056462							
710,000.000	0.00	0.00	0.00	92.68	-87.86	-4.82	-92.68
LCH_RPI MSNYUS33 15/09/2034 EUR P 2.034% / R CPTFE SWU0MM443 SEDOL : 9M9US3U SWU0MM443							
2,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/09/2053 EUR P CPTFE/ R 2.763% SWU0GH854 SEDOL : 9M3FD9U SWU0GH854							
500,000.000	0.187039	0.00	96,839.29	1,323.19	95,537.15	-21.05	95,516.10
LCH_RPI MSNYUS33 15/10/2053 EUR P CPTFE/ R 2.682% SWU0KH016 SEDOL : 9M3PMKU SWU0KH016							
400,000.000	0.15925	0.00	65,961.19	0.00	65,961.19	0.00	65,961.19
LCH_RPI MSNYUS33 15/10/2053 EUR P CPTFE/ R 2.736% SWU0NL451 SEDOL : 9M3JQ8U SWU0NL451							
600,000.000	0.178165	0.00	110,693.73	5,215.39	105,546.69	-68.35	105,478.34
LCH_RPI MSNYUS33 15/11/2039 EUR P FPCPX/ R 1.41% SWU0JE262 SEDOL : 9JZQH2U SWU0JE262							
300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/12/2052 EUR P CPTFE/ R 2.59% SWU0XL419 SEDOL : 9LXGCZU SWU0XL419							
400,000.000	0.114267	0.00	47,329.27	0.00	47,329.27	0.00	47,329.27
Total EUR		0.00	505,496.52	31,788.63	474,051.81	-343.92	473,707.89
Total European Union		0.00	505,496.52	31,788.63	474,051.81	-343.92	473,707.89
United Kingdom - GBP							

◆ 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
Other Assets							
Swaps							
United Kingdom - GBP							
LCH_RPI MSNYUS33 15/08/2034 GBP P RPI /R 3.5% SWU0TX9S4 SEDOL : 9M9TE8U SWU0TX9S4							
3,100,000.000	0.00	0.00	0.00	17,613.67	-16,766.89	-846.78	-17,613.67
LCH_RPI MSNYUS33 15/09/2034 GBP P RPI /R 3.466% SWU0AP415 SEDOL : 9M9UCEU SWU0AP415							
2,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total GBP		0.00	0.00	17,613.67	-16,766.89	-846.78	-17,613.67
Total United Kingdom		0.00	0.00	17,613.67	-16,766.89	-846.78	-17,613.67
United States - USD							
CDS / STS GSILGB2X SELL PROTECTION ONCMBX.NA.AAA.8 10-17- SEDOL : 9E2WDHU SWPC0ATK0							
42,049.480	0.000158	0.00	6.66	0.00	6.66	0.00	6.66
CDS / STS GSILGB2X SELL PROTECTION ONCMBX.NA.AAA.9 09-17- SEDOL : 9E5TEJU SWPC0C1D2							
1,584,863.810	0.000624	0.00	988.80	0.00	988.80	0.00	988.80
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL : 9J6LBFU SWPC0HTX7							
500,000.000	0.000235	0.00	117.50	0.00	117.50	0.00	117.50
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL : 9M8XPJU SWPC0MR67							
99,053.990	0.000624	0.00	61.80	0.00	61.80	0.00	61.80
LCH_RPI MSNYUS33 02/05/2028 USD P 2.335% / R CPI SWU0Y9274 SEDOL : 9G7ERYU SWU0Y9274							
680,000.000	0.102773	0.00	69,885.50	1,475.42	68,410.08	0.00	68,410.08
LCH_RPI MSNYUS33 02/24/2031 USD P 2.311% / R CPI SWU0PS017 SEDOL : 9K9RJ1U SWU0PS017							
2,800,000.000	0.11191	0.00	313,347.16	1,316.86	312,030.30	0.00	312,030.30

◆ 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
Other Assets							
Swaps							
United States - USD							
LCH_RPI MSNYUS33 03/05/2026 USD P 2.419% / R CPI SWU0EN705 SEDOL : 9KX2H7U SWU0EN705							
2,700,000.000	0.109251	0.00	294,976.89	0.00	294,976.89	0.00	294,976.89
LCH_RPI MSNYUS33 05/13/2026 USD P 2.768% / R CPI SWU0EQ088 SEDOL : 9KYFU8U SWU0EQ088							
1,500,000.000	0.086609	0.00	129,912.90	0.00	129,912.90	0.00	129,912.90
LCH_RPI MSNYUS33 05/14/2026 USD P 2.813% / R CPI SWU0JL852 SEDOL : 9KYHMTU SWU0JL852							
2,100,000.000	0.084105	0.00	176,620.71	0.00	176,620.71	0.00	176,620.71
LCH_RPI MSNYUS33 05/25/2026 USD P 2.703% / R CPI SWU0ZN009 SEDOL : 9KYQTUU SWU0ZN009							
1,370,000.000	0.088865	0.00	121,744.37	0.00	121,744.37	0.00	121,744.37
LCH_RPI MSNYUS33 06/03/2029 USD P CPI /R 1.954% SWU0JB268 SEDOL : 9J95BSU SWU0JB268							
550,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 06/06/2028 USD P CPI /R 2.37% SWU0Z7004 SEDOL : 9H3VYYU SWU0Z7004							
100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 07/25/2029 USD P CPI /R 1.997% SWU0SG481 SEDOL : 9JXJHDU SWU0SG481							
1,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 08/26/2028 USD P 2.573% / R CPI SWU0EQ690 SEDOL : 9L1JSAU SWU0EQ690							
700,000.000	0.070119	0.00	49,082.95	0.00	49,082.95	0.00	49,082.95
LCH_RPI MSNYUS33 11/20/2029 USD P CPI /R 1.883% SWU0JD587 SEDOL : 9JZWXZU SWU0JD587							
6,600,000.000	0.00	0.00	0.00	6,683.40	-6,683.40	0.00	-6,683.40
Total USD		0.00	1,156,745.24	9,475.68	1,147,269.56	0.00	1,147,269.56
Total United States		0.00	1,156,745.24	9,475.68	1,147,269.56	0.00	1,147,269.56

◆ 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
Other Assets							
Total Swaps							
42,855,967.280		**0.00**	**1,662,241.76**	**58,877.98**	**1,604,554.48**	**-1,190.70**	**1,603,363.78**
Miscellaneous							
United States - USD							
CASH HELD AT TILDEN CUSIP : 995679024							
960,651.120	1.00	0.00	960,651.12	960,651.12	0.00	0.00	0.00
Total USD		0.00	960,651.12	960,651.12	0.00	0.00	0.00
Total United States		0.00	960,651.12	960,651.12	0.00	0.00	0.00
Total Miscellaneous							
960,651.120		**0.00**	**960,651.12**	**960,651.12**	**0.00**	**0.00**	**0.00**
Cash collateral held elsewhere							
United States - USD							
CCP DUE TO/FROM MORGAN STANLEY SEDOL : 9AYQMLU							
421,000.000	1.00	0.00	421,000.00	421,000.00	0.00	0.00	0.00
CCP RECEIVABLE FROM MORGAN STANLEY & COINC. NEW YORK SEDOL : 9D6JACU							
1,930,000.000	1.00	0.00	1,930,000.00	1,930,000.00	0.00	0.00	0.00
DOMESTIC MASTER FORWARD COLLATERALRECEIVABLE FROM:BARC SEDOL : 9A3XW7U							
305,000.000	1.00	0.00	305,000.00	305,000.00	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
FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, SEDOL : 9E3RHSU							
260,000.000	1.00	0.00	260,000.00	260,000.00	0.00	0.00	0.00

◆ 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
Other Assets							
Cash collateral held elsewhere							
United States - USD							
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERN SEDOL : 9A5HKFU							
260,000.000	1.00	0.00	260,000.00	260,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM USD SEDOL : 9A32GTU							
270,000.000	1.00	0.00	270,000.00	270,000.00	0.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE SEDOL : 9A6FD8U							
22,000.000	1.00	0.00	22,000.00	22,000.00	0.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM MORGANSTANLEY SEDOL : 9A6FF6U							
302,000.000	1.00	0.00	302,000.00	302,000.00	0.00	0.00	0.00
Total USD		0.00	3,830,000.00	3,830,000.00	0.00	0.00	0.00
Total United States		0.00	3,830,000.00	3,830,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere							
3,830,000.000		**0.00**	**3,830,000.00**	**3,830,000.00**	**0.00**	**0.00**	**0.00**
Settlement receivables							
United States - USD							
RECEIVABLE FROM LEHMAN LBI CUSIP : 000629790							
1,994.530	0.00	0.00	0.00	1,994.53	-1,994.53	0.00	-1,994.53
Total USD		0.00	0.00	1,994.53	-1,994.53	0.00	-1,994.53
Total United States		0.00	0.00	1,994.53	-1,994.53	0.00	-1,994.53
Total Settlement Receivables							
1,994.530		**0.00**	**0.00**	**1,994.53**	**-1,994.53**	**0.00**	**-1,994.53**

◆ 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
Other Assets							
Exchange cleared swaps - other assets							
European Union - EUR							
LCH_IRS MSNYUS33 04/11/2052 EUR P 0.19%/ R 6MEURIB SWU01MJY SEDOL : 9L9TLQU SWU01MJY4							
700,000.000	0.415108	0.00	300,890.90	0.00	300,890.90	0.00	300,890.90
LCH_IRS MSNYUS33 04/11/2052 EUR P 0.195% / R 6MEURIB SWU01MK SEDOL : 9L9TLSU SWU01MK06							
800,000.000	0.414079	0.00	343,023.14	0.00	343,023.14	0.00	343,023.14
LCH_IRS MSNYUS33 08/11/2052 EUR P 0.197% / R 6MEURIB SWU01MM SEDOL : 9L9UZLU SWU01MMU8							
1,400,000.000	0.413754	0.00	599,819.49	0.00	599,819.49	0.00	599,819.49
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL : 9L6BLLU SWU01HX03							
300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU01IOA SEDOL : 9L6TP2U SWU01IOA9							
400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY4 SEDOL : 9L6CDRU SWU01HY44							
800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL : 9L6VYKU SWU01IQW9							
800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL : 9L6XM9U SWU01IVA1							
300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL : 9M9SMAU SWU028YB7							
62,625,000.000	0.013075	0.00	847,916.04	431,134.69	444,256.15	-27,474.80	416,781.35

◆ 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
Other Assets							
Exchange cleared swaps - other assets							
European Union - EUR							
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25%/ R 6MEURIB SWU02A2D SEDOL : 9M9SMDU SWU02A2D3							
20,249,000.000	0.00	0.00	0.00	87,127.91	-81,169.99	-5,957.92	-87,127.91
LCH_OIS MSNYUS33 26/02/2025 EUR P 3.475% / R 1DESTR SWU0225S SEDOL : 9M68QUU SWU0225S5							
92,700,000.000	0.000645	0.00	61,875.70	19,934.42	42,803.85	-862.57	41,941.28
Total EUR		0.00	2,153,525.27	538,197.02	1,649,623.54	-34,295.29	1,615,328.25
Total European Union		0.00	2,153,525.27	538,197.02	1,649,623.54	-34,295.29	1,615,328.25
Japan - JPY							
LCH_OIS MSNYUS33 14/09/2028 JPY P 0.55%/ R 1DTONAR SWU01Q35 SEDOL : 9M37ZXU SWU01Q355							
690,000,000.000	0.005997	0.00	26,330.73	0.00	26,330.73	0.00	26,330.73
LCH_OIS MSNYUS33 15/12/2031 JPY P 0.5% / R 1DTONAR SWU01VBR7 SEDOL : 9M1HESU SWU01VBR7							
508,000,000.000	0.025562	0.00	82,625.64	919.95	81,808.16	-102.47	81,705.69
LCH_OIS MSNYUS33 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E1X3 SEDOL : 9L3RJAU SWU01E1X3							
140,000,000.000	0.015144	0.00	13,490.28	0.00	13,490.28	0.00	13,490.28
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45%/ R 1DTONAR SWU01E23 SEDOL : 9L3RKFU SWU01E238							
35,300,000.000	0.014852	0.00	3,335.84	0.00	3,335.84	0.00	3,335.84
LCH_OIS MSNYUS33 20/09/2027 JPY P 0.3% / R 1DTONAR SWU01E2S3 SEDOL : 9L3RQTU SWU01E2S3							
44,000,000.000	0.012141	0.00	3,398.97	0.00	3,398.97	0.00	3,398.97
Total JPY		0.00	129,181.46	919.95	128,363.98	-102.47	128,261.51
Total Japan		0.00	129,181.46	919.95	128,363.98	-102.47	128,261.51
United Kingdom - GBP							

◆ 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
Other Assets							
Exchange cleared swaps - other assets							
United Kingdom - GBP							
LCH_OIS MSNYUS33 18/09/2026 GBP P 1DSONIA / R 4.25% SWU022DT SEDOL : 9M6FB7U SWU022DT4							
28,300,000.000	0.00	0.00	0.00	339,648.46	-325,198.35	-14,450.11	-339,648.46
Total GBP		0.00	0.00	339,648.46	-325,198.35	-14,450.11	-339,648.46
Total United Kingdom		0.00	0.00	339,648.46	-325,198.35	-14,450.11	-339,648.46
United States - USD							
CME_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206Z2 SEDOL : 9M59NRU SWU0206Z2							
3,800,000.000	0.084608	0.00	321,510.40	101,248.40	220,262.00	0.00	220,262.00
LCH_OIS MSNYUS33 01/18/2026 USD P 4.757% / R 1DSOFR SWU020SG SEDOL : 9M5GBGU SWU020SG0							
4,300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 01/18/2026 USD P 4.76%/ R 1DSOFR SWU020SF2 SEDOL : 9M5GBJU SWU020SF2							
2,890,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 02/13/2034 USD P 1DSOFR / R 3.085% SWU01OR3 SEDOL : 9LYEJ3U SWU01OR39							
11,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 02/13/2054 USD P 2.865% / R 1DSOFR SWU01OR4 SEDOL : 9LYEJ6U SWU01OR47							
9,000,000.000	0.205981	0.00	1,853,826.30	172,494.19	1,681,332.11	0.00	1,681,332.11
LCH_OIS MSNYUS33 02/15/2026 USD P 4.7% / R 1DSOFR SWU021OH0 SEDOL : 9M62VYU SWU021OH0							
12,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/15/2028 USD P 1DSOFR / R 2.3% SWU01YS10 SEDOL : 9M4AV2U SWU01YS10							
15,300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ 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
Other Assets							
Exchange cleared swaps - other assets							
United States - USD							
LCH_OIS MSNYUS33 11/15/2053 USD P 2.285% / R 1DSOFR SWU01YS2 SEDOL : 9M4AV5U SWU01YS28							
1,960,000.000	0.333114	0.00	652,903.05	0.00	652,903.05	0.00	652,903.05
LCH_OIS MSNYUS33 11/21/2028 USD P 1DSOFR / R 2.34% SWU01YS36 SEDOL : 9M4EZSU SWU01YS36							
1,790,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/21/2053 USD P 2.236% / R 1DSOFR SWU01YS4 SEDOL : 9M4EZPU SWU01YS44							
1,500,000.000	0.340963	0.00	511,443.90	0.00	511,443.90	0.00	511,443.90
LCH_OIS MSNYUS33 12/22/2025 USD P 4.868% / R 1DSOFR SWU020A2 SEDOL : 9M54HVU SWU020A20							
13,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total USD		0.00	3,339,683.65	273,742.59	3,065,941.06	0.00	3,065,941.06
Total United States		0.00	3,339,683.65	273,742.59	3,065,941.06	0.00	3,065,941.06
Total Exchange Cleared Swaps - Other Assets							
1,704,814,000.000		**0.00**	**5,622,390.38**	**1,152,508.02**	**4,518,730.23**	**-48,847.87**	**4,469,882.36**
Total Other Assets							
1,686,462,612.930		**0.00**	**11,862,144.02**	**5,229,923.44**	**6,654,990.61**	**-22,770.03**	**6,632,220.58**
Derivative Offsets							
Cash and cash equivalent futures							
European Union - EUR							
FUT SEP 25 LIF 3M EURIBOR CUSIP : 999599GH0							
522.000	98.065	0.00	132,517,937.45	138,035,331.14	157,797.26	-5,675,190.95	-5,517,393.69

◆ 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
Derivative Offsets							
Cash and cash equivalent futures							
European Union - EUR							
FUT SEP 26 LIF 3M EURIBOR CUSIP : 999599GH0							
-522.000	97.975	0.00	-132,396,317.97	-138,035,334.78	-38,675.93	5,677,692.74	5,639,016.81
Total EUR		0.00	121,619.48	-3.64	119,121.33	2,501.79	121,623.12
Total European Union		0.00	121,619.48	-3.64	119,121.33	2,501.79	121,623.12
Total Cash and Cash Equivalent Futures							
0.000		**0.00**	**121,619.48**	**-3.64**	**119,121.33**	**2,501.79**	**121,623.12**
Equity futures							
Canada - CAD							
FUT MAR 25 ME S&P CAN 60 CUSIP : 999599GH0							
-28.000	1,485.10	0.00	-5,782,617.16	-5,986,797.05	140,275.34	63,904.55	204,179.89
Total CAD		0.00	-5,782,617.16	-5,986,797.05	140,275.34	63,904.55	204,179.89
Total Canada		0.00	-5,782,617.16	-5,986,797.05	140,275.34	63,904.55	204,179.89
International Region - USD							
FUT MAR 25 ICUS MSCI EAF CUSIP : 999599GH0							
-387.000	2,267.50	0.00	-43,876,125.00	-45,277,955.00	1,401,830.00	0.00	1,401,830.00
Total USD		0.00	-43,876,125.00	-45,277,955.00	1,401,830.00	0.00	1,401,830.00
Total International Region		0.00	-43,876,125.00	-45,277,955.00	1,401,830.00	0.00	1,401,830.00
United States - USD							
FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0							
-258.000	5,935.75	0.00	-76,571,175.00	-79,070,622.50	2,499,447.50	0.00	2,499,447.50

◆ 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
Derivative Offsets							
Equity futures							
Total USD		0.00	-76,571,175.00	-79,070,622.50	2,499,447.50	0.00	2,499,447.50
Total United States		0.00	-76,571,175.00	-79,070,622.50	2,499,447.50	0.00	2,499,447.50
Total Equity Futures							
-673.000		**0.00**	**-126,229,917.16**	**-130,335,374.55**	**4,041,552.84**	**63,904.55**	**4,105,457.39**
Fixed income futures							
Australia - AUD							
FUT MAR 25 SFE 10Y T-BOND CUSIP : 999599GH0							
-112.000	112.875329	0.00	-7,827,317.56	-8,198,002.21	104,312.04	266,372.61	370,684.65
Total AUD		0.00	-7,827,317.56	-8,198,002.21	104,312.04	266,372.61	370,684.65
Total Australia		0.00	-7,827,317.56	-8,198,002.21	104,312.04	266,372.61	370,684.65
France - EUR							
FUT 06 MAR 25 EUR FOAT CUSIP : 999599GH0							
139.000	123.40	0.00	17,761,518.13	18,448,569.06	-324,308.26	-362,742.67	-687,050.93
Total EUR		0.00	17,761,518.13	18,448,569.06	-324,308.26	-362,742.67	-687,050.93
Total France		0.00	17,761,518.13	18,448,569.06	-324,308.26	-362,742.67	-687,050.93
Germany - EUR							
FUT 06 MAR 25 EURO BUXL BND CUSIP : 999599GH0							
42.000	132.68	0.00	5,770,386.15	6,194,398.22	-307,502.09	-116,509.98	-424,012.07
FUT 06 MAR 25 EURX E-SCHATZ CUSIP : 999599GH0							
142.000	106.985	0.00	15,731,182.12	16,068,871.68	-35,972.50	-301,717.06	-337,689.56

◆ 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
Derivative Offsets							
Fixed income futures							
Germany - EUR							
FUT 06 MAR 25 EURX EUR-BOBL CUSIP : 999599GH0							
-19.000	117.86	0.00	-2,318,836.68	-2,383,883.96	16,226.29	48,820.99	65,047.28
FUT 06 MAR 25 EURX EUR-BUND CUSIP : 999599GH0							
-90.000	133.44	0.00	-12,435,941.38	-12,912,421.98	212,039.34	264,441.26	476,480.60
Total EUR		0.00	6,746,790.21	6,966,963.96	-115,208.96	-104,964.79	-220,173.75
Total Germany		0.00	6,746,790.21	6,966,963.96	-115,208.96	-104,964.79	-220,173.75
Italy - EUR							
FUT 06 MAR 25 EUX EURO-BTP CUSIP : 999599GH0							
-73.000	119.98	0.00	-9,069,468.59	-9,362,226.66	101,023.38	191,734.69	292,758.07
FUT 06 MAR 25 EUX ST EUROBTP CUSIP : 999599GH0							
30.000	107.42	0.00	3,337,002.46	3,408,738.45	-7,621.28	-64,114.71	-71,735.99
Total EUR		0.00	-5,732,466.13	-5,953,488.21	93,402.10	127,619.98	221,022.08
Total Italy		0.00	-5,732,466.13	-5,953,488.21	93,402.10	127,619.98	221,022.08
Japan - JPY							
FUT MAR 25 OSE 10Y JGB CUSIP : 999599GH0							
-1.000	141.90	0.00	-902,901.50	-951,297.62	4,390.43	44,005.69	48,396.12
Total JPY		0.00	-902,901.50	-951,297.62	4,390.43	44,005.69	48,396.12
Total Japan		0.00	-902,901.50	-951,297.62	4,390.43	44,005.69	48,396.12
United States - USD							

◆ 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
Derivative Offsets							
Fixed income futures							
United States - USD							
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0							
542.000	108.75	0.00	58,942,500.00	59,642,320.31	-699,820.31	0.00	-699,820.31
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0							
-185.000	106.304688	0.00	-19,666,367.19	-19,770,817.50	104,450.31	0.00	104,450.31
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0							
60.000	118.90625	0.00	7,134,375.00	7,329,757.26	-195,382.26	0.00	-195,382.26
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0							
-73.000	111.3125	0.00	-8,125,812.50	-8,401,211.33	275,398.83	0.00	275,398.83
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0							
-15.000	113.84375	0.00	-1,707,656.25	-1,633,349.51	-74,306.74	0.00	-74,306.74
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0							
-300.000	102.804688	0.00	-61,682,812.50	-61,670,690.59	-12,121.91	0.00	-12,121.91
Total USD		0.00	-25,105,773.44	-24,503,991.36	-601,782.08	0.00	-601,782.08
Total United States		0.00	-25,105,773.44	-24,503,991.36	-601,782.08	0.00	-601,782.08
Total Fixed Income Futures							
87.000		**0.00**	**-15,060,150.29**	**-14,191,246.38**	**-839,194.73**	**-29,709.18**	**-868,903.91**
Commodity futures							
United Kingdom - USD							
FUT 15 JAN 25 LME ALUM US CUSIP : 999599GH0							
-92.000	2,536.48	0.00	-5,833,904.00	-5,953,674.17	119,770.17	0.00	119,770.17

◆ 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
Derivative Offsets							
Commodity futures							
United Kingdom - USD							
FUT 15 JAN 25 LME COPPER US CUSIP : 999599GH0							
-12.000	8,673.23	0.00	-2,601,969.00	-2,725,539.75	123,570.75	0.00	123,570.75
FUT 15 JAN 25 LME NICKEL US CUSIP : 999599GH0							
-11.000	15,140.07	0.00	-999,245.02	-1,044,919.53	45,674.51	0.00	45,674.51
FUT 15 JAN 25 LME ZINC US CUSIP : 999599GH0							
-10.000	2,960.44	0.00	-740,110.00	-773,278.86	33,168.86	0.00	33,168.86
FUT 16 APR 25 LME ALUM US CUSIP : 999599GH0							
-12.000	2,552.43	0.00	-765,729.00	-780,608.00	14,879.00	0.00	14,879.00
FUT 16 JUL 25 LME ALUM US CUSIP : 999599GH0							
-13.000	2,560.13	0.00	-832,042.25	-859,589.25	27,547.00	0.00	27,547.00
FUT 17 DEC 25 LME ALUM US CUSIP : 999599GH0							
-21.000	2,569.43	0.00	-1,348,950.75	-1,382,236.75	33,286.00	0.00	33,286.00
FUT 17 DEC 25 LME COPPER US CUSIP : 999599GH0							
-9.000	8,990.50	0.00	-2,022,862.50	-2,110,415.25	87,552.75	0.00	87,552.75
FUT 17 DEC 25 LME NICKEL US CUSIP : 999599GH0							
-10.000	15,967.76	0.00	-958,065.98	-1,001,326.50	43,260.52	0.00	43,260.52
FUT 17 DEC 25 LME ZINC US CUSIP : 999599GH0							
-8.000	2,993.81	0.00	-598,762.00	-620,713.50	21,951.50	0.00	21,951.50

◆ 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
Derivative Offsets							
Commodity futures							
United Kingdom - USD							
FUT 18 JUN 25 LME ALUM US CUSIP : 999599GH0							
-17.000	2,558.13	0.00	-1,087,205.25	-1,115,559.50	28,354.25	0.00	28,354.25
FUT 18 JUN 25 LME NICKEL US CUSIP : 999599GH0							
-4.000	15,535.76	0.00	-372,858.39	-393,928.98	21,070.59	0.00	21,070.59
FUT 18 JUN 25 LME ZINC US CUSIP : 999599GH0							
-9.000	2,990.56	0.00	-672,876.00	-678,363.25	5,487.25	0.00	5,487.25
FUT 19 FEB 25 LME ALUM US CUSIP : 999599GH0							
-61.000	2,546.82	0.00	-3,883,900.50	-3,970,701.50	86,801.00	0.00	86,801.00
FUT 19 FEB 25 LME COPPER US CUSIP : 999599GH0							
-11.000	8,718.92	0.00	-2,397,703.00	-2,498,712.00	101,009.00	0.00	101,009.00
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							
-80.000	2,554.97	0.00	-5,109,940.00	-5,138,349.81	28,409.81	0.00	28,409.81
FUT 19 MAR 25 LME COPPER US CUSIP : 999599GH0							
-14.000	8,754.20	0.00	-3,063,970.00	-3,193,084.00	129,114.00	0.00	129,114.00

◆ 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
Derivative Offsets							
Commodity futures							
United Kingdom - USD							
FUT 19 MAR 25 LME NICKEL US CUSIP : 999599GH0							
-18.000	15,303.34	0.00	-1,652,761.38	-1,780,394.40	127,633.02	0.00	127,633.02
FUT 19 MAR 25 LME ZINC US CUSIP : 999599GH0							
-27.000	2,980.34	0.00	-2,011,729.50	-2,043,954.53	32,225.03	0.00	32,225.03
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
FUT 21 MAY 25 LME COPPER US CUSIP : 999599GH0							
-4.000	8,814.00	0.00	-881,400.00	-913,449.50	32,049.50	0.00	32,049.50
Total USD		0.00	-40,387,697.99	-41,629,315.93	1,241,617.94	0.00	1,241,617.94
Total United Kingdom		0.00	-40,387,697.99	-41,629,315.93	1,241,617.94	0.00	1,241,617.94
United States - USD							
FUT APR 25 CME CATTLE CUSIP : 999599GH0							
-40.000	1.94275	0.00	-3,108,400.00	-2,984,352.00	-124,048.00	0.00	-124,048.00
FUT APR 25 CMX GOLD CUSIP : 999599GH0							
-17.000	2,666.00	0.00	-4,532,200.00	-4,593,710.00	61,510.00	0.00	61,510.00
FUT APR 25 ICE BRENT CRD CUSIP : 999599GH0							
-47.000	74.24	0.00	-3,489,280.00	-3,406,653.02	-82,626.98	0.00	-82,626.98
FUT APR 25 NYM HH NAT GAS CUSIP : 999599GH0							
-44.000	3.07	0.00	-1,350,800.00	-1,306,927.10	-43,872.90	0.00	-43,872.90

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT APR 25 NYM LT CRUDE CUSIP : 999599GH0							
-13.000	70.86	0.00	-921,180.00	-885,710.00	-35,470.00	0.00	-35,470.00
FUT AUG 25 NYM HH NAT GAS CUSIP : 999599GH0							
-39.000	3.56	0.00	-1,388,400.00	-1,274,394.48	-114,005.52	0.00	-114,005.52
FUT DEC 25 NYM HH NAT GAS CUSIP : 999599GH0							
-32.000	4.364	0.00	-1,396,480.00	-1,276,850.00	-119,630.00	0.00	-119,630.00
FUT DEC 25 NYM LT CRUDE CUSIP : 999599GH0							
-12.000	68.19	0.00	-818,280.00	-802,390.00	-15,890.00	0.00	-15,890.00
FUT FEB 25 CME CATTLE CUSIP : 999599GH0							
-74.000	1.916	0.00	-5,671,360.00	-5,470,578.27	-200,781.73	0.00	-200,781.73
FUT FEB 25 CMX GOLD CUSIP : 999599GH0							
-114.000	2,641.00	0.00	-30,107,400.00	-30,443,155.22	335,755.22	0.00	335,755.22
FUT FEB 25 NYM HH NAT GAS CUSIP : 999599GH0							
-39.000	3.633	0.00	-1,416,870.00	-1,402,178.64	-14,691.36	0.00	-14,691.36
FUT FEB 25 NYM LT CRUDE CUSIP : 999599GH0							
-42.000	71.72	0.00	-3,012,240.00	-2,893,086.98	-119,153.02	0.00	-119,153.02
FUT JUL 25 CBT CORN CUSIP : 999599GH0							
-103.000	4.6875	0.00	-2,414,062.50	-2,299,522.90	-114,539.60	0.00	-114,539.60

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT JUL 25 CBT SOYBEANS CUSIP : 999599GH0							
-38.000	10.3475	0.00	-1,966,025.00	-1,955,200.00	-10,825.00	0.00	-10,825.00
FUT JUL 25 CBT WHEAT CUSIP : 999599GH0							
-15.000	5.695	0.00	-427,125.00	-438,062.50	10,937.50	0.00	10,937.50
FUT JUL 25 CMX HG COPPER CUSIP : 999599GH0							
-1.000	4.092	0.00	-102,300.00	-104,275.00	1,975.00	0.00	1,975.00
FUT JUL 25 CSC SUGAR 11 CUSIP : 999599GH0							
-38.000	0.175	0.00	-747,191.01	-795,177.38	47,986.37	0.00	47,986.37
FUT JUL 25 ICE BRENT CRD CUSIP : 999599GH0							
-14.000	73.25	0.00	-1,025,500.00	-1,010,440.00	-15,060.00	0.00	-15,060.00
FUT JUL 25 KCBT RED WHEAT CUSIP : 999599GH0							
-22.000	5.76	0.00	-633,600.00	-643,112.50	9,512.50	0.00	9,512.50
FUT JUL 25 NYM HH NAT GAS CUSIP : 999599GH0							
-38.000	3.522	0.00	-1,338,360.00	-1,239,004.63	-99,355.37	0.00	-99,355.37
FUT JUL 25 NYM LT CRUDE CUSIP : 999599GH0							
-1.000	69.84	0.00	-69,840.00	-67,260.00	-2,580.00	0.00	-2,580.00
FUT JUN 25 CME CATTLE CUSIP : 999599GH0							
-16.000	1.89625	0.00	-1,213,600.00	-1,157,813.34	-55,786.66	0.00	-55,786.66

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT JUN 25 ICE BRENT CRD CUSIP : 999599GH0							
-90.000	73.56	0.00	-6,620,400.00	-6,521,659.72	-98,740.28	0.00	-98,740.28
FUT JUN 25 ICE WTILSCRUDE CUSIP : 999599GH0							
-6.000	70.17	0.00	-421,020.00	-406,910.00	-14,110.00	0.00	-14,110.00
FUT JUN 25 NYM HH NAT GAS CUSIP : 999599GH0							
-40.000	3.335	0.00	-1,334,000.00	-1,250,422.20	-83,577.80	0.00	-83,577.80
FUT JUN 25 NYM LT CRUDE CUSIP : 999599GH0							
-85.000	70.17	0.00	-5,964,450.00	-5,890,404.74	-74,045.26	0.00	-74,045.26
FUT MAR 25 CBT CORN CUSIP : 999599GH0							
-406.000	4.585	0.00	-9,307,550.00	-8,878,574.95	-428,975.05	0.00	-428,975.05
FUT MAR 25 CBT SOYBEANS CUSIP : 999599GH0							
-181.000	10.105	0.00	-9,145,025.00	-9,329,761.41	184,736.41	0.00	184,736.41
FUT MAR 25 CBT WHEAT CUSIP : 999599GH0							
-121.000	5.515	0.00	-3,336,575.00	-3,503,248.09	166,673.09	0.00	166,673.09
FUT MAR 25 CMX HG COPPER CUSIP : 999599GH0							
-66.000	4.0265	0.00	-6,643,725.00	-6,945,205.00	301,480.00	0.00	301,480.00
FUT MAR 25 CSC SUGAR 11 CUSIP : 999599GH0							
-324.000	0.1926	0.00	-7,011,505.62	-7,350,462.43	338,956.81	0.00	338,956.81

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT MAR 25 ICE WTILSCRUDE CUSIP : 999599GH0							
-8.000	71.25	0.00	-570,000.00	-534,768.75	-35,231.25	0.00	-35,231.25
FUT MAR 25 IPE BRENT CRD CUSIP : 999599GH0							
-151.000	74.64	0.00	-11,270,640.00	-11,180,865.61	-89,774.39	0.00	-89,774.39
FUT MAR 25 KCBT RED WHEAT CUSIP : 999599GH0							
-139.000	5.5925	0.00	-3,886,787.50	-4,003,247.34	116,459.84	0.00	116,459.84
FUT MAR 25 NYM HH NAT GAS CUSIP : 999599GH0							
-43.000	3.098	0.00	-1,332,140.00	-1,358,393.69	26,253.69	0.00	26,253.69
FUT MAR 25 NYM LT CRUDE CUSIP : 999599GH0							
-33.000	71.25	0.00	-2,351,250.00	-2,264,722.06	-86,527.94	0.00	-86,527.94
FUT MAY 25 CBT CORN CUSIP : 999599GH0							
-114.000	4.6575	0.00	-2,654,775.00	-2,530,585.11	-124,189.89	0.00	-124,189.89
FUT MAY 25 CBT SOYBEANS CUSIP : 999599GH0							
-67.000	10.2225	0.00	-3,424,537.50	-3,416,375.00	-8,162.50	0.00	-8,162.50
FUT MAY 25 CBT WHEAT CUSIP : 999599GH0							
-26.000	5.625	0.00	-731,250.00	-759,275.00	28,025.00	0.00	28,025.00
FUT MAY 25 CMX HG COPPER CUSIP : 999599GH0							
-15.000	4.0595	0.00	-1,522,312.50	-1,596,237.50	73,925.00	0.00	73,925.00

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT MAY 25 CSC SUGAR 11 CUSIP : 999599GH0							
-102.000	0.1785	0.00	-2,045,730.34	-2,194,258.76	148,528.42	0.00	148,528.42
FUT MAY 25 ICE BRENT CRD CUSIP : 999599GH0							
-25.000	73.88	0.00	-1,847,000.00	-1,808,110.00	-38,890.00	0.00	-38,890.00
FUT MAY 25 KCBT RED WHEAT CUSIP : 999599GH0							
-35.000	5.6775	0.00	-993,562.50	-1,010,850.00	17,287.50	0.00	17,287.50
FUT MAY 25 NYM HH NAT GAS CUSIP : 999599GH0							
-42.000	3.157	0.00	-1,325,940.00	-1,268,861.44	-57,078.56	0.00	-57,078.56
FUT MAY 25 NYM LT CRUDE CUSIP : 999599GH0							
-7.000	70.50	0.00	-493,500.00	-477,500.00	-16,000.00	0.00	-16,000.00
FUT NOV 25 CBT SOYBEANS CUSIP : 999599GH0							
-12.000	10.2525	0.00	-615,150.00	-599,637.50	-15,512.50	0.00	-15,512.50
FUT NOV 25 NYM HH NAT GAS CUSIP : 999599GH0							
-39.000	3.906	0.00	-1,523,340.00	-1,366,959.13	-156,380.87	0.00	-156,380.87
FUT OCT 25 CSC SUGAR 11 CUSIP : 999599GH0							
-5.000	0.1747	0.00	-98,146.07	-97,899.20	-246.87	0.00	-246.87
FUT OCT 25 NYM HH NAT GAS CUSIP : 999599GH0							
-38.000	3.619	0.00	-1,375,220.00	-1,233,870.00	-141,350.00	0.00	-141,350.00

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT SEP 25 CBT CORN CUSIP : 999599GH0							
-27.000	4.425	0.00	-597,375.00	-589,906.44	-7,468.56	0.00	-7,468.56
FUT SEP 25 ICE BRENT CRD CUSIP : 999599GH0							
-11.000	72.63	0.00	-798,930.00	-784,130.00	-14,800.00	0.00	-14,800.00
FUT SEP 25 NYM HH NAT GAS CUSIP : 999599GH0							
-43.000	3.542	0.00	-1,523,060.00	-1,371,024.28	-152,035.72	0.00	-152,035.72
FUT SEP 25 NYM LT CRUDE CUSIP : 999599GH0							
-8.000	69.15	0.00	-553,200.00	-540,570.00	-12,630.00	0.00	-12,630.00
Total USD		0.00	-158,468,590.54	-157,514,549.31	-954,041.23	0.00	-954,041.23
Total United States		0.00	-158,468,590.54	-157,514,549.31	-954,041.23	0.00	-954,041.23
Total Commodity Futures							
-3,585.000		**0.00**	**-198,856,288.53**	**-199,143,865.24**	**287,576.71**	**0.00**	**287,576.71**
Total Derivative Offsets							
-4,171.000		**0.00**	**-340,024,736.50**	**-343,670,489.81**	**3,609,056.15**	**36,697.16**	**3,645,753.31**
Hedge Fund							
Hedge equity							
Global Region - USD							
COATUE GROWTH V OFFSHORE FEEDER FUND LP CUSIP : 993XWU998							
62,605,209.070	46,529,739.00	0.00	46,529,739.00	62,605,209.07	-16,075,470.07	0.00	-16,075,470.07

◆ 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
Hedge Fund							
Hedge equity							
Global Region - USD							
D.E. SHAW COMPOSITE INTERNATIONAL FUND CUSIP : 993ML1998							
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 : 994WQ3996							
22,747,969.050	19,845,383.00	0.00	19,845,383.00	22,747,969.05	-2,902,586.05	0.00	-2,902,586.05
Total USD		0.00	80,547,293.00	91,526,845.74	-10,979,552.74	0.00	-10,979,552.74
Total Global Region		0.00	80,547,293.00	91,526,845.74	-10,979,552.74	0.00	-10,979,552.74
International Region - USD							
CF TILDEN PARK OFF INVT FD LTD-CL A-2 -ELIGIBLE -SER 03-202 CUSIP : 995463023							
6,175.000	984.973441	0.00	6,082,211.00	6,175,000.00	-92,789.00	0.00	-92,789.00
CF TILDEN PARK OFFSHORE INVT FDLTD-CLASS CUSIP : 321999S88							
35,000.000	1,009.762992	0.00	35,341,704.72	35,000,000.00	341,704.72	0.00	341,704.72
Total USD		0.00	41,423,915.72	41,175,000.00	248,915.72	0.00	248,915.72
Total International Region		0.00	41,423,915.72	41,175,000.00	248,915.72	0.00	248,915.72
United States - USD							
CF COATUE OFFSHORE FD LTD CL LIQ ACCT 2TRANCHE 20 SER DEC 2 CUSIP : 2P2999R21							
2,210.720	93.992143	0.00	207,790.31	221,072.22	-13,281.91	0.00	-13,281.91
CF COATUE OFFSHORE FND LTD CL LIQ ACCT 2 TRANCHE 20 SER DEC CUSIP : 34999AX53							
1,085.120	96.431184	0.00	104,639.41	108,512.21	-3,872.80	0.00	-3,872.80
CF COATUE OFFSHORE FUND LTD LIQ ACCT 6 -20 MAY 23 SERIES CUSIP : GH999AP91							
2,786.670	105.51283	0.00	294,029.44	278,667.07	15,362.37	0.00	15,362.37

◆ 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
Hedge Fund							
Hedge equity							
United States - USD							
CF COATUE OFFSHORE FUND LTD LIQ ACCT MAY 2024 CUSIP : 997124995							
1,093.400	99.211203	0.00	108,477.53	109,339.94	-862.41	0.00	-862.41
CF COATUE OFFSHORE FUND LTD LIQ ACCT NOV 2024 CUSIP : 06999AK22							
1,086.880	99.833329	0.00	108,506.85	108,688.22	-181.37	0.00	-181.37
CF COATUE OFFSHORE FUND, LTD CL A TRANCHE PV-7 SER 2021-07-0 CUSIP : 993043579							
56,853.660	117.832407	0.00	6,699,203.60	5,685,366.00	1,013,837.60	0.00	1,013,837.60
CF COATUE OFFSHORE FUND, LTD CL LIQ_ACCT TRANCHE 20 SER AUG CUSIP : 997431614							
955.160	102.310452	0.00	97,722.85	95,515.58	2,207.27	0.00	2,207.27
D E SHAW ORIENTEER INTERNATIONAL LIMITEDFUND LP CUSIP : 993JN2991							
120,596,678.300	154,460,731.000001	0.00	154,460,731.00 *	120,596,678.30	33,864,052.70	0.00	33,864,052.70
			** Market value based on prices received from an external manager or other client-directed pricing source*				
GMO MULTI-STRAT FD (OFFSHORE) A 6-000117 CUSIP : 000238584							
1,100,001.000	16,254,569.00	0.00	16,254,569.00	1,100,001.00	15,154,568.00	0.00	15,154,568.00
Total USD		0.00	178,335,669.99	128,303,840.54	50,031,829.45	0.00	50,031,829.45
Total United States		0.00	178,335,669.99	128,303,840.54	50,031,829.45	0.00	50,031,829.45
Total Hedge Equity							
213,330,771.650		**0.00**	**300,306,878.71**	**261,005,686.28**	**39,301,192.43**	**0.00**	**39,301,192.43**
Hedge market dependent							
Global Region - USD							

◆ 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
Hedge Fund							
Hedge market dependent							
Global Region - USD							
CF BRIDGEWATER PURE ALPHA TRADING COMPANY II LTD SERIES CDLX CUSIP : 7AM999A82							
72,695.000	1,357.978899	0.00	98,718,276.06 *	87,064,929.91	11,653,346.15	0.00	11,653,346.15
			**Market Value based on preliminary estimates received from an external manager*				
Total USD		0.00	98,718,276.06	87,064,929.91	11,653,346.15	0.00	11,653,346.15
Total Global Region		0.00	98,718,276.06	87,064,929.91	11,653,346.15	0.00	11,653,346.15
United States - USD							
CF BRIDGEWATER PURE ALPHA FUND II LTD CLASS SERIES 1000-406 CUSIP : 108999I39							
156,602.410	1,324.0708	0.00	207,352,678.29	159,309,595.77	48,043,082.52	0.00	48,043,082.52
Total USD		0.00	207,352,678.29	159,309,595.77	48,043,082.52	0.00	48,043,082.52
Total United States		0.00	207,352,678.29	159,309,595.77	48,043,082.52	0.00	48,043,082.52
Total Hedge Market Dependent							
229,297.410		**0.00**	**306,070,954.35**	**246,374,525.68**	**59,696,428.67**	**0.00**	**59,696,428.67**
Hedge event driven							
Global Region - USD							
VIKING GLOBAL OPPORTUNITIES III LP CUSIP : 9922W8996							
94,700,000.000	217,805,984.000001	0.00	217,805,984.00	94,700,000.00	123,105,984.00	0.00	123,105,984.00
Total USD		0.00	217,805,984.00	94,700,000.00	123,105,984.00	0.00	123,105,984.00
Total Global Region		0.00	217,805,984.00	94,700,000.00	123,105,984.00	0.00	123,105,984.00
International Region - USD							
CF KING STR CAP CL S SER 210 FD CUSIP : 97999HRH6							
887.950	126.4602	0.00	112,290.33	80,342.42	31,947.91	0.00	31,947.91

◆ 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
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STR CAP CL S SER 224 FD CUSIP : 43999QPZ2							
2,653.890	140.0389	0.00	371,647.84	242,469.19	129,178.65	0.00	129,178.65
CF KING STREET CAL LTD CLS A SER II- 1 CUSIP : 8R9995RT3							
870,020.230	141.3712	0.00	122,995,803.94	83,033,615.50	39,962,188.44	0.00	39,962,188.44
CF KING STREET CAP LTD CL S SER 281 FD CUSIP : 999DFV035							
6,130.170	143.9172	0.00	882,236.90	570,701.48	311,535.42	0.00	311,535.42
CF KING STREET CAP LTD CL S SER 412 CUSIP : 993539956							
2,448.580	5.6833	0.00	13,916.01	229,379.39	-215,463.38	0.00	-215,463.38
CF KING STREET CAP LTD CL S SR 296 CUSIP : 999VBV039							
475.040	144.4119	0.00	68,601.43	44,224.87	24,376.56	0.00	24,376.56
CF KING STREET CAP LTD CL S SR 308 CUSIP : 999760739							
834.490	106.1646	0.00	88,593.30	78,048.91	10,544.39	0.00	10,544.39
CF KING STREET CAP LTD CL S SR 317 CUSIP : 995609427							
142.510	144.5289	0.00	20,596.81	13,328.76	7,268.05	0.00	7,268.05
CF KING STREET CAP LTD CL S SR 326 CUSIP : 990019325							
2,192.110	73.3361	0.00	160,760.80	205,025.24	-44,264.44	0.00	-44,264.44
CF KING STREET CAP LTD CL S SR 344 CUSIP : 991087867							
4,679.470	0.9164	0.00	4,288.27	437,664.43	-433,376.16	0.00	-433,376.16

◆ 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
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STREET CAP LTD CL S SR 353 CUSIP : 996762241							
10,872.750	113.5405	0.00	1,234,497.47	1,016,913.66	217,583.81	0.00	217,583.81
CF KING STREET CAP LTD CL S SR 362 CUSIP : 70999GJ27							
5,045.730	100.1976	0.00	505,570.04	471,920.05	33,649.99	0.00	33,649.99
CF KING STREET CAP LTD CL S SR 380 CUSIP : 70999GJ68							
6,146.290	63.4342	0.00	389,884.99	574,854.21	-184,969.22	0.00	-184,969.22
CF KING STREET CAPITAL LTD CL S SER 161 CUSIP : 4A999F319							
2,326.860	149.5559	0.00	347,995.64	215,461.02	132,534.62	0.00	132,534.62
CF KING STREET CAPITAL LTD CL S SER 168 CUSIP : 4A999F327							
159.940	176.7915	0.00	28,276.03	14,809.93	13,466.10	0.00	13,466.10
CF KING STREET CAPITAL LTD CL S SER 175 CUSIP : 4A999F335							
2,416.630	125.6881	0.00	303,741.63	223,773.86	79,967.77	0.00	79,967.77
CF KING STREET CAPITAL LTD CL S SER 254FD CUSIP : 6C999E852							
193.840	37.5318	0.00	7,275.16	17,701.98	-10,426.82	0.00	-10,426.82
CF KING STREET CAPITAL LTD CLASS S SER182 CUSIP : 2A999WW79							
15.930	83.7908	0.00	1,334.79	1,448.54	-113.75	0.00	-113.75
CF KING STREET CAPITAL LTD CLASS S SER189 CUSIP : 2A999QU74							
2,098.330	126.6686	0.00	265,792.52	190,805.09	74,987.43	0.00	74,987.43

◆ 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
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STREET CAPITAL LTD CLASS S SER266 CUSIP : 579994153							
842.010	143.8203	0.00	121,098.13	76,283.56	44,814.57	0.00	44,814.57
CF KING STREET CAPITAL LTD CLASS S SER 238 CUSIP : 5D99986E7							
566.250	107.9062	0.00	61,101.89	51,416.13	9,685.76	0.00	9,685.76
CF KING STREET CAPITAL LTD CLASS S SER 244 CUSIP : 3X9998S68							
3,201.850	141.0602	0.00	451,653.60	290,927.78	160,725.82	0.00	160,725.82
CF KING STREET CAPTIAL LTD CL SSER 231 CUSIP : 55999RD53							
617.920	112.5812	0.00	69,566.18	56,440.39	13,125.79	0.00	13,125.79
CF KING STREET CAPTIAL LTD CL S SER 125FUND CUSIP : 382992G66							
751.330	66.2924	0.00	49,807.47	69,175.12	-19,367.65	0.00	-19,367.65
Total USD		0.00	128,556,331.17	88,206,731.51	40,349,599.66	0.00	40,349,599.66
Total International Region		0.00	128,556,331.17	88,206,731.51	40,349,599.66	0.00	40,349,599.66
Total Hedge Event Driven							
95,625,720.100		**0.00**	**346,362,315.17**	**182,906,731.51**	**163,455,583.66**	**0.00**	**163,455,583.66**
Hedge multi strategy							
Global Region - USD							
CF BRIDGEWATER SHORT TERM INVESTMENT FUND II LLC STIF II CUSIP : 4TH999MK0							
914,681.019	14.276915	0.00	13,058,823.16 *	12,989,793.40	69,029.76	0.00	69,029.76

**Market Value based on preliminary estimates received from an external manager*

◆ 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
Hedge Fund							
Hedge multi strategy							
Global Region - USD							
RENAISSANCE INSTITUTIONAL DIVERSIFIEDALPHA FUND LLC CUSIP : 9926H9992							
112,754,043.000	89,823,647.00	0.00	* 89,823,647.00	112,754,043.00	-22,930,396.00	0.00	-22,930,396.00
			** Market value based on prices received from an external manager or other client-directed pricing source*				
Total USD		0.00	102,882,470.16	125,743,836.40	-22,861,366.24	0.00	-22,861,366.24
Total Global Region		0.00	102,882,470.16	125,743,836.40	-22,861,366.24	0.00	-22,861,366.24
International Region - USD							
CF BRIDGEWATER PURE ALPHA TRADING SERIESCCLIV LTD CUSIP : 108999X65							
31,638.891	1,586.879274	0.00	* 50,207,100.38	39,750,889.56	10,456,210.82	0.00	10,456,210.82
			**Market Value based on preliminary estimates received from an external manager*				
Total USD		0.00	50,207,100.38	39,750,889.56	10,456,210.82	0.00	10,456,210.82
Total International Region		0.00	50,207,100.38	39,750,889.56	10,456,210.82	0.00	10,456,210.82
United States - USD							
CF BRIDGEWATER SHORT TERM INVESTMENT IIFUND CUSIP : 5004003C8							
8,540,356.727	14.276915	0.00	* 121,929,947.06	117,165,662.65	4,764,284.41	0.00	4,764,284.41
			**Market Value based on preliminary estimates received from an external manager*				
CF ELLIOTT INTERNATIONAL LIMITED-CL C CUSIP : 1KB999QP3							
66,431.860	2,314.7937	0.00	153,842,888.74	125,227,495.24	28,615,393.50	0.00	28,615,393.50
CF TWO SIGMA ABSOLUTE RETURN CAYMANFD, LTD. CLS A1 SER CUSIP : 602993KA4							
38,523.100	2,280.4518	0.00	87,850,072.74	55,056,385.33	32,793,687.41	0.00	32,793,687.41
Total USD		0.00	363,622,908.54	297,449,543.22	66,173,365.32	0.00	66,173,365.32
Total United States		0.00	363,622,908.54	297,449,543.22	66,173,365.32	0.00	66,173,365.32

◆ 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
Hedge Fund							
Total Hedge Multi Strategy							
122,345,674.597		**0.00**	**516,712,479.08**	**462,944,269.18**	**53,768,209.90**	**0.00**	**53,768,209.90**
Total Hedge Fund							
431,531,463.757		**0.00**	**1,469,452,627.31**	**1,153,231,212.65**	**316,221,414.66**	**0.00**	**316,221,414.66**
Liabilities							
Swap liabilities							
European Union - EUR							
LCH_RPI MSNYUS33 15/03/2031 EUR P CPTFE/ R 1.38% SWU086FC4 SEDOL : 9KX9UAL SWU086FC4							
-2,950,000.000	0.175956	0.00	-537,496.00	-22,334.51	-518,030.88	2,869.39	-515,161.49
LCH_RPI MSNYUS33 15/03/2052 EUR P CPTFE/ R 2.58% SWU0KT119 SEDOL : 9L67TXL SWU0KT119							
-200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/03/2052 EUR P CPTFE/ R 2.59% SWU0ZD712 SEDOL : 9L63TVL SWU0ZD712							
-300,000.000	0.00	0.00	0.00	-7,789.79	7,265.33	524.46	7,789.79
LCH_RPI MSNYUS33 15/04/2052 EUR P CPTFE/ R 2.55% SWU0KT127 SEDOL : 9L68GRL SWU0KT127							
-100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/04/2053 EUR P CPTFE/ R 2.7% SWU0K8A23 SEDOL : 9LZMFUL SWU0K8A23							
-900,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/05/2027 EUR P 3.13%/ R CPTFE SWU04AM49 SEDOL : 9L6XS9L SWU04AM49							
-200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ 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
Liabilities							
Swap liabilities							
European Union - EUR							
LCH_RPI MSNYUS33 15/05/2037 EUR P 2.488% / R CPTFE SWU01JA46 SEDOL : 9L75ZJL SWU01JA46							
-100,000.000	0.011136	0.00	-1,153.16	0.00	-1,153.16	0.00	-1,153.16
LCH_RPI MSNYUS33 15/05/2052 EUR P CPTFE/ R 2.421% SWU0EA026 SEDOL : 9L75ZKL SWU0EA026							
-70,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/08/2027 EUR P 2.975% / R CPTFE SWU03ZT14 SEDOL : 9L8CFAL SWU03ZT14							
-4,000,000.000	0.010368	0.00	-42,945.50	0.00	-42,945.50	0.00	-42,945.50
LCH_RPI MSNYUS33 15/08/2034 EUR P 2.049% / R CPTFE SWU056462 SEDOL : 9M9FTQL SWU056462							
-710,000.000	0.01439	0.00	-10,579.31	-446.67	-10,156.19	23.55	-10,132.64
LCH_RPI MSNYUS33 15/09/2034 EUR P 2.034% / R CPTFE SWU0MM443 SEDOL : 9M9US3L SWU0MM443							
-2,500,000.000	0.012827	0.00	-33,204.60	-5,189.75	-28,381.86	367.01	-28,014.85
LCH_RPI MSNYUS33 15/09/2053 EUR P CPTFE/ R 2.763% SWU0GH854 SEDOL : 9M3FD9L SWU0GH854							
-500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/10/2053 EUR P CPTFE/ R 2.682% SWU0KH016 SEDOL : 9M3PMKL SWU0KH016							
-400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/10/2053 EUR P CPTFE/ R 2.736% SWU0NL451 SEDOL : 9M3JQ8L SWU0NL451							
-600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/11/2039 EUR P FPCPX/ R 1.41% SWU0JE262 SEDOL : 9JZQH2L SWU0JE262							
-300,000.000	0.160706	0.00	-49,923.20	0.00	-49,923.20	0.00	-49,923.20

◆ 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
Liabilities							
Swap liabilities							
European Union - EUR							
LCH_RPI MSNYUS33 15/12/2052 EUR P CPTFE/ R 2.59% SWU0XL419 SEDOL : 9LXGCZL SWU0XL419							
-400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total EUR		0.00	-675,301.77	-35,760.72	-643,325.46	3,784.41	-639,541.05
Total European Union		0.00	-675,301.77	-35,760.72	-643,325.46	3,784.41	-639,541.05
United Kingdom - GBP							
LCH_RPI MSNYUS33 15/08/2034 GBP P RPI /R 3.5% SWU0TX9S4 SEDOL : 9M9TE8L SWU0TX9S4							
-3,100,000.000	0.003142	0.00	-12,198.63	0.00	-12,198.63	0.00	-12,198.63
LCH_RPI MSNYUS33 15/09/2034 GBP P RPI /R 3.466% SWU0AP415 SEDOL : 9M9UCEL SWU0AP415							
-2,500,000.000	0.006296	0.00	-19,711.52	-297.39	-19,428.34	14.21	-19,414.13
Total GBP		0.00	-31,910.15	-297.39	-31,626.97	14.21	-31,612.76
Total United Kingdom		0.00	-31,910.15	-297.39	-31,626.97	14.21	-31,612.76
United States - USD							
CDS / STS GSILGB2X 09-17-2058 SWPC0C1D2 SEDOL : 9E5TEJL SWPC0C1D2							
-1,584,863.810	0.00	0.00	0.00	-93,575.01	93,575.01	0.00	93,575.01
CDS / STS GSILGB2X 10-17-2057 SWPC0ATK0 SEDOL : 9E2WDHL SWPC0ATK0							
-42,049.480	0.00	0.00	0.00	-2,806.16	2,806.16	0.00	2,806.16
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL : 9J6LBFL SWPC0HTX7							
-500,000.000	0.00	0.00	0.00	-902.67	902.67	0.00	902.67
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL : 9M8XPJL SWPC0MR67							
-99,053.990	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ 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
Liabilities							
Swap liabilities							
United States - USD							
LCH_RPI MSNYUS33 02/05/2028 USD P 2.335% / R CPI SWU0Y9274 SEDOL : 9G7ERYL SWU0Y9274							
-680,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 02/24/2031 USD P 2.311% / R CPI SWU0PS017 SEDOL : 9K9RJ1L SWU0PS017							
-2,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 03/05/2026 USD P 2.419% / R CPI SWU0EN705 SEDOL : 9KX2H7L SWU0EN705							
-2,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 05/13/2026 USD P 2.768% / R CPI SWU0EQ088 SEDOL : 9KYFU8L SWU0EQ088							
-1,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 05/14/2026 USD P 2.813% / R CPI SWU0JL852 SEDOL : 9KYHMTL SWU0JL852							
-2,100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 05/25/2026 USD P 2.703% / R CPI SWU0ZN009 SEDOL : 9KYQTUL SWU0ZN009							
-1,370,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 06/03/2029 USD P CPI /R 1.954% SWU0JB268 SEDOL : 9J95BSL SWU0JB268							
-550,000.000	0.142098	0.00	-78,153.85	0.00	-78,153.85	0.00	-78,153.85
LCH_RPI MSNYUS33 06/06/2028 USD P CPI /R 2.37% SWU0Z7004 SEDOL : 9H3VYYL SWU0Z7004							
-100,000.000	0.096711	0.00	-9,671.08	0.00	-9,671.08	0.00	-9,671.08
LCH_RPI MSNYUS33 07/25/2029 USD P CPI /R 1.997% SWU0SG481 SEDOL : 9JXJHDL SWU0SG481							
-1,700,000.000	0.135597	0.00	-230,514.73	0.00	-230,514.73	0.00	-230,514.73

◆ 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
Liabilities							
Swap liabilities							
United States - USD							
LCH_RPI MSNYUS33 08/26/2028 USD P 2.573% / R CPI SWU0EQ690 SEDOL : 9L1JSAL SWU0EQ690							
-700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 11/20/2029 USD P CPI /R 1.883% SWU0JD587 SEDOL : 9JZWXZL SWU0JD587							
-6,600,000.000	0.149208	0.00	-984,774.78	0.00	-984,774.78	0.00	-984,774.78
Total USD		0.00	-1,303,114.44	-97,283.84	-1,205,830.60	0.00	-1,205,830.60
Total United States		0.00	-1,303,114.44	-97,283.84	-1,205,830.60	0.00	-1,205,830.60
Total Swap Liabilities							
-42,855,967.280		**0.00**	**-2,010,326.36**	**-133,341.95**	**-1,880,783.03**	**3,798.62**	**-1,876,984.41**
Obligation to return cash collateral hld							
United States - USD							
OTC DER CASH COLL PAY TO UBSSEC CUSIP : ABA999US3							
-60,000.000	1.00	0.00	-60,000.00	-60,000.00	0.00	0.00	0.00
OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US SEDOL : 9D85KJL							
-150,000.000	1.00	0.00	-150,000.00	-150,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL PAY TO HSBC SEDOL : 9A32HGL							
-230,000.000	1.00	0.00	-230,000.00	-230,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLETO JP MORGAN CHASE B SEDOL : 9A32HHL							
-90,000.000	1.00	0.00	-90,000.00	-90,000.00	0.00	0.00	0.00
Total USD		0.00	-530,000.00	-530,000.00	0.00	0.00	0.00
Total United States		0.00	-530,000.00	-530,000.00	0.00	0.00	0.00

◆ 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
Liabilities							
Total Obligation to Return Cash Collateral Hld							
-530,000.000		**0.00**	**-530,000.00**	**-530,000.00**	**0.00**	**0.00**	**0.00**
Exchange cleared swap liabilities							
European Union - EUR							
LCH_IRS MSNYUS33 04/11/2052 EUR P 0.19%/ R 6MEURIB SWU01MJY SEDOL : 9L9TLQL SWU01MJY4							
-700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 04/11/2052 EUR P 0.195% / R 6MEURIB SWU01MK SEDOL : 9L9TLSL SWU01MK06							
-800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 08/11/2052 EUR P 0.197% / R 6MEURIB SWU01MM SEDOL : 9L9UZLL SWU01MMU8							
-1,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL : 9L6BLLL SWU01HX03							
-300,000.000	0.035273	0.00	-10,957.50	0.00	-10,957.50	0.00	-10,957.50
LCH_IRS MSNYUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU01IOA SEDOL : 9L6TP2L SWU01IOA9							
-400,000.000	0.035464	0.00	-14,689.11	0.00	-14,689.11	0.00	-14,689.11
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY4 SEDOL : 9L6CDRL SWU01HY44							
-800,000.000	0.036585	0.00	-30,307.10	0.00	-30,307.10	0.00	-30,307.10
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL : 9L6VYKL SWU01IQW9							
-800,000.000	0.02506	0.00	-20,759.37	0.00	-20,759.37	0.00	-20,759.37
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL : 9L6XM9L SWU01IVA1							
-300,000.000	0.024774	0.00	-7,695.89	0.00	-7,695.89	0.00	-7,695.89
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL : 9M9SMAL SWU028YB7							
-62,625,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ 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
Liabilities							
Exchange cleared swap liabilities							
European Union - EUR							
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25%/ R 6MEURIB SWU02A2D SEDOL : 9M9SMDL SWU02A2D3							
-20,249,000.000	0.022186	0.00	-465,188.31	-52,518.16	-415,203.66	2,533.51	-412,670.15
LCH_OIS MSNYUS33 26/02/2025 EUR P 3.475% / R 1DESTR SWU0225S SEDOL : 9M68QUL SWU0225S5							
-92,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total EUR		0.00	-549,597.28	-52,518.16	-499,612.63	2,533.51	-497,079.12
Total European Union		0.00	-549,597.28	-52,518.16	-499,612.63	2,533.51	-497,079.12
Japan - JPY							
LCH_OIS MSNYUS33 14/09/2028 JPY P 0.55%/ R 1DTONAR SWU01Q35 SEDOL : 9M37ZXL SWU01Q355							
-690,000,000.000	0.00	0.00	0.00	-7,981.71	7,491.61	490.10	7,981.71
LCH_OIS MSNYUS33 15/12/2031 JPY P 0.5% / R 1DTONAR SWU01VBR7 SEDOL : 9M1HESL SWU01VBR7							
-508,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E1X3 SEDOL : 9L3RJAL SWU01E1X3							
-140,000,000.000	0.00	0.00	0.00	-2,821.52	2,028.09	793.43	2,821.52
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45%/ R 1DTONAR SWU01E23 SEDOL : 9L3RKFL SWU01E238							
-35,300,000.000	0.00	0.00	0.00	-2,166.31	1,557.12	609.19	2,166.31
LCH_OIS MSNYUS33 20/09/2027 JPY P 0.3% / R 1DTONAR SWU01E2S3 SEDOL : 9L3RQTL SWU01E2S3							
-44,000,000.000	0.00	0.00	0.00	-1,014.75	729.39	285.36	1,014.75
Total JPY		0.00	0.00	-13,984.29	11,806.21	2,178.08	13,984.29
Total Japan		0.00	0.00	-13,984.29	11,806.21	2,178.08	13,984.29
United Kingdom - GBP							

◆ 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
Liabilities							
Exchange cleared swap liabilities							
United Kingdom - GBP							
LCH_OIS MSNYUS33 18/09/2026 GBP P 1DSONIA / R 4.25% SWU022DT SEDOL : 9M6FB7L SWU022DT4							
-28,300,000.000	0.002867	0.00	-101,607.77	0.00	-101,607.77	0.00	-101,607.77
Total GBP		0.00	-101,607.77	0.00	-101,607.77	0.00	-101,607.77
Total United Kingdom		0.00	-101,607.77	0.00	-101,607.77	0.00	-101,607.77
United States - USD							
CME_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206Z2 SEDOL : 9M59NRL SWU0206Z2							
-3,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 01/18/2026 USD P 4.757% / R 1DSOFR SWU020SG SEDOL : 9M5GBGL SWU020SG0							
-4,300,000.000	0.001073	0.00	-4,613.47	0.00	-4,613.47	0.00	-4,613.47
LCH_OIS MSNYUS33 01/18/2026 USD P 4.76%/ R 1DSOFR SWU020SF2 SEDOL : 9M5GBJL SWU020SF2							
-2,890,000.000	0.001123	0.00	-3,244.31	0.00	-3,244.31	0.00	-3,244.31
LCH_OIS MSNYUS33 02/13/2034 USD P 1DSOFR / R 3.085% SWU01OR3 SEDOL : 9LYEJ3L SWU01OR39							
-11,700,000.000	0.09367	0.00	-1,095,933.15	-90,532.52	-1,005,400.63	0.00	-1,005,400.63
LCH_OIS MSNYUS33 02/13/2054 USD P 2.865% / R 1DSOFR SWU01OR4 SEDOL : 9LYEJ6L SWU01OR47							
-9,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 02/15/2026 USD P 4.7% / R 1DSOFR SWU021OH0 SEDOL : 9M62VYL SWU021OH0							
-12,500,000.000	0.001047	0.00	-13,085.00	0.00	-13,085.00	0.00	-13,085.00
LCH_OIS MSNYUS33 11/15/2028 USD P 1DSOFR / R 2.3% SWU01YS10 SEDOL : 9M4AV2L SWU01YS10							
-15,300,000.000	0.065664	0.00	-1,004,653.08	0.00	-1,004,653.08	0.00	-1,004,653.08

◆ 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
Liabilities							
Exchange cleared swap liabilities							
United States - USD							
LCH_OIS MSNYUS33 11/15/2053 USD P 2.285% / R 1DSOFR SWU01YS2 SEDOL : 9M4AV5L SWU01YS28							
-1,960,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/21/2028 USD P 1DSOFR / R 2.34% SWU01YS36 SEDOL : 9M4EZSL SWU01YS36							
-1,790,000.000	0.073832	0.00	-132,159.64	0.00	-132,159.64	0.00	-132,159.64
LCH_OIS MSNYUS33 11/21/2053 USD P 2.236% / R 1DSOFR SWU01YS4 SEDOL : 9M4EZPL SWU01YS44							
-1,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/22/2025 USD P 4.868% / R 1DSOFR SWU020A2 SEDOL : 9M54HVL SWU020A20							
-13,400,000.000	0.006582	0.00	-88,202.82	0.00	-88,202.82	0.00	-88,202.82
Total USD		0.00	-2,341,891.47	-90,532.52	-2,251,358.95	0.00	-2,251,358.95
Total United States		0.00	-2,341,891.47	-90,532.52	-2,251,358.95	0.00	-2,251,358.95
Total Exchange Cleared Swap Liabilities							
-1,704,814,000.000		**0.00**	**-2,993,096.52**	**-157,034.97**	**-2,840,773.14**	**4,711.59**	**-2,836,061.55**
Total Liabilities							
-1,748,199,967.280		**0.00**	**-5,533,422.88**	**-820,376.92**	**-4,721,556.17**	**8,510.21**	**-4,713,045.96**
All Other							
Recoverable taxes							
CAD - Canadian dollar							
	1.4382	1,558.69	0.00	0.00	0.00	0.00	0.00

◆ 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
All Other							
Recoverable taxes							
EUR - Euro							
	0.965717	387,326.25	0.00	0.00	0.00	0.00	0.00
PLN - Polish zloty							
	4.1306	1,014.38	0.00	0.00	0.00	0.00	0.00
USD - United States dollar							
	1.00	394.14	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		390,293.46	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		390,293.46	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.000		**390,293.46**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total All Other							
0.000		**390,293.46**	**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							
1,400,000.000	99.835383	0.00	1,397,695.37	1,389,279.62	8,415.75	0.00	8,415.75
Yield to Maturity: 3.839%	Maturity Date: 16 Jan 25						

◆ 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
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STATES OF AMER TREAS BILLS 0% 03-06-2025 SEDOL : BSY4XG0							
1,500,000.000	99.267625	0.00	1,489,014.38	1,480,746.28	8,268.10	0.00	8,268.10
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	1,776,357.34	4,418.91	0.00	4,418.91
Yield to Maturity: 4.304% Maturity Date: 03 Apr 25							
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-13-2025 SEDOL : BT3NGD3							
1,700,000.000	99.505523	0.00	1,691,593.89	1,680,575.88	11,018.01	0.00	11,018.01
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							
1,300,000.000	99.752538	0.00	1,296,783.00	1,283,899.45	12,883.55	0.00	12,883.55
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	593,177.26	4,849.91	0.00	4,849.91
Yield to Maturity: 4.09% Maturity Date: 30 Jan 25							
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-13-2025 SEDOL : BP4YGQ0							
2,300,000.000	99.187222	0.00	2,281,306.11	2,271,901.68	9,404.43	0.00	9,404.43
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							
800,000.000	99.10664	0.00	792,853.12	789,066.31	3,786.81	0.00	3,786.81
Yield to Maturity: 4.236% Maturity Date: 20 Mar 25							

◆ 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
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-10-2025 SEDOL : BSVLV59							
1,000,000.000	98.868168	0.00	988,681.68	987,008.89	1,672.79	0.00	1,672.79
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							
1,000,000.000	100.00	0.00	1,000,000.00	985,687.85	14,312.15	0.00	14,312.15
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	691,880.54	5,246.24	0.00	5,246.24
Yield to Maturity: 4.146% Maturity Date: 06 Feb 25							
UNITED STATES OF AMER TREAS BILLS 0.00%T-BILL02-20-2025 SEDOL : BPG5RS0							
1,000,000.000	99.431634	0.00	994,316.34	986,187.70	8,128.64	0.00	8,128.64
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	1,677,007.74	6,371.92	0.00	6,371.92
Yield to Maturity: 4.259% Maturity Date: 27 Mar 25							
UNITED STS TREAS BILLS 0% T-BILL 01-09-2025 SEDOL : BT5FHZ6							
1,400,000.000	99.918207	0.00	1,398,854.89	1,389,472.66	9,382.23	0.00	9,382.23
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							
900,000.000	98.786426	0.00	889,077.83	888,077.46	1,000.37	0.00	1,000.37
Yield to Maturity: 4.254% Maturity Date: 17 Apr 25							

◆ 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
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STS TREAS BILLS 0% T-BILL 04-24-2025 SEDOL : BSF06H9							
700,000.000 Yield to Maturity: 4.258%	98.706556 Maturity Date: 24 Apr 25	0.00	690,945.89	691,006.87	-60.98	0.00	-60.98
UNITED STS TREAS BILLS DTD 08/29/202402-27-2025 SEDOL : BRBK5D5							
1,500,000.000 Yield to Maturity: 4.235%	99.343556 Maturity Date: 27 Feb 25	0.00	1,490,153.34	1,482,365.11	7,788.23	0.00	7,788.23
Total USD		0.00	21,160,585.70	21,043,698.64	116,887.06	0.00	116,887.06
Total United States		0.00	21,160,585.70	21,043,698.64	116,887.06	0.00	116,887.06
Total Short Term Bills and Notes **21,300,000.000**		**0.00**	**21,160,585.70**	**21,043,698.64**	**116,887.06**	**0.00**	**116,887.06**
Cash & cash equivalent deriv. - futures							
European Union - EUR							
FUT SEP 25 LIF 3M EURIBOR CUSIP : 999599GH0							
-522.000	98.065	0.00	-132,517,937.45	-138,035,331.14	-157,797.26	5,675,190.95	5,517,393.69
FUT SEP 26 LIF 3M EURIBOR CUSIP : 999599GH0							
522.000	97.975	0.00	132,396,317.97	138,035,334.78	38,675.93	-5,677,692.74	-5,639,016.81
Total EUR		0.00	-121,619.48	3.64	-119,121.33	-2,501.79	-121,623.12
Total European Union		0.00	-121,619.48	3.64	-119,121.33	-2,501.79	-121,623.12
Total Cash & Cash Equivalent Deriv. - Futures **0.000**		**0.00**	**-121,619.48**	**3.64**	**-119,121.33**	**-2,501.79**	**-121,623.12**

◆ 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
Cash and Cash Equivalents							
Currency							
USD - United States dollar							
	1.00	-27,278.00	0.00	0.00	0.00	0.00	0.00
Total currency - all currencies		-27,278.00	0.00	0.00	0.00	0.00	0.00
Total currency - all countries		-27,278.00	0.00	0.00	0.00	0.00	0.00
Total Currency							
0.000		**-27,278.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Cash							
ARS - Argentine peso							
	1,031.00	0.00	252.89	252.89	0.00	0.00	0.00
AUD - Australian dollar							
	1.6151174	173.51	117,280.74	117,280.74	0.00	0.00	0.00
BRL - Brazilian real							
	6.17785	0.00	100,540.16	100,540.16	0.00	0.00	0.00
CAD - Canadian dollar							
	1.4382	1.22	16,573.02	16,573.02	0.00	0.00	0.00
CNH - HK offshore Chinese Yuan Renminbi							
	7.3415	0.00	1,298.83	1,298.83	0.00	0.00	0.00
COP - Colombian peso							
	4,405.54	0.00	61,225.37	61,225.37	0.00	0.00	0.00

◆ 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
Cash and Cash Equivalents							
Cash							
EUR - Euro							
	0.965717	-731.25	515,679.76	515,679.76	0.00	0.00	0.00
GBP - British pound sterling							
	0.7984669	494.37	265,602.39	265,602.39	0.00	0.00	0.00
HUF - Hungarian forint							
	397.2622	0.00	0.47	0.47	0.00	0.00	0.00
JPY - Japanese yen							
	157.16	-23.25	86,615.17	86,615.17	0.00	0.00	0.00
MXN - Mexican peso							
	20.79275	0.01	10.23	10.23	0.00	0.00	0.00
NOK - Norwegian krone							
	11.35735	0.03	147.01	147.01	0.00	0.00	0.00
NZD - New Zealand dollar							
	1.7849174	292.89	276,374.66	276,374.66	0.00	0.00	0.00
PEN - Peruvian nuevo sol							
	3.7569	0.00	221,849.20	221,849.20	0.00	0.00	0.00
PLN - Polish zloty							
	4.1306	0.15	1,835.12	1,835.12	0.00	0.00	0.00

◆ 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
Cash and Cash Equivalents							
Cash							
SGD - Singapore dollar							
	1.3642	0.00	104.88	104.88	0.00	0.00	0.00
TRY - Turkish lira							
	35.3605	0.00	27.01	27.01	0.00	0.00	0.00
TWD - New Taiwan dollar							
	32.7845	0.00	2.65	2.65	0.00	0.00	0.00
USD - United States dollar							
	1.00	0.00	-311,790.37	-311,790.37	0.00	0.00	0.00
ZAR - South African rand							
	18.87	0.07	399.87	399.87	0.00	0.00	0.00
Total cash - all currencies		207.75	1,354,029.06	1,354,029.06	0.00	0.00	0.00
Total cash - all countries		207.75	1,354,029.06	1,354,029.06	0.00	0.00	0.00
Total Cash							
1,354,029.060		**207.75**	**1,354,029.06**	**1,354,029.06**	**0.00**	**0.00**	**0.00**
Cash (externally held)							
USD - United States dollar							
	1.00	0.00	1,476,000.00	1,476,000.00	0.00	0.00	0.00
Total cash (externally held) - all currencies		0.00	1,476,000.00	1,476,000.00	0.00	0.00	0.00
Total cash (externally held) - all countries		0.00	1,476,000.00	1,476,000.00	0.00	0.00	0.00

◆ 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
Cash and Cash Equivalents							
Total Cash (externally held) **1,476,000.000**		**0.00**	**1,476,000.00**	**1,476,000.00**	**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							
735,745.170	8.94	0.00	6,577,561.82	6,800,400.36	-222,838.54	0.00	-222,838.54
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP : 72201P613 PSTFII							
7,352.513	10.017	0.00	73,650.12	73,650.09	0.03	0.00	0.03
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445							
119,595,068.690	1.00	497,494.71	119,595,068.69	119,595,068.69	0.00	0.00	0.00
Total USD		497,494.71	126,246,280.63	126,469,119.14	-222,838.51	0.00	-222,838.51
Total United States		497,494.71	126,246,280.63	126,469,119.14	-222,838.51	0.00	-222,838.51
Total Funds - Short Term Investment **120,338,166.373**		**497,494.71**	**126,246,280.63**	**126,469,119.14**	**-222,838.51**	**0.00**	**-222,838.51**
Futures initial margin							
USD - United States dollar							
	1.00	0.00	3,866,000.00	3,866,000.00	0.00	0.00	0.00
Total futures initial margin - all currencies		0.00	3,866,000.00	3,866,000.00	0.00	0.00	0.00
Total futures initial margin - all countries		0.00	3,866,000.00	3,866,000.00	0.00	0.00	0.00
Total Futures initial margin **3,866,000.000**		**0.00**	**3,866,000.00**	**3,866,000.00**	**0.00**	**0.00**	**0.00**

◆ 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
Cash and Cash Equivalents							
Variation margin							
AUD - Australian dollar							
	1.6151174	0.00	55,715.93	55,715.93	0.00	0.00	0.00
CAD - Canadian dollar							
	1.4382	0.00	22,459.89	22,459.89	0.00	0.00	0.00
EUR - Euro							
	0.965717	0.00	207,706.26	207,706.26	0.00	0.00	0.00
GBP - British pound sterling							
	0.7984669	0.00	-15.40	-15.40	0.00	0.00	0.00
JPY - Japanese yen							
	157.16	0.00	19,021.86	19,021.86	0.00	0.00	0.00
USD - United States dollar							
	1.00	0.00	1,316,582.30	1,316,582.30	0.00	0.00	0.00
Total variation margin - all currencies		0.00	1,621,470.84	1,621,470.84	0.00	0.00	0.00
Total variation margin - all countries		0.00	1,621,470.84	1,621,470.84	0.00	0.00	0.00
Total Variation Margin **1,621,470.840**		**0.00**	**1,621,470.84**	**1,621,470.84**	**0.00**	**0.00**	**0.00**
Cash collateral due to/from ccp broker							
AUD - Australian dollar							
	1.6151174	0.00	0.02	0.02	0.00	0.00	0.00

◆ 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
Cash and Cash Equivalents							
Cash collateral due to/from ccp broker							
CAD - Canadian dollar							
	1.4382	0.00	0.02	0.02	0.00	0.00	0.00
EUR - Euro							
	0.965717	0.00	-1,321,452.62	-1,321,452.62	0.00	0.00	0.00
GBP - British pound sterling							
	0.7984669	0.00	173,966.85	173,966.85	0.00	0.00	0.00
JPY - Japanese yen							
	157.16	0.00	-106,394.56	-106,394.56	0.00	0.00	0.00
NZD - New Zealand dollar							
	1.7849174	0.00	7.79	7.79	0.00	0.00	0.00
USD - United States dollar							
	1.00	0.00	-520,883.47	-520,883.47	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	-1,774,755.97	-1,774,755.97	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all countries		0.00	-1,774,755.97	-1,774,755.97	0.00	0.00	0.00
Total Cash Collateral Due to/from CCP Broker							
-1,774,755.970		**0.00**	**-1,774,755.97**	**-1,774,755.97**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents							
148,180,910.303		**470,424.46**	**153,827,990.78**	**154,055,565.35**	**-225,072.78**	**-2,501.79**	**-227,574.57**
Adjustments To Cash							

◆ 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
Adjustments To Cash							
Pending foreign exchange purchases							
AUD - Australian dollar							
	1.6151174	0.00	333,727.78	350,671.89	0.00	-16,944.11	-16,944.11
CAD - Canadian dollar							
	1.4382	0.00	5,829,233.99	5,915,834.14	0.00	-86,600.15	-86,600.15
EUR - Euro							
	0.965717	0.00	4,209,333.27	4,279,437.53	0.00	-70,104.26	-70,104.26
MXN - Mexican peso							
	20.79275	0.00	110,448.51	114,332.84	0.00	-3,884.33	-3,884.33
USD - United States dollar							
	1.00	0.00	34,374,691.85	34,374,691.85	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	44,857,435.40	45,034,968.25	0.00	-177,532.85	-177,532.85
Total pending foreign exchange purchases - all countries		0.00	44,857,435.40	45,034,968.25	0.00	-177,532.85	-177,532.85
Total Pending foreign exchange purchases							
0.000		**0.00**	**44,857,435.40**	**45,034,968.25**	**0.00**	**-177,532.85**	**-177,532.85**
Pending foreign exchange sales							
AUD - Australian dollar							
	1.6151174	0.00	-400,597.16	-416,399.62	0.00	15,802.46	15,802.46
CAD - Canadian dollar							
	1.4382	0.00	-237,074.11	-237,446.83	0.00	372.72	372.72

◆ 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
Adjustments To Cash							
Pending foreign exchange sales							
EUR - Euro							
	0.965717	0.00	-22,739,516.56	-23,111,814.01	0.00	372,297.45	372,297.45
GBP - British pound sterling							
	0.7984669	0.00	-343,120.88	-347,733.62	0.00	4,612.74	4,612.74
JPY - Japanese yen							
	157.16	0.00	-9,080,315.30	-9,466,328.90	0.00	386,013.60	386,013.60
MXN - Mexican peso							
	20.79275	0.00	-316,816.65	-325,710.37	0.00	8,893.72	8,893.72
NZD - New Zealand dollar							
	1.7849174	0.00	-231,646.44	-243,555.50	0.00	11,909.06	11,909.06
PEN - Peruvian nuevo sol							
	3.7569	0.00	-224,607.72	-225,703.00	0.00	1,095.28	1,095.28
USD - United States dollar							
	1.00	0.00	-10,660,276.40	-10,660,276.40	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	-44,233,971.22	-45,034,968.25	0.00	800,997.03	800,997.03
Total pending foreign exchange sales - all countries		0.00	-44,233,971.22	-45,034,968.25	0.00	800,997.03	800,997.03
Total Pending foreign exchange sales							
0.000		**0.00**	**-44,233,971.22**	**-45,034,968.25**	**0.00**	**800,997.03**	**800,997.03**
Pending trade purchases							

◆ 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
Adjustments To Cash							
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	-275,700,777.29	-275,700,777.29	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	-275,845,469.47	-275,849,465.06	0.00	3,995.59	3,995.59
Total pending trade purchases - all countries		0.00	-275,845,469.47	-275,849,465.06	0.00	3,995.59	3,995.59
Total Pending trade purchases							
0.000		**0.00**	**-275,845,469.47**	**-275,849,465.06**	**0.00**	**3,995.59**	**3,995.59**
Pending trade sales							
EUR - Euro							
	0.965717	0.00	415,991.44	431,191.56	0.00	-15,200.12	-15,200.12
USD - United States dollar							
	1.00	0.00	63,999,254.39	63,999,254.39	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	64,415,245.83	64,430,445.95	0.00	-15,200.12	-15,200.12
Total pending trade sales - all countries		0.00	64,415,245.83	64,430,445.95	0.00	-15,200.12	-15,200.12
Total Pending trade sales							
0.000		**0.00**	**64,415,245.83**	**64,430,445.95**	**0.00**	**-15,200.12**	**-15,200.12**
Total Adjustments To Cash							
0.000		**0.00**	**-210,806,759.46**	**-211,419,019.11**	**0.00**	**612,259.65**	**612,259.65**

◆ 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
Total							
3,259,047,991.587		**4,605,415.66**	**5,730,405,424.66**	**4,546,085,849.16**	**1,186,974,981.60**	**-2,655,406.10**	**1,184,319,575.50**

Market Value Adjustments	13,404,921.34
Investment in Ventura Boulevard	(25,100,000.00)
Investment in Hudson Street	(2,950,000.00)
	5,715,760,346.00

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.

MOTION PICTURE INDUSTRY PENSION PLAN

FORM 5500

SCHEDULE G, SCHEDULE OF LOANS OR FIXED INCOME OBLIGATIONS IN DEFAULT OR CLASSIFIED AS UNCOLLECTIBLE

E.I.N. 95-1810805; PLAN NO. 001

JANUARY 1, 2024 TO DECEMBER 31, 2024

Obligor	Original Obligation	Amount Received During Plan Year		Unpaid Balance	Amount Overdue
		Principal	Interest		
ASIA HLDGS LTD SR NT	$ 130,000	$ -	$ -	$ 130,000	$ -

MOTION PICTURE INDUSTRY PENSION PLAN

FORM 5500

SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS

E.I.N. 95-1810805; PLAN NO. 001

JANUARY 1, 2024 TO DECEMBER 31, 2024

Issuer	Description	Interest Rate	Maturity Date	Purchase Price	Proceeds	Cost of Asset	Net Gain or (Loss)
NT Collective	Govt Short Term Investment Funds	N/A	N/A	$ 821,085,027 -	$ - 750,836,647	$ 821,085,027 750,836,647	$ - -
United States:	Treasury Notes:	-	10/15/28	529,043,910 -	- 509,757,267	529,043,910 509,792,842	- (35,575)
		1.375%	07/15/33	178,971,625 -	- 167,510,725	178,971,625 167,322,049	- 188,676
		1.625%	10/15/27	246,271,201 -	- 245,933,741	246,271,201 245,475,832	- 457,909
		0.500%	01/15/28	488,296,055 -	- 487,336,439	488,296,055 487,117,506	- 218,933
		0.625%	07/15/32	984,573,470 -	- 975,398,964	984,573,470 975,774,955	- (375,991)
		0.625%	01/15/26	447,437,501 -	- 446,579,708	447,437,501 446,374,690	- 205,018
		0.125%	07/15/31	655,293,409 -	- 654,167,783	655,293,409 654,110,842	- 56,941
Bridgewater	Short Term Investment II Fund	N/A	N/A	149,540,792 -	- 168,098,565	149,540,792 161,714,458	- 6,384,107

Attachment to: 2024 Schedule MB (Form 5500), Line 8(b)(2)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SCHEDULE OF ACTIVE PARTICIPANT DATA

	Total Qualified Years																					
	< 1		1 - 4		5 - 9		10 - 14		15 - 19		20 - 24		25 - 29		30 - 34		35 - 39		40 +		Total	
Age Group	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben	No.	Avg Acc Mon Ben
Under 25	0	$	776	$ 98	47	$ 291	0	$	0	$	0	$	0	$	0	$	0	$	0	$	823	$ 109
25 - 29	0		3,302	127	1,012	372	20	706	0		0		0		0		0		0		4,334	187
30 - 34	0		4,077	143	3,774	448	503	813	23	1,399	0		0		0		0		0		8,377	324
35 - 39	0		3,162	140	4,091	465	1,827	891	393	1,462	18		0		0		0		0		9,491	483
40 - 44	0		2,067	137	2,700	467	1,967	916	1,429	1,520	301	2,028	13		0		0		0		8,477	727
45 - 49	0		1,338	139	1,738	460	1,328	891	1,567	1,522	927	2,092	347	2,668	15		0		0		7,260	1,029
50 - 54	0		1,023	137	1,279	451	1,028	862	1,421	1,485	1,454	1,992	1,232	2,630	218	3,290	12		0		7,667	1,384
55 - 59	0		674	137	822	455	679	867	1,052	1,438	1,352	1,897	1,693	2,504	694	3,221	173	3,736	8		7,147	1,719
60 - 64	0		406	142	462	439	389	828	673	1,471	865	1,812	1,451	2,426	896	3,036	284	3,728	126	4,315	5,552	1,978
65 - 69	0		147	125	181	474	175	838	288	1,522	303	1,796	515	2,388	390	2,924	169	3,716	172	4,664	2,340	2,151
70 and Over	0		47	105	51	407	38	749	57	1,677	37	1,883	68	2,357	64	3,097	35	3,907	68	4,530	465	2,199
Unknown	0		678	67	36	296	9		0		0		0		0		0		0		723	86
Total	0	$	17,697	$ 133	16,193	$ 452	7,963	$ 881	6,903	$ 1,494	5,257	$ 1,945	5,319	$ 2,509	2,277	$ 3,101	673	$ 3,734	374	$ 4,513	62,656	$ 987

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: [X] 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 . . . . . ▶ [X]

D Check box if filing under: [X] Form 5558 [ ] automatic extension [ ] the DFVC program
[ ] special extension (enter description)

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

Part II Basic Plan Information - enter all requested information

1a Name of plan
MOTION PICTURE INDUSTRY PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 10/08/1954

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) 95-1810805

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 5D624E0A4776458...	10/08/2025	Thom Davis
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	DocuSigned by: Michael Rosenfeld B4E8C6169A724BE...	10/08/2025	Michael Rosenfeld
	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

For Paperwork Reduction Act Notice, see the Instructions for Form 5500. **Form 5500 (2024) v. 240311**

Docusign Envelope ID: 22ECB720-A6C1-4872-9248-B385E52E79D6

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN
95-1810805

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:

4b EIN

a Sponsor's name

4d PN

c Plan Name

5	Total number of participants at the beginning of the plan year	**5**	103343
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)**	62656
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	61464
b	Retired or separated participants receiving benefits	**6b**	21633
c	Other retired or separated participants entitled to future benefits	**6c**	18632
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	101729
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	2190
f	Total. Add lines **6d** and **6e**.	**6f**	103919
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)**	0
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)**	0
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:
1B 1F

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)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] 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)** [X] 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)** [X] **R** (Retirement Plan Information)
- **(2)** [X] **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)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information - Small Plan)
- **(3)** [X] **A** (Insurance Information) - Number Attached 1
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **G** (Financial Transaction Schedules)

Docusign Envelope ID: 22ECB720-A6C1-4872-9248-B385E52E79D6

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 PENSION PLAN

FORM 5500

SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS

E.I.N. 95-1810805; PLAN NO. 001

JANUARY 1, 2024 TO DECEMBER 31, 2024

Issuer	Description	Interest Rate	Maturity Date	Purchase Price	Proceeds	Cost of Asset	Net Gain or (Loss)
NT Collective	Govt Short Term Investment Funds	N/A	N/A	$ 821,085,027 -	$ - 750,836,647	$ 821,085,027 750,836,647	$ - -
United States:	Treasury Notes:	-	10/15/28	529,043,910 -	- 509,757,267	529,043,910 509,792,842	- (35,575)
		1.375%	07/15/33	178,971,625 -	- 167,510,725	178,971,625 167,322,049	- 188,676
		1.625%	10/15/27	246,271,201 -	- 245,933,741	246,271,201 245,475,832	- 457,909
		0.500%	01/15/28	488,296,055 -	- 487,336,439	488,296,055 487,117,506	- 218,933
		0.625%	07/15/32	984,573,470 -	- 975,398,964	984,573,470 975,774,955	- (375,991)
		0.625%	01/15/26	447,437,501 -	- 446,579,708	447,437,501 446,374,690	- 205,018
		0.125%	07/15/31	655,293,409 -	- 654,167,783	655,293,409 654,110,842	- 56,941
Bridgewater	Short Term Investment II Fund	N/A	N/A	149,540,792 -	- 168,098,565	149,540,792 161,714,458	- 6,384,107

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ File as an attachment to Form 5500 or 5500-SF.

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
MOTION PICTURE INDUSTRY PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION PLAN

D Employer Identification Number (EIN)
95-1810805

E Type of plan: (1) [X] Multiemployer Defined Benefit (2) [ ] Money Purchase (see instructions)

1a	Enter the valuation date: Month 1 Day 1 Year 2024		
b	Assets		
	(1) Current value of assets	1b(1)	5,309,345,000
	(2) Actuarial value of assets for funding standard account	1b(2)	5,690,951,000
c	(1) Accrued liability for plan using immediate gain methods	1c(1)	7,894,869,000
	(2) Information for plans using spread gain methods:		
	(a) Unfunded liability for methods with bases	1c(2)(a)	
	(b) Accrued liability under entry age normal method	1c(2)(b)	
	(c) Normal cost under entry age normal method	1c(2)(c)	
	(3) Accrued liability under unit credit cost method	1c(3)	7,894,869,000
d	Information on current liabilities of the plan:		
	(1) Amount excluded from current liability attributable to pre-participation service (see instructions)	1d(1)	
	(2) "RPA '94" information:		
	(a) Current liability	1d(2)(a)	14,054,734,018
	(b) Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b)	351,879,871
	(c) Expected release from "RPA '94" current liability for the plan year	1d(2)(c)	493,900,871
	(3) Expected plan disbursements for the plan year	1d(3)	524,472,662

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Bruce Cable
Signature of actuary

9/30/2025
Date

Bruce Cable
Type or print name of actuary

23-04449
Most recent enrollment number

Rael & Letson
Firm name

(206)456-3340
Telephone number (including area code)

601 Union Street, Suite 2415
Seattle WA 98101
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

2 Operational information as of beginning of this plan year:

		(1) Number of participants	(2) Current liability
a Current value of assets (see instructions)	2a		5,309,345,000
b "RPA '94" current liability/participant count breakdown:			
(1) For retired participants and beneficiaries receiving payment		23,482	5,007,439,294
(2) For terminated vested participants		18,047	1,587,254,465
(3) For active participants:			
(a) Non-vested benefits			533,786,508
(b) Vested benefits			6,926,253,751
(c) Total active		62,656	7,460,040,259
(4) Total		104,185	14,054,734,018
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage	2c		37.78 %

3 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM/DD/YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM/DD/YYYY)	(b) Amount paid by employer(s)	c) Amount paid by employees
07/01/2024	530,298,000	386,000			
			Totals ► 3(b)	530,298,000	3(c) 386,000
(d) Total withdrawal liability amounts included in line 3(b) total					3(d)

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	4a	72.1 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	4b	N

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ☐ Yes ☐ No

d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (see instructions)? ☐ Yes ☐ No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	4e	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	4f	

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate

e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method	5j	

k Has a change been made in funding method for this plan year? ☐ Yes ☒ No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ☐ Yes ☐ No

m If line k is "Yes," and line l is "No," enter the date (MM/DD/YYYY) of the ruling letter (individual or class) approving the change in funding method	5m	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	6a	3.29 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	6c(1)	A	A
(2) Females	6c(2)	A	A
d Valuation liability interest rate	6d	7.25 %	7.25%
e Salary scale	6e	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	6f(1)	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	6f(2)	7.25%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	6g	4.8%	
h Estimated investment return on current value of assets for year ending on the valuation date	6h	7.8%	
i Expense load included in normal cost reported in line 9b	6i	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	6i(1)	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	6i(2)	19,792,000	
(3) If neither (1) nor (2) describes the expense load, check the box	6i(3)	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	133,072,547	13,838,881
3	56,679,000	5,894,333
3	14,265,000	14,265,000

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval	8a	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☐ Yes ☒ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☐ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	8d(2)	
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☐ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	8d(4)	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	8d(5)	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or the plan received an amortization extension for this plan year under Code section 431(d), enter the difference between the amount necessary to satisfy the plan's minimum funding standard for this plan year and the amount that would have been necessary without using the shortfall method or extending the amortization period(s).	8e	0

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	9a	
b Employer's normal cost for plan year as of valuation date	9b	159,417,000

			Outstanding balance	
c Amortization charges as of valuation date:				
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	9c(1)		2,959,516,045	431,977,776
(2) Funding waivers	9c(2)		0	0
(3) Certain bases for which the amortization period has been extended	9c(3)		0	0
d Interest as applicable on lines 9a, 9b, and 9c		9d		42,876,121
e Total charges. Add lines 9a through 9d		9e		634,270,897
Credits to funding standard account:				
f Prior year credit balance, if any		9f		386,913,015
g Employer contributions. Total from column (b) of line 3		9g		530,298,000
			Outstanding balance	
h Amortization credits as of valuation date	9h		368,685,030	147,618,132
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h		9i		57,976,811
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	9j(1)		3,358,913,431	
(2) "RPA '94" override (90% current liability FFL)	9j(2)		7,371,166,834	
(3) FFL credit		9j(3)		0
k (1) Waived funding deficiency		9k(1)		0
(2) Other credits		9k(2)		0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		9l		1,122,805,958
m Credit balance: If line 9l is greater than line 9e, enter the difference		9m		488,535,061
n Funding deficiency: If line 9e is greater than line 9l, enter the difference		9n		
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the current plan year		9o(1)		
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date		9o(2)(a)		
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))		9o(2)(b)		0
(3) Total as of valuation date		9o(3)		0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)		10		0
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				☒ Yes ☐ No

MOTION PICTURE INDUSTRY PENSION PLAN

FORM 5500

SCHEDULE G, SCHEDULE OF LOANS OR FIXED INCOME OBLIGATIONS IN DEFAULT OR CLASSIFIED AS UNCOLLECTIBLE

E.I.N. 95-1810805; PLAN NO. 001

JANUARY 1, 2024 TO DECEMBER 31, 2024

Obligor	Original Obligation	Amount Received During Plan Year		Unpaid Balance	Amount Overdue
		Principal	Interest		
ASIA HLDGS LTD SR NT	$ 130,000	$ -	$ -	$ 130,000	$ -

2024 Schedule R (Form 5500)	Lines 13(b), 13(d) and 13(e)
Plan Name:	Motion Picture Industry Pension Plan
Employer ID Number:	95-1810805
Plan Number:	001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units

Contributions for the employers on the following pages are comprised of two sources, contributions on an hourly basis at the reported hourly contribution rate, and through Residuals contributed to the various Motion Picture Industry Plans based on a percentage formula.

2024 Schedule R (Form 5500) Lines 13(b), 13(d) and 13(e)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

1. Name: Warner Bros. Pictures, Inc.
EIN: 47-0911460

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
CWA PARKING PRODUCTION ASSISTANTS	12/1/2024	12/2/2028	$ 1.8065
Casting Directors, Local 817	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
Casting Directors, Local 399	9/29/2024	10/2/2027	$ 1.8065
Drivers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Locations Agreement, Local 817	9/29/2024	9/30/2028	$ 1.8065
Location Managers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Electricians, Local 40	8/4/2024	7/31/2027	$ 1.8065
Studio Utility Employees, Local 724	8/4/2024	7/31/2027	$ 1.8065
Designated Accountants/ Ofc Coordinators	7/30/2017		$ 1.8065
Plasterers, Local 755	8/4/2024	7/31/2027	$ 1.8065
Plumbers, Local 78	8/4/2024	7/31/2027	$ 1.8065
Designated Producers	7/29/2018		$ 1.8065
Videotape, IATSE Unions	10/1/2024	9/30/2027	$ 1.8065
Freelance Post-Production Supervisor Group Designation	8/1/2021		$ 1.8065
Non-Affiliated Employees	8/1/2021		$ 1.8065
I.A.T.S.E.	8/4/2024	7/31/2027	$ 1.8065

2024 Schedule R (Form 5500)	Lines 13(b), 13(d) and 13(e)
Plan Name:	Motion Picture Industry Pension Plan
Employer ID Number:	95-1810805
Plan Number:	001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

2. Name: Walt Disney Pictures & Television
EIN: 95-3834209

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
Casting Directors, Local 817	9/29/2024	10/2/2027	$ 1.8065
Cartoonists, Local 839	8/4/2024	7/31/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
Casting Directors, Local 399	9/29/2024	10/2/2027	$ 1.8065
Drivers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Electricians, Local 40	8/4/2024	7/31/2027	$ 1.8065
Disney Media Group, Local 700	8/4/2024	7/31/2027	$ 1.8065
Studio Utility Employees, Local 724	8/4/2024	7/31/2027	$ 1.8065
Designated Accountants/ Ofc Coordinators	7/30/2017		$ 1.8065
Plasterers, Local 755	8/4/2024	7/31/2027	$ 1.8065
Plumbers, Local 78	8/4/2024	7/31/2027	$ 1.8065
Designated Producers	7/29/2018		$ 1.8065
Videotape, IATSE Unions	10/1/2024	9/30/2027	$ 1.8065
Freelance Post-Production Supervisor Group Designation	7/29/2018		$ 1.8065
Non-Affiliated Employees	10/21/2018		$ 1.8065
I.A.T.S.E.	8/4/2024	7/31/2027	$ 1.8065

2024 Schedule R (Form 5500) Lines 13(b), 13(d) and 13(e)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

3. Name: Universal City Studios, L.L.C.
EIN: 75-3052389

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
Casting Directors, Local 817	9/29/2024	10/2/2027	$ 1.8065
Cartoonists, Local 839	8/4/2024	7/31/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
Casting Directors, Local 399	9/29/2024	10/2/2027	$ 1.8065
Drivers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Location Managers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Locations Agreement, Local 817	9/29/2024	9/30/2028	$ 1.8065
Electricians, Local 40	8/4/2024	7/31/2027	$ 1.8065
Studio Utility Employees, Local 724	8/4/2024	7/31/2027	$ 1.8065
Designated Accountants/ Ofc Coordinators	7/30/2017		$ 1.8065
Office Workers, Local 174	10/1/2024	9/30/2027	$ 1.8065
Plasterers, Local 755	8/4/2024	7/31/2027	$ 1.8065
Plumbers, Local 78	8/4/2024	7/31/2027	$ 1.8065
Designated Producers	7/29/2018		$ 1.8065
Videotape, IATSE Unions	10/1/2024	9/30/2027	$ 1.8065
Freelance Post-Production Supervisor Group Designation	7/29/2018		$ 1.8065
Non-Affiliated Employees	10/21/2018		$ 1.8065
I.A.T.S.E.	8/4/2024	7/31/2027	$ 1.8065

2024 Schedule R (Form 5500) Lines 13(b), 13(d) and 13(e)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

4. Name: Twentieth Century Fox Film
EIN: 84-0850631

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
CWA PARKING PRODUCTION ASSISTANTS	12/1/2024	12/2/2028	$ 1.8065
Casting Directors, Local 817	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
Casting Directors, Local 399	9/29/2024	10/2/2027	$ 1.8065
Drivers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Locations Agreement, Local 817	9/29/2024	9/30/2028	$ 1.8065
Location Managers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Electricians, Local 40	8/4/2024	7/31/2027	$ 1.8065
Studio Utility Employees, Local 724	8/4/2024	7/31/2027	$ 1.8065
Designated Accountants/ Ofc Coordinators	7/30/2017		$ 1.8065
Office Workers, Local 174	7/31/2022	7/31/2025	$ 1.8065
Plasterers, Local 755	8/4/2024	7/31/2027	$ 1.8065
Plumbers, Local 78	8/4/2024	7/31/2027	$ 1.8065
Designated Producers	7/29/2018		$ 1.8065
Videotape, IATSE Unions	10/1/2024	9/30/2027	$ 1.8065
Freelance Post-Production Supervisor Group Designation	7/29/2018		$ 1.8065
Non-Affiliated Employees	10/21/2018		$ 1.8065
I.A.T.S.E.	8/4/2024	7/31/2027	$ 1.8065

2024 Schedule R (Form 5500) Lines 13(b), 13(d) and 13(e)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

5. Name: Columbia Pictures Industries, Inc.
EIN: 58-1755413

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
CWA PARKING PRODUCTION ASSISTANTS	12/1/2024	12/2/2028	$ 1.8065
Casting Directors, Local 817	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
Casting Directors, Local 399	9/29/2024	10/2/2027	$ 1.8065
Drivers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Location Managers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Locations Agreement, Local 817	9/29/2024	9/30/2028	$ 1.8065
Electricians, Local 40	8/4/2024	7/31/2027	$ 1.8065
Studio Utility Employees, Local 724	8/4/2024	7/31/2027	$ 1.8065
Designated Accountants/ Ofc Coordinators	7/30/2017		$ 1.8065
Office Workers, Local 174	9/29/2024	10/2/2027	$ 1.8065
Plasterers, Local 755	8/4/2024	7/31/2027	$ 1.8065
Plumbers, Local 78	8/4/2024	7/31/2027	$ 1.8065
Designated Producers	7/29/2018		$ 1.8065
Videotape, IATSE Unions	10/1/2024	9/30/2027	$ 1.8065
Freelance Post-Production Supervisor Group Designation	7/29/2018		$ 1.8065
Non-Affiliated Employees	10/21/2018		$ 1.8065
I.A.T.S.E.	8/4/2024	7/31/2027	$ 1.8065

2024 Schedule R (Form 5500) Lines 13(b), 13(d) and 13(e)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

6. Name: Paramount Pictures
EIN: 13-2574663

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
CWA PARKING PRODUCTION ASSISTANTS	12/1/2024	12/2/2028	$ 1.8065
Casting Directors, Local 817	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
Casting Directors, Local 399	9/29/2024	10/2/2027	$ 1.8065
Drivers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Location Managers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Locations Agreement, Local 817	9/29/2024	9/30/2028	$ 1.8065
Location Managers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Electricians, Local 40	8/4/2024	7/31/2027	$ 1.8065
Studio Utility Employees, Local 724	8/4/2024	7/31/2027	$ 1.8065
Plasterers, Local 755	8/4/2024	7/31/2027	$ 1.8065
Plumbers, Local 78	8/4/2024	7/31/2027	$ 1.8065
Local 55, Security, Police and Fire Professionals of America	9/1/2022	8/31/2025	$ 1.8065
Designated Producers	7/29/2018		$ 1.8065
Videotape, IATSE Unions	10/1/2024	9/30/2027	$ 1.8065
Non-Affiliated Employees	10/21/2018		$ 1.8065
I.A.T.S.E.	8/4/2024	7/31/2027	$ 1.8065

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

7. Name: Netflix Productions
EIN: 83-2816269

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
CWA PARKING PRODUCTION ASSISTANTS	12/1/2024	12/2/2028	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
Drivers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Location Managers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Electricians, Local 40	8/4/2024	7/31/2027	$ 1.8065
Locations Agreement, Local 817	9/29/2024	9/30/2028	$ 1.8065
Studio Utility Employees, Local 724	8/4/2024	7/31/2027	$ 1.8065
Plasterers, Local 755	8/4/2024	7/31/2027	$ 1.8065
Plumbers, Local 78	8/4/2024	7/31/2027	$ 1.8065
Videotape, IATSE Unions	10/1/2024	9/30/2027	$ 1.8065
I.A.T.S.E.	8/4/2024	9/30/2027	$ 1.8065

2024 Schedule R (Form 5500) Lines 13(b), 13(d) and 13(e)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

8. Name: Amazon Studios, L.L.C.
EIN: 33-0778501

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
Cartoonists, Local 839	8/4/2024	7/31/2027	$ 1.8065

2024 Schedule R (Form 5500) Lines 13(b), 13(d) and 13(e)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

9. Name: MGM/UA
EIN: 95-4605850

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
CWA PARKING PRODUCTION ASSISTANTS	12/1/2024	12/2/2028	$ 1.8065
Casting Directors, Local 817	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/6/2022	3/1/2025	$ 1.8065
Casting Directors, Local 399	9/29/2024	10/2/2027	$ 1.8065
Drivers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Locations Agreement, Local 817	9/29/2024	9/30/2028	$ 1.8065
Location Managers, Local 399	8/4/2024	7/31/2027	$ 1.8065
Electricians, Local 40	8/4/2024	7/31/2027	$ 1.8065
Studio Utility Employees, Local 724	8/4/2024	7/31/2027	$ 1.8065
Designated Accountants/ Ofc Coordinators	7/30/2017		$ 1.8065
Plasterers, Local 755	8/4/2024	7/31/2027	$ 1.8065
Plumbers, Local 78	8/4/2024	7/31/2027	$ 1.8065
Designated Producers	7/29/2018		$ 1.8065
Videotape, IATSE Unions	10/1/2024	9/30/2027	$ 1.8065
Freelance Post-Production Supervisor Group Designation	7/29/2018		$ 1.8065
Non-Affiliated Employees	10/21/2018		$ 1.8065
I.A.T.S.E.	8/4/2024	7/31/2027	$ 1.8065

2024 Schedule R (Form 5500) Lines 13(b), 13(d) and 13(e)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

Collective Bargaining Agreement Expiration Date and Information on Contribution Rates and Base Units (Continued)

Employers contributing more than 5% of the Plan's total contribution or who were one of the top-ten highest contributors for the 2024 Plan Year:

10. Name: Apple Studios, L.L.C.
EIN: 82-5500966

Collective Bargaining Agreement	Effective Date	Expiration Date	Hourly Cont. Rate On 12/31/2024
CWA PARKING PRODUCTION ASSISTANTS	3/5/2023	12/2/2028	$ 1.8065
Casting Directors, Local 817	3/5/2023	10/2/2027	$ 1.8065
Cartoonists, Local 839	3/5/2023	7/31/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
Motion Picture Studio Mechanics, Local 52	9/29/2024	10/2/2027	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/5/2023	3/1/2025	$ 1.8065
IA MP Script Super, & Prod. Office Coord., Local 161	3/5/2023	3/1/2025	$ 1.8065
Casting Directors, Local 399	3/5/2023	10/2/2027	$ 1.8065
Drivers, Local 399	3/5/2023	7/31/2027	$ 1.8065
Location Managers, Local 399	3/5/2023	7/31/2027	$ 1.8065
Electricians, Local 40	3/5/2023	7/31/2027	$ 1.8065
Locations Agreement, Local 817	3/5/2023	9/30/2028	$ 1.8065
Studio Utility Employees, Local 724	3/5/2023	7/31/2027	$ 1.8065
Designated Accountants/ Ofc Coordinators	3/5/2023		$ 1.8065
Plasterers, Local 755	3/5/2023	7/31/2027	$ 1.8065
Videotape, IATSE Unions	3/5/2023	9/30/2027	$ 1.8065
Freelance Post-Production Supervisor Group Designation	7/1/2021		$ 1.8065
I.A.T.S.E.	3/5/2023	7/31/2027	$ 1.8065

Attachment to:	2024 Schedule MB (Form 5500)
Plan Name:	Motion Picture Industry Pension Plan
Employer ID Number:	95-1810805
Plan Number:	001

NOTE TO 2024 SCHEDULE MB

The contributions shown in lines 3 and 9g are paid pursuant to Collective Bargaining Agreements and Non-Affiliate Agreements and are received periodically throughout the year. There are no withdrawal liability payments included for 2024.

Attachment to: 2024 Schedule MB (Form 5500), Line 7
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

PLAN AMENDMENTS

Participants who were active as of January 1, 2024 were eligible for a 10% increase in their accrued benefits earned from the latter of the most recent break-in-service or January 1, 2021 through December 31, 2023. This benefit improvement increased the actuarial accrued liability by $54,950,000 as of January 1, 2024. Also, the Plan was amended to allow the 2023 Plan Year to be ignored for purposes of incurring a break in service, as well as reducing the hours requirement to earn a Qualified Year in 2023 from 400 to 65 hours. This amendment increased the Actuarial Accrued Liability by $1,729,000. The total increase to the Actuarial Accrued Liability was $56,679,000 as of January 1, 2024.

The projected 13th and 14th checks for the 2024 Plan Year were approved and paid out in November 2024, increasing the January 1, 2024 Actuarial Accrued Liability by $14,265,000.

Attachment to: 2024 Schedule MB (Form 5500), Line 8(b)(1)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SCHEDULE OF PROJECTION OF EXPECTED BENEFIT PAYMENTS[1]

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	$ 57,862,751	$ 17,119,989	$ 429,005,923	$ 503,988,662
2025	97,109,830	21,481,658	401,539,137	520,130,624
2026	134,211,699	27,241,808	388,706,418	550,159,926
2027	168,775,371	33,706,120	375,303,040	577,784,531
2028	200,617,155	40,586,445	361,360,198	602,563,798
2029	229,796,498	46,485,614	346,761,114	623,043,226
2030	256,295,182	52,687,484	331,643,549	640,626,215
2031	280,438,435	58,397,874	316,066,255	654,902,564
2032	301,943,853	64,043,900	300,036,308	666,024,061
2033	321,129,456	68,631,967	283,616,589	673,378,012
2034	337,796,938	73,956,999	267,072,138	678,826,075
2035	352,228,175	79,311,086	250,511,163	682,050,424
2036	364,596,071	84,485,183	233,803,504	682,884,759
2037	374,742,644	87,319,653	217,039,016	679,101,312
2038	382,875,893	89,665,290	200,310,692	672,851,874
2039	389,052,256	91,512,709	183,722,008	664,286,973
2040	393,550,840	92,954,396	167,385,618	653,890,855
2041	396,055,676	93,491,055	151,417,132	640,963,863
2042	396,685,826	93,442,297	135,932,767	626,060,891
2043	395,653,346	93,036,771	121,046,641	609,736,758
2044	393,068,898	92,329,304	106,870,031	592,268,233
2045	389,207,101	91,148,503	93,505,356	573,860,961
2046	383,837,979	89,652,285	81,039,894	554,530,158
2047	377,562,307	87,836,994	69,546,731	534,946,032
2048	369,836,164	85,954,334	59,079,826	514,870,323
2049	361,009,172	83,214,676	49,668,698	493,892,546
2050	351,233,993	80,163,176	41,318,076	472,715,245
2051	340,507,769	76,830,497	34,008,377	451,346,643
2052	329,052,107	73,423,916	27,697,083	430,173,105
2053	316,619,044	69,511,167	22,322,745	408,452,956
2054	303,665,120	65,501,493	17,809,016	386,975,629
2055	290,294,292	61,400,224	14,068,974	365,763,490
2056	276,641,877	57,178,041	11,010,972	344,830,890
2057	262,480,413	52,919,619	8,543,018	323,943,050
2058	248,256,158	48,714,419	6,574,767	303,545,344
2059	233,556,130	44,631,285	5,022,243	283,209,658
2060	218,887,293	40,712,023	3,810,460	263,409,776
2061	204,287,335	36,950,684	2,873,573	244,111,592
2062	189,844,140	33,378,721	2,155,032	225,377,893
2063	175,824,720	30,039,506	1,608,080	207,472,306
2064	162,214,028	26,907,270	1,194,655	190,315,952
2065	149,076,966	24,003,947	884,183	173,965,096
2066	136,539,259	21,325,379	652,332	158,516,969
2067	124,627,902	18,866,498	480,158	143,974,558
2068	113,355,557	16,618,491	352,954	130,327,003
2069	102,728,951	14,571,273	259,357	117,559,581
2070	92,749,478	12,714,472	190,672	105,654,621
2071	83,411,860	11,036,798	140,407	94,589,065
2072	74,698,441	9,527,011	103,642	84,329,094
2073	66,589,944	8,174,570	76,706	74,841,220

[1] Based on accrued benefits as of the valuation date.

Attachment to: 2024 Schedule MB (Form 5500), Line 8(b)(3)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SCHEDULE OF PROJECTION OF EMPLOYER CONTRIBUTION AND WITHDRAWAL LIABILITY PAYMENTS[1]

Plan Year	Employer Contributions	Withdrawal Liability Payments	Total
2024	$ 524,760,172	$ 0	$ 524,760,172
2025	552,543,447	0	552,543,447
2026	579,815,846	0	579,815,846
2027	620,335,349	0	620,335,349
2028	619,656,697	0	619,656,697
2029	620,348,697	0	620,348,697
2030	621,060,697	0	621,060,697
2031	621,793,662	0	621,793,662
2032	167,251,807	0	167,251,807
2033	170,317,082	0	170,317,082

[1] Projections based on the 2024 zone certification projection.

Attachment to: 2024 Schedule MB (Form 5500), Line 6
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SUMMARY OF PRINCIPAL PLAN PROVISIONS

Plan Year	January 1 through December 31.
Pension Credit Year	Begins on the Sunday before the last Thursday of any calendar year and ends on the Saturday before the last Thursday of the subsequent calendar year.
REGULAR PENSION	
Age Requirement	65.
Service Requirement	5 qualified years or 5 years of participation.
Amount	$0.03729 per credited hour for first 10 qualified years and $0.04972 per hour thereafter. To accrue a benefit in the first 20 years, a minimum of 400 credited hours is required each year.
UNREDUCED EARLY PENSION	
Service Requirement	Age 60, 30 qualified years and 60,000 credited hours; or Age 61, 30 qualified years and 55,000 credited hours; or Age 62, 30 qualified years and 50,000 credited hours.
Amount	Regular pension accrued.
REDUCED EARLY PENSION	
Age and Service Requirement	55 and 20 qualified years; or 62 and 10 qualified years.

Attachment to: 2024 Schedule MB (Form 5500), Line 6
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SUMMARY OF PRINCIPAL PLAN PROVISIONS

(CONTINUED)

Amount

Regular pension accrued reduced as follows:

Age	Percent of Regular Pension
64	92.5%
63	86.0
62	80.0
61	74.5
60	69.0
59	64.0
58	59.5
57	55.5
56	52.0
55	49.0

For those with 30 qualified years and 60,000 credited hours, the following reductions are used instead:

Age	Percent of Regular Pension
59	92.8%
58	86.2
57	80.4
56	75.4
55	71.0

DISABILITY RETIREMENT	
Age Requirement	None.
Service Requirement	10 qualified years and 10,000 credited hours.
Amount	Regular pension accrued.
VESTING	
Age Requirement	None.

Attachment to: 2024 Schedule MB (Form 5500), Line 6
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SUMMARY OF PRINCIPAL PLAN PROVISIONS

(CONTINUED)

Service Requirement	10 years of vesting service; or 5 years of vesting service with 40 hours after December 31, 1989 if not covered by a collective bargaining agreement or if 1 credited hour on or after December 26, 1999 (400 credited hours for participants inactive on December 25, 1999).
Amount	Regular or early pension accrued based on plan in effect when last active.
PRE-RETIREMENT DEATH BENEFIT FOR MARRIED PARTICIPANTS	
Age Requirement	None.
Service Requirement	5 years of vesting service.
Amount	50% of the benefit employee would have received had he or she retired the day before he or she died and elected the 50% joint and survivor option. If the employee died prior to eligibility for an early retirement pension, the benefit to the surviving spouse is deferred to the date employee would have reached his or her earliest retirement age.
Charge for Coverage	None.
PRE-RETIREMENT LUMP SUM DEATH BENEFIT	
Age Requirement	None.
Service Requirement	None.
Amount	100% of employee contributions and unclaimed vacation and holiday pay with interest. Not available if the pre-retirement death benefit for the surviving spouse or qualified domestic partner is payable and the present value of the pre-retirement death benefit for married participants exceeds the value of the lump sum benefit.
POST-RETIREMENT DEATH BENEFIT	
Joint and Survivor	If married, pension benefits are paid in the form of a joint and survivor annuity unless this form is rejected by the participant and spouse. If not rejected, the benefit amount otherwise payable is reduced to reflect the joint and survivor coverage. If rejected, or if not married, benefits are payable for the life of the employee without reduction, or in any other available option form elected by the employee in an actuarially equivalent amount. All payments are subject to a guarantee of the return of employee contributions plus unclaimed vacation and holiday pay with interest.

Attachment to: 2024 Schedule MB (Form 5500), Line 6
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SUMMARY OF PRINCIPAL PLAN PROVISIONS

(CONTINUED)

OTHER	
Participation	400 credited hours in a plan year.
Qualified Year	400 credited hours in a plan year.
Break In Service	Two consecutive plan years with less than 200 credited hours in each year. However, due to the pandemic and the later 2023 Industry Labor Strikes, the Plan was amended to allow the 2020 and 2023 Plan Years to be ignored for purposes of incurring a break in service.
Vesting Credit	One year of vesting service for each plan year in which the employee works 400 vested hours.
Contribution Rate	$1.8065 per hour (East Coast locals at $4.905 effective since late March 2021 and at $5.209 effective March 2024) plus certain supplemental market contributions and post 1960's contributions. No employee contributions are required after October 28, 1990.

◆ 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
Equities							
Common stock							
Brazil - USD							
NU HOLDINGS LTD CUSIP : G6683N103							
18,635.000	10.36	0.00	193,058.60	132,846.18	60,212.42	0.00	60,212.42
Total USD		0.00	193,058.60	132,846.18	60,212.42	0.00	60,212.42
Total Brazil		0.00	193,058.60	132,846.18	60,212.42	0.00	60,212.42
Canada - USD							
SHOPIFY INC CL A SUB VTG SHS SHOPIFY INC CUSIP : 82509L107							
10,796.000	106.33	0.00	1,147,938.68	406,711.81	741,226.87	0.00	741,226.87
Total USD		0.00	1,147,938.68	406,711.81	741,226.87	0.00	741,226.87
Total Canada		0.00	1,147,938.68	406,711.81	741,226.87	0.00	741,226.87
Denmark - USD							
ADR ASCENDIS PHARMA A/S SPONSORED ADR CUSIP : 04351P101							
12,961.000	137.67	0.00	1,784,340.87	1,636,314.42	148,026.45	0.00	148,026.45
Total USD		0.00	1,784,340.87	1,636,314.42	148,026.45	0.00	148,026.45
Total Denmark		0.00	1,784,340.87	1,636,314.42	148,026.45	0.00	148,026.45
Israel - USD							
CYBER-ARK SOFTWARE LTD COM ILS0.01 CUSIP : M2682V108							
2,971.000	333.15	0.00	989,788.65	362,237.73	627,550.92	0.00	627,550.92
NOVA MEASURING INSTRUMENTS ILS0.01 CUSIP : M7516K103							
9,067.000	196.95	0.00	1,785,745.65	1,356,812.81	428,932.84	0.00	428,932.84
Total USD		0.00	2,775,534.30	1,719,050.54	1,056,483.76	0.00	1,056,483.76

◆ 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
Equities							
Common stock							
Total Israel		0.00	2,775,534.30	1,719,050.54	1,056,483.76	0.00	1,056,483.76
Netherlands - USD							
ADR ARGENX SE SPONSORED ADS CUSIP : 04016X101							
4,496.000	615.00	0.00	2,765,040.00	907,293.49	1,857,746.51	0.00	1,857,746.51
Total USD		0.00	2,765,040.00	907,293.49	1,857,746.51	0.00	1,857,746.51
Total Netherlands		0.00	2,765,040.00	907,293.49	1,857,746.51	0.00	1,857,746.51
Sweden - USD							
SPOTIFY TECHNOLOGY S A COM EUR0.025 CUSIP : L8681T102							
5,210.000	447.38	0.00	2,330,849.80	838,252.37	1,492,597.43	0.00	1,492,597.43
Total USD		0.00	2,330,849.80	838,252.37	1,492,597.43	0.00	1,492,597.43
Total Sweden		0.00	2,330,849.80	838,252.37	1,492,597.43	0.00	1,492,597.43
United States - USD							
#REORG/INTRA-CELLULAR MERGER 04-02-2025 CUSIP : 46116X101							
13,948.000	83.52	0.00	1,164,936.96	661,152.35	503,784.61	0.00	503,784.61
1ST INDL RLTY TR INC COM CUSIP : 32054K103							
15,280.000	50.13	5,653.60	765,986.40	746,904.95	19,081.45	0.00	19,081.45
AAON INC COM PAR $0.004 COM PAR $0.004 CUSIP : 000360206							
7,414.000	117.68	0.00	872,479.52	634,268.33	238,211.19	0.00	238,211.19
ADOBE INC COM CUSIP : 00724F101 ADBE							
4,400.000	444.68	0.00	1,956,592.00	116,256.83	1,840,335.17	0.00	1,840,335.17

◆ 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
Equities							
Common stock							
United States - USD							
AGREE RLTY CORP COM CUSIP : 008492100							
16,240.000	70.45	4,108.72	1,144,108.00	1,086,699.45	57,408.55	0.00	57,408.55
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP : 015271109							
5,940.000	97.55	7,840.80	579,447.00	918,998.03	-339,551.03	0.00	-339,551.03
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107							
20,480.000	190.44	0.00	3,900,211.20	427,148.49	3,473,062.71	0.00	3,473,062.71
AMAZON COM INC COM CUSIP : 023135106 AMZN							
9,650.000	219.39	0.00	2,117,113.50	1,812,466.18	304,647.32	0.00	304,647.32
AMERICAN HEALTHCARE REIT INC COM CUSIP : 398182303							
28,220.000	28.42	7,055.00	802,012.40	370,775.72	431,236.68	0.00	431,236.68
AMERICOLD RLTY TR INC COM CUSIP : 03064D108							
27,920.000	21.40	6,142.40	597,488.00	772,969.70	-175,481.70	0.00	-175,481.70
AMPHENOL CORP NEW CL A CUSIP : 032095101							
45,000.000	69.45	7,425.00	3,125,250.00	537,609.37	2,587,640.63	0.00	2,587,640.63
API GROUP CORPORATION COM USD0.0001 CUSIP : 00187Y100							
13,021.000	35.97	0.00	468,365.37	496,357.81	-27,992.44	0.00	-27,992.44
APOLLO GLOBAL MANAGEMENT INC COMUSD0.00001 SEDOL : BN44JF6							
925.000	165.16	0.00	152,773.00	99,810.84	52,962.16	0.00	52,962.16

◆ 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
Equities							
Common stock							
United States - USD							
ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER CUSIP : 03990B101							
3,299.000	177.03	0.00	584,021.97	482,454.12	101,567.85	0.00	101,567.85
ARHAUS INC CL A CL A CUSIP : 04035M102							
70,681.000	9.40	0.00	664,401.40	842,799.81	-178,398.41	0.00	-178,398.41
ARISTA NETWORKS INC COM NEW CUSIP : 040413205							
7,436.000	110.53	0.00	821,901.08	123,931.84	697,969.24	0.00	697,969.24
ATLASSIAN CORP CL A CUSIP : 049468101							
6,297.000	243.38	0.00	1,532,563.86	566,634.04	965,929.82	0.00	965,929.82
AUTOMATIC DATA PROCESSING INC COM CUSIP : 053015103							
6,500.000	292.73	10,010.00	1,902,745.00	804,510.31	1,098,234.69	0.00	1,098,234.69
AUTOZONE INC COM CUSIP : 053332102 AZO							
228.000	3,202.00	0.00	730,056.00	670,120.92	59,935.08	0.00	59,935.08
BALCHEM CORP COM CUSIP : 057665200							
8,212.000	162.995	7,144.44	1,338,514.94	813,492.12	525,022.82	0.00	525,022.82
BANK OZK COM CUSIP : 06417N103							
36,004.000	44.53	0.00	1,603,258.12	1,178,704.30	424,553.82	0.00	424,553.82
BELLRING BRANDS INC COM USD0.01 CUSIP : 07831C103							
27,199.000	75.34	0.00	2,049,172.66	1,053,865.18	995,307.48	0.00	995,307.48

◆ 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
Equities							
Common stock							
United States - USD							
BEST BUY INC COM STK CUSIP : 086516101							
2,967.000	85.80	2,788.98	254,568.60	298,372.11	-43,803.51	0.00	-43,803.51
BLOCK INC SEDOL : BYNZGK1							
1,180.000	84.99	0.00	100,288.20	104,019.12	-3,730.92	0.00	-3,730.92
BOOKING HLDGS INC COM CUSIP : 09857L108 BKNG							
610.000	4,968.42	0.00	3,030,736.20	1,408,087.80	1,622,648.40	0.00	1,622,648.40
BRIGHT HORIZONS FA COM USD0.001 CUSIP : 109194100							
2,573.000	110.85	0.00	285,217.05	301,377.78	-16,160.73	0.00	-16,160.73
BRIXMOR PPTY GROUP INC COM CUSIP : 11120U105 BRX							
58,350.000	27.84	0.00	1,624,464.00	1,209,249.78	415,214.22	0.00	415,214.22
BROADSTONE NET LEASE INC COMUSD0.00025 CUSIP : 11135E203							
31,466.000	15.86	9,125.14	499,050.76	587,199.69	-88,148.93	0.00	-88,148.93
BXP INC CUSIP : 101121101 BXP							
16,890.000	74.36	16,552.20	1,255,940.40	1,005,131.58	250,808.82	0.00	250,808.82
CAMDEN PPTY TR SH BEN INT CUSIP : 133131102							
19,040.000	116.04	19,353.70	2,209,401.60	1,920,500.76	288,900.84	0.00	288,900.84
CASELLA WASTE SYS INC CL A COM STK CUSIP : 147448104							
19,838.000	105.81	0.00	2,099,058.78	1,935,650.70	163,408.08	0.00	163,408.08

◆ 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
Equities							
Common stock							
United States - USD							
CBRE GROUP INC CL A CL A CUSIP : 12504L109							
5,901.000	131.29	0.00	774,742.29	723,479.12	51,263.17	0.00	51,263.17
CCC INTELLIGENT SOLUTIONS HLDGS INC COM CUSIP : 12510Q100							
203,187.000	11.73	0.00	2,383,383.51	2,334,221.01	49,162.50	0.00	49,162.50
CERTARA INC COM CUSIP : 15687V109							
86,831.000	10.65	0.00	924,750.15	1,517,604.54	-592,854.39	0.00	-592,854.39
CHENIERE ENERGY INC COM NEW SEDOL : 2654364							
560.000	214.87	0.00	120,327.20	81,437.94	38,889.26	0.00	38,889.26
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP : 169656105 CMG							
16,319.000	60.30	0.00	984,035.70	247,129.12	736,906.58	0.00	736,906.58
CISCO SYSTEMS INC CUSIP : 17275R102 CSCO							
25,500.000	59.20	0.00	1,509,600.00	757,130.47	752,469.53	0.00	752,469.53
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP : 185123106							
61,927.000	27.52	0.00	1,704,231.04	1,084,895.17	619,335.87	0.00	619,335.87
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP : 192446102 CTSH							
12,102.000	76.90	0.00	930,643.80	690,777.65	239,866.15	0.00	239,866.15
COHEN & STEERS INC COM CUSIP : 19247A100							
13,024.000	92.34	0.00	1,202,636.16	740,968.00	461,668.16	0.00	461,668.16

◆ 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
Equities							
Common stock							
United States - USD							
COHERENT CORP COM CUSIP : 19247G107							
5,487.000	94.73	0.00	519,783.51	517,940.76	1,842.75	0.00	1,842.75
COINBASE GLOBAL INC COM CL A SEDOL : BMC9P69							
399.000	248.30	0.00	99,071.70	87,274.31	11,797.39	0.00	11,797.39
COPART INC COM CUSIP : 217204106 CPRT							
44,000.000	57.39	0.00	2,525,160.00	1,282,537.49	1,242,622.51	0.00	1,242,622.51
COSTCO WHOLESALE CORP NEW COM CUSIP : 22160K105							
2,600.000	916.27	0.00	2,382,302.00	1,129,885.56	1,252,416.44	0.00	1,252,416.44
COUSINS PPTYS INC CUSIP : 222795502							
40,180.000	30.64	0.00	1,231,115.20	1,084,252.61	146,862.59	0.00	146,862.59
CRH ORD EUR 0.32 SEDOL : B01ZKD6							
1,476.000	92.52	0.00	136,559.52	120,242.05	16,317.47	0.00	16,317.47
CSW INDUSTRIALS INC COM CUSIP : 126402106							
4,160.000	352.80	0.00	1,467,648.00	734,556.64	733,091.36	0.00	733,091.36
CUBESMART CUSIP : 229663109							
14,560.000	42.85	0.00	623,896.00	654,938.74	-31,042.74	0.00	-31,042.74
DATADOG INC COM USD0.00001 CL A CUSIP : 23804L103							
7,096.000	142.89	0.00	1,013,947.44	624,179.65	389,767.79	0.00	389,767.79

◆ 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
Equities							
Common stock							
United States - USD							
DECKERS OUTDOOR CORP COM CUSIP : 243537107							
4,711.000	203.09	0.00	956,756.99	614,462.74	342,294.25	0.00	342,294.25
DEERE & CO COM CUSIP : 244199105 DE							
3,900.000	423.70	6,318.00	1,652,430.00	1,471,618.85	180,811.15	0.00	180,811.15
DEXCOM INC COM CUSIP : 252131107							
7,967.000	77.77	0.00	619,593.59	554,783.08	64,810.51	0.00	64,810.51
DIAMONDROCK HOSPITALITY CO COM STK CUSIP : 252784301 DRH							
47,349.000	9.03	10,890.27	427,561.47	411,127.08	16,434.39	0.00	16,434.39
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP : 253393102							
1,748.000	228.84	0.00	400,012.32	380,898.89	19,113.43	0.00	19,113.43
DIGITAL RLTY TR INC COM CUSIP : 253868103 DLR							
22,430.000	177.33	27,364.60	3,977,511.90	2,904,890.53	1,072,621.37	0.00	1,072,621.37
DOORDASH INC CL A COM USD0.00001 CLASS A SEDOL : BN13P03							
5,914.000	167.75	0.00	992,073.50	688,161.99	303,911.51	0.00	303,911.51
DOUGLAS EMMETT INC COM REIT CUSIP : 25960P109							
13,820.000	18.56	2,803.45	256,499.20	234,354.85	22,144.35	0.00	22,144.35
DUTCH BROS INC CL A CL A CUSIP : 26701L100							
18,020.000	52.38	0.00	943,887.60	569,216.42	374,671.18	0.00	374,671.18

◆ 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
Equities							
Common stock							
United States - USD							
EASTGROUP PPTYS INC REIT CUSIP : 277276101 EGP							
4,199.000	160.49	5,878.60	673,897.51	745,574.86	-71,677.35	0.00	-71,677.35
EDWARDS LIFESCIENCES CORP COM CUSIP : 28176E108 EW							
19,600.000	74.03	0.00	1,450,988.00	866,647.51	584,340.49	0.00	584,340.49
ELI LILLY & CO COM CUSIP : 532457108							
4,290.000	772.00	0.00	3,311,880.00	403,452.14	2,908,427.86	0.00	2,908,427.86
ENSIGN GROUP INC COM STK CUSIP : 29358P101							
13,625.000	132.86	851.56	1,810,217.50	516,914.76	1,293,302.74	0.00	1,293,302.74
EQTY RESDNTL EFF 5/15/02 CUSIP : 29476L107							
35,710.000	71.76	0.00	2,562,549.60	2,421,294.48	141,255.12	0.00	141,255.12
EQUIFAX INC COM CUSIP : 294429105							
2,825.000	254.85	0.00	719,951.25	661,177.30	58,773.95	0.00	58,773.95
EQUINIX INC COM PAR $0.001 CUSIP : 29444U700 EQIX							
6,652.000	942.89	0.00	6,272,104.28	4,028,936.17	2,243,168.11	0.00	2,243,168.11
EXACT SCIENCES CORP COM CUSIP : 30063P105							
6,512.000	56.19	0.00	365,909.28	453,084.28	-87,175.00	0.00	-87,175.00
EXTRA SPACE STORAGE INC COM CUSIP : 30225T102							
17,860.000	149.60	0.00	2,671,856.00	2,567,140.77	104,715.23	0.00	104,715.23

◆ 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
Equities							
Common stock							
United States - USD							
FABRINET COM USD0.01 CUSIP : G3323L100							
7,424.000	219.88	0.00	1,632,389.12	1,186,412.75	445,976.37	0.00	445,976.37
FASTENAL CO COM CUSIP : 311900104							
32,200.000	71.91	0.00	2,315,502.00	750,704.05	1,564,797.95	0.00	1,564,797.95
FEDERAL RLTY INVT TR COM USD0.01 CUSIP : 313745101							
7,900.000	111.95	0.00	884,405.00	905,913.80	-21,508.80	0.00	-21,508.80
FERGUSON ENTERPRISES INC USD0.0001 CUSIP : 31488V107							
13,206.000	173.57	10,960.98	2,292,165.42	2,818,836.75	-526,671.33	0.00	-526,671.33
FIVE BELOW INC COM USD0.01 CUSIP : 33829M101							
8,569.000	104.96	0.00	899,402.24	1,136,613.24	-237,211.00	0.00	-237,211.00
FLOOR & DECOR HLDGS INC CL A CL A CUSIP : 339750101							
10,678.000	99.70	0.00	1,064,596.60	615,671.46	448,925.14	0.00	448,925.14
FORTINET INC COM USD0.001 CUSIP : 34959E109 FTNT							
34,400.000	94.48	0.00	3,250,112.00	1,527,482.10	1,722,629.90	0.00	1,722,629.90
FORTIVE CORP COM MON STOCK CUSIP : 34959J108							
6,942.000	75.00	0.00	520,650.00	456,977.48	63,672.52	0.00	63,672.52
FRESHPET INC COM CUSIP : 358039105							
8,331.000	148.11	0.00	1,233,904.41	757,065.25	476,839.16	0.00	476,839.16

◆ 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
Equities							
Common stock							
United States - USD							
GALLAGHER ARTHUR J & CO COM CUSIP : 363576109							
1,424.000	283.85	0.00	404,202.40	279,299.88	124,902.52	0.00	124,902.52
GITLAB INC CL A COM CUSIP : 37637K108							
11,565.000	56.35	0.00	651,687.75	642,473.18	9,214.57	0.00	9,214.57
GLOBANT SA USD1.20 CUSIP : L44385109							
9,166.000	214.42	0.00	1,965,373.72	1,823,802.80	141,570.92	0.00	141,570.92
GODADDY INC CL A CL A CUSIP : 380237107							
2,683.000	197.37	0.00	529,543.71	311,611.71	217,932.00	0.00	217,932.00
GOOSEHEAD INS INC COM CL A COM CL A CUSIP : 38267D109							
13,369.000	107.22	0.00	1,433,424.18	1,043,183.36	390,240.82	0.00	390,240.82
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP : 40171V100							
12,643.000	168.58	0.00	2,131,356.94	1,221,675.37	909,681.57	0.00	909,681.57
HAMILTON LANE INC CL A CL A CUSIP : 407497106							
10,040.000	148.05	4,799.06	1,486,422.00	511,820.26	974,601.74	0.00	974,601.74
HEALTHEQUITY INC COM CUSIP : 42226A107							
34,538.000	95.95	0.00	3,313,921.10	2,065,299.95	1,248,621.15	0.00	1,248,621.15
HEALTHPEAK OP LLC CUSIP : 42250P103							
85,800.000	20.27	0.00	1,739,166.00	1,949,891.40	-210,725.40	0.00	-210,725.40

◆ 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
Equities							
Common stock							
United States - USD							
HELIOS TECHNOLOGIES INC CUSIP : 42328H109							
18,456.000	44.64	0.00	823,875.84	864,572.38	-40,696.54	0.00	-40,696.54
HOST HOTELS & RESORTS INC REIT CUSIP : 44107P104 HST							
86,330.000	17.52	25,899.00	1,512,501.60	1,505,699.88	6,801.72	0.00	6,801.72
HUBBELL INC COM CUSIP : 443510607 HUBB							
2,091.000	418.89	0.00	875,898.99	562,345.24	313,553.75	0.00	313,553.75
HUBSPOT INC COM CUSIP : 443573100							
1,336.000	696.77	0.00	930,884.72	256,612.80	674,271.92	0.00	674,271.92
ICF INTL INC COM STK CUSIP : 44925C103							
12,666.000	119.21	1,745.66	1,509,913.86	1,916,864.52	-406,950.66	0.00	-406,950.66
ILLUMINA INC COM CUSIP : 452327109							
4,070.000	133.63	0.00	543,874.10	515,693.65	28,180.45	0.00	28,180.45
INGERSOLL RAND INC COM CUSIP : 45687V106							
5,736.000	90.46	0.00	518,878.56	208,989.22	309,889.34	0.00	309,889.34
INNOSPEC INC COM STK CUSIP : 45768S105							
10,504.000	110.06	0.00	1,156,070.24	1,045,246.52	110,823.72	0.00	110,823.72
INSMED INC COM PAR $.01 CUSIP : 457669307							
10,241.000	69.04	0.00	707,038.64	623,043.73	83,994.91	0.00	83,994.91

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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
Equities							
Common stock							
United States - USD							
INSPIRE MED SYS INC COM CUSIP : 457730109							
6,697.000	185.38	0.00	1,241,489.86	1,300,358.07	-58,868.21	0.00	-58,868.21
INSULET CORP COM STK CUSIP : 45784P101							
2,192.000	261.07	0.00	572,265.44	524,862.65	47,402.79	0.00	47,402.79
INTUITIVE SURGICAL INC COM NEW STK CUSIP : 46120E602							
5,950.000	521.96	0.00	3,105,662.00	264,342.94	2,841,319.06	0.00	2,841,319.06
INVENTRUST PPTYS CORP COM USD0.001 CUSIP : 46124J201							
9,795.000	30.13	2,216.60	295,123.35	274,260.00	20,863.35	0.00	20,863.35
INVITATION HOMES INC COM CUSIP : 46187W107							
92,000.000	31.97	26,413.20	2,941,240.00	2,852,837.60	88,402.40	0.00	88,402.40
IRHYTHM TECHNOLOGIES INC COM CUSIP : 450056106							
8,355.000	90.17	0.00	753,370.35	849,805.72	-96,435.37	0.00	-96,435.37
IRON MTN INC NEW COM CUSIP : 46284V101							
14,190.000	105.11	10,145.85	1,491,510.90	1,111,524.86	379,986.04	0.00	379,986.04
JACK HENRY & ASSOC INC COM CUSIP : 426281101							
7,700.000	175.30	0.00	1,349,810.00	637,284.99	712,525.01	0.00	712,525.01
KADANT INC COM CUSIP : 48282T104							
6,509.000	344.99	0.00	2,245,539.91	942,472.44	1,303,067.47	0.00	1,303,067.47

◆ 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
Equities							
Common stock							
United States - USD							
KEYSIGHT TECHNOLOGIES INC COM CUSIP : 49338L103 KEYS							
5,050.000	160.63	0.00	811,181.50	723,609.27	87,572.23	0.00	87,572.23
KILROY RLTY CORP COM CUSIP : 49427F108							
10,352.000	40.45	5,590.08	418,738.40	669,189.27	-250,450.87	0.00	-250,450.87
KIMCO REALTY CORPORATION CUSIP : 49446R109							
63,270.000	23.43	0.00	1,482,416.10	1,226,538.10	255,878.00	0.00	255,878.00
KITE RLTY GROUP TR COM NEW COM NEW CUSIP : 49803T300							
29,380.000	25.24	0.00	741,551.20	756,503.66	-14,952.46	0.00	-14,952.46
LAMAR ADVERTISING CO NEW CL A CL A CUSIP : 512816109							
6,850.000	121.74	0.00	833,919.00	679,834.46	154,084.54	0.00	154,084.54
LATTICE SEMICONDUCTOR CORP COM CUSIP : 518415104							
24,672.000	56.65	0.00	1,397,668.80	947,387.07	450,281.73	0.00	450,281.73
LIBERTY MEDIA CORP DEL COM LIBERTYFORMULA ONE SER C CUSIP : 531229755							
13,289.000	92.66	0.00	1,231,358.74	970,352.66	261,006.08	0.00	261,006.08
LINDE PLC CUSIP : G54950103							
5,300.000	418.67	0.00	2,218,951.00	1,864,275.00	354,676.00	0.00	354,676.00
LINEAGE INC COM CUSIP : 53566V106							
9,180.000	58.57	4,842.45	537,672.60	709,124.76	-171,452.16	0.00	-171,452.16

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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
Equities							
Common stock							
United States - USD							
LIVE NATION ENTERTAINMENT INC CUSIP : 538034109							
9,895.000	129.50	0.00	1,281,402.50	856,944.48	424,458.02	0.00	424,458.02
LPL FINL HLDGS INC COM CUSIP : 50212V100							
1,611.000	326.51	0.00	526,007.61	527,177.88	-1,170.27	0.00	-1,170.27
MACERICH CO REIT CUSIP : 554382101							
21,670.000	19.92	0.00	431,666.40	348,510.63	83,155.77	0.00	83,155.77
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INCCOM STK CUSIP : 55405Y100							
6,701.000	129.91	0.00	870,526.91	630,099.22	240,427.69	0.00	240,427.69
MANHATTAN ASSOCS INC COM CUSIP : 562750109							
10,800.000	270.24	0.00	2,918,592.00	498,314.46	2,420,277.54	0.00	2,420,277.54
MARKETAXESS HLDGS INC COM STK CUSIP : 57060D108							
4,490.000	226.04	0.00	1,014,919.60	973,207.57	41,712.03	0.00	41,712.03
MARVELL TECHNOLOGY INC COM SEDOL : BNKJSM5							
10,571.000	110.45	0.00	1,167,566.95	718,644.16	448,922.79	0.00	448,922.79
MASTERCARD INCORPORATED COM USD0.0001 CLASS A CUSIP : 57636Q104 MA							
5,600.000	526.57	0.00	2,948,792.00	416,208.80	2,532,583.20	0.00	2,532,583.20
MC DONALDS CORP COM CUSIP : 580135101							
5,300.000	289.89	0.00	1,536,417.00	539,668.26	996,748.74	0.00	996,748.74

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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
Equities							
Common stock							
United States - USD							
MEDPACE HLDGS INC COM CUSIP : 58506Q109							
3,789.000	332.23	0.00	1,258,819.47	344,534.02	914,285.45	0.00	914,285.45
MERCADOLIBRE INC COM STK SEDOL : B23X1H3 MELI							
100.000	1,700.44	0.00	170,044.00	89,042.91	81,001.09	0.00	81,001.09
METTLER-TOLEDO INTL INC COM CUSIP : 592688105							
1,290.000	1,223.68	0.00	1,578,547.20	685,856.20	892,691.00	0.00	892,691.00
MICROSOFT CORP COM CUSIP : 594918104 MSFT							
8,370.000	421.50	0.00	3,527,955.00	286,541.79	3,241,413.21	0.00	3,241,413.21
MODINE MFG CO COM STK CUSIP : 607828100							
11,595.000	115.93	0.00	1,344,208.35	1,351,964.85	-7,756.50	0.00	-7,756.50
MOELIS & CO CL A CL A CUSIP : 60786M105							
17,491.000	73.88	0.00	1,292,235.08	722,304.87	569,930.21	0.00	569,930.21
MONOLITHIC PWR SYS INC COM CUSIP : 609839105							
1,356.000	591.70	1,695.00	802,345.20	673,942.31	128,402.89	0.00	128,402.89
MOODYS CORP COM CUSIP : 615369105							
4,300.000	473.37	0.00	2,035,491.00	1,433,566.78	601,924.22	0.00	601,924.22
MORNINGSTAR INC COM STK CUSIP : 617700109							
6,681.000	336.76	0.00	2,249,893.56	1,209,631.93	1,040,261.63	0.00	1,040,261.63

◆ 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
Equities							
Common stock							
United States - USD							
NATIONAL HEALTH INVS INC COM CUSIP : 63633D104							
4,545.000	69.30	3,539.70	314,968.50	320,161.32	-5,192.82	0.00	-5,192.82
NATIONAL STORAGE AFFILIATES TR COM SHSBEN INT COM SHS BEN CUSIP : 637870106							
43,709.000	37.91	0.00	1,657,008.19	1,630,413.79	26,594.40	0.00	26,594.40
NCINO INC NEW COM CUSIP : 63947X101							
24,915.000	33.58	0.00	836,645.70	924,772.50	-88,126.80	0.00	-88,126.80
NETFLIX INC COM STK CUSIP : 64110L106							
1,700.000	891.32	0.00	1,515,244.00	1,041,929.09	473,314.91	0.00	473,314.91
NETSTREIT CORP COM USD0.01 CUSIP : 64119V303							
21,860.000	14.15	0.00	309,319.00	337,327.55	-28,008.55	0.00	-28,008.55
NIKE INC CL B CUSIP : 654106103 NKE							
19,000.000	75.67	7,600.00	1,437,730.00	945,198.77	492,531.23	0.00	492,531.23
NNN REIT INC CUSIP : 637417106							
21,073.000	40.85	0.00	860,832.05	836,945.78	23,886.27	0.00	23,886.27
NOVANTA INC NOVANTA INC CUSIP : 67000B104							
9,492.000	152.77	0.00	1,450,092.84	1,032,339.03	417,753.81	0.00	417,753.81
NUTANIX INC CL A CL A CUSIP : 67059N108							
6,427.000	61.18	0.00	393,203.86	420,974.18	-27,770.32	0.00	-27,770.32

◆ 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
Equities							
Common stock							
United States - USD							
NVR INC COM STK USD0.01 CUSIP : 62944T105 NVR							
40.000	8,178.90	0.00	327,156.00	269,277.91	57,878.09	0.00	57,878.09
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP : 67103H107 ORLY							
2,700.000	1,185.80	0.00	3,201,660.00	627,076.27	2,574,583.73	0.00	2,574,583.73
OLD DOMINION FREIGHT LINE INC COM CUSIP : 679580100 ODFL							
10,540.000	176.40	0.00	1,859,256.00	1,525,753.33	333,502.67	0.00	333,502.67
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP : 681116109							
16,323.000	109.73	0.00	1,791,122.79	1,140,019.51	651,103.28	0.00	651,103.28
OMEGA HEALTHCARE INVS INC REIT CUSIP : 681936100 OHI							
22,630.000	37.85	0.00	856,545.50	674,598.76	181,946.74	0.00	181,946.74
ONTO INNOVATION INC CUSIP : 683344105							
4,615.000	166.67	0.00	769,182.05	830,546.89	-61,364.84	0.00	-61,364.84
OPEN LENDING CORPORATION COM USD0.01 CUSIP : 68373J104							
67,704.000	5.97	0.00	404,192.88	1,735,965.80	-1,331,772.92	0.00	-1,331,772.92
PARSONS CORP DEL COM CUSIP : 70202L102							
6,709.000	92.25	0.00	618,905.25	691,028.66	-72,123.41	0.00	-72,123.41
PAYCHEX INC COM CUSIP : 704326107 PAYX							
12,400.000	140.22	0.00	1,738,728.00	730,133.92	1,008,594.08	0.00	1,008,594.08

◆ 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
Equities							
Common stock							
United States - USD							
PAYLOCITY HLDG CORP COM CUSIP : 70438V106							
11,078.000	199.47	0.00	2,209,728.66	1,635,491.53	574,237.13	0.00	574,237.13
PEBBLEBROOK HOTEL TR COM STK CUSIP : 70509V100							
14,950.000	13.55	149.50	202,572.50	193,082.95	9,489.55	0.00	9,489.55
PINNACLE FINL PARTNERS INC COM CUSIP : 72346Q104							
8,790.000	114.39	0.00	1,005,488.10	778,676.95	226,811.15	0.00	226,811.15
POOL CORP COM STK CUSIP : 73278L105							
4,839.000	340.94	0.00	1,649,808.66	840,464.65	809,344.01	0.00	809,344.01
PROCORE TECHNOLOGIES INC COM CUSIP : 74275K108							
17,926.000	74.93	0.00	1,343,195.18	1,078,605.16	264,590.02	0.00	264,590.02
PROLOGIS INC COM CUSIP : 74340W103 PLD							
46,660.000	105.70	0.00	4,931,962.00	4,000,329.24	931,632.76	0.00	931,632.76
PUB STORAGE COM CUSIP : 74460D109 PSA							
6,270.000	299.44	0.00	1,877,488.80	1,814,467.93	63,020.87	0.00	63,020.87
PURE STORAGE INC CL A CL A CUSIP : 74624M102							
13,529.000	61.43	0.00	831,086.47	825,797.72	5,288.75	0.00	5,288.75
Q2 HLDGS INC COM CUSIP : 74736L109							
12,571.000	100.65	0.00	1,265,271.15	693,936.48	571,334.67	0.00	571,334.67

◆ 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
Equities							
Common stock							
United States - USD							
QUANTA SVCS INC COM CUSIP : 74762E102							
3,458.000	316.05	0.00	1,092,900.90	631,923.12	460,977.78	0.00	460,977.78
RBC BEARINGS INC COM CUSIP : 75524B104							
6,970.000	299.14	0.00	2,085,005.80	1,129,358.58	955,647.22	0.00	955,647.22
REALTY INCOME CORP COM CUSIP : 756109104							
39,850.000	53.41	0.00	2,128,388.50	2,529,674.49	-401,285.99	0.00	-401,285.99
REGENCY CTRS CORP COM CUSIP : 758849103 REG							
0.000	73.93	5,834.58	0.00	0.00	0.00	0.00	0.00
RESMED INC COM CUSIP : 761152107							
9,900.000	228.69	0.00	2,264,031.00	762,789.75	1,501,241.25	0.00	1,501,241.25
REXFORD INDL RLTY INC COM CUSIP : 76169C100							
30,640.000	38.66	12,792.20	1,184,542.40	1,535,876.01	-351,333.61	0.00	-351,333.61
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP : 770700102							
17,656.000	37.26	0.00	657,862.56	582,306.52	75,556.04	0.00	75,556.04
SAIA INC COM STK CUSIP : 78709Y105							
5,908.000	455.73	0.00	2,692,452.84	1,848,838.85	843,613.99	0.00	843,613.99
SAMSARA INC CL A CL A CUSIP : 79589L106							
7,617.000	43.69	0.00	332,786.73	279,544.68	53,242.05	0.00	53,242.05

◆ 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
Equities							
Common stock							
United States - USD							
SHIFT4 PMTS INC CL A CL A CUSIP : 82452J109							
31,565.000	103.78	0.00	3,275,815.70	2,197,080.57	1,078,735.13	0.00	1,078,735.13
SIMON PROPERTY GROUP INC COM CUSIP : 828806109 SPG							
14,400.000	172.21	0.00	2,479,824.00	1,625,956.34	853,867.66	0.00	853,867.66
SITEONE LANDSCAPE SUPPLY INC COM CUSIP : 82982L103							
9,167.000	131.77	0.00	1,207,935.59	1,447,022.42	-239,086.83	0.00	-239,086.83
SNOWFLAKE INC CL A CL A SEDOL : BN134B7							
620.000	154.41	0.00	95,734.20	89,658.14	6,076.06	0.00	6,076.06
STRYKER CORP CUSIP : 863667101 SYK							
7,300.000	360.05	6,132.00	2,628,365.00	1,219,563.53	1,408,801.47	0.00	1,408,801.47
SUN COMMUNITIES INC COM CUSIP : 866674104							
12,190.000	122.97	11,458.60	1,499,004.30	1,718,238.94	-219,234.64	0.00	-219,234.64
SUNSTONE HOTEL INVS INC NEW COM CUSIP : 867892101							
14,934.000	11.84	1,344.06	176,818.56	153,654.19	23,164.37	0.00	23,164.37
SYNOPSYS INC COM CUSIP : 871607107 SNPS							
1,779.000	485.36	0.00	863,455.44	369,169.43	494,286.01	0.00	494,286.01
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP : 874054109 TTWO							
2,492.000	184.08	0.00	458,727.36	337,623.32	121,104.04	0.00	121,104.04

◆ 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
Equities							
Common stock							
United States - USD							
TEXAS INSTRUMENTS INC COM CUSIP : 882508104 TXN							
12,200.000	187.51	0.00	2,287,622.00	1,647,272.90	640,349.10	0.00	640,349.10
THE TRADE DESK INC COM CL A COM CL A SEDOL : BD8FDD1							
977.000	117.53	0.00	114,826.81	121,079.41	-6,252.60	0.00	-6,252.60
TJX COS INC COM NEW CUSIP : 872540109 TJX							
21,000.000	120.81	0.00	2,537,010.00	619,220.49	1,917,789.51	0.00	1,917,789.51
TORO CO COM CUSIP : 891092108							
12,000.000	80.10	4,560.00	961,200.00	540,008.50	421,191.50	0.00	421,191.50
TRACTOR SUPPLY CO COM CUSIP : 892356106 TSCO							
29,250.000	53.06	0.00	1,552,005.00	1,394,300.59	157,704.41	0.00	157,704.41
TRADEWEB MKTS INC CL A CL A CUSIP : 892672106							
8,520.000	130.92	0.00	1,115,438.40	473,766.26	641,672.14	0.00	641,672.14
TREX CO INC COM CUSIP : 89531P105							
30,427.000	69.03	0.00	2,100,375.81	1,431,229.05	669,146.76	0.00	669,146.76
TWIST BIOSCIENCE CORP COM CUSIP : 90184D100							
14,159.000	46.47	0.00	657,968.73	497,385.44	160,583.29	0.00	160,583.29
TYLER TECHNOLOGIES INC COM STK CUSIP : 902252105							
3,531.000	576.64	0.00	2,036,115.84	1,327,874.49	708,241.35	0.00	708,241.35

◆ 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
Equities							
Common stock							
United States - USD							
UDR INC COM STK CUSIP : 902653104							
67,660.000	43.41	0.00	2,937,120.60	2,644,035.66	293,084.94	0.00	293,084.94
US FOODS HLDG CORP COM CUSIP : 912008109							
9,600.000	67.46	0.00	647,616.00	659,893.95	-12,277.95	0.00	-12,277.95
VALVOLINE INC COM CUSIP : 92047W101							
47,402.000	36.18	0.00	1,715,004.36	1,428,820.31	286,184.05	0.00	286,184.05
VEEVA SYS INC CL A COM CL A COM CUSIP : 922475108							
3,081.000	210.25	0.00	647,780.25	362,182.70	285,597.55	0.00	285,597.55
VENTAS INC REIT CUSIP : 92276F100							
47,140.000	58.89	20,938.50	2,776,074.60	2,457,933.86	318,140.74	0.00	318,140.74
VERACYTE INC COM CUSIP : 92337F107							
12,894.000	39.60	0.00	510,602.40	438,718.87	71,883.53	0.00	71,883.53
VERISK ANALYTICS INC COM USD0.001 CUSIP : 92345Y106							
2,057.000	275.43	0.00	566,559.51	398,477.83	168,081.68	0.00	168,081.68
VERTEX PHARMACEUTICALS INC COM CUSIP : 92532F100							
4,150.000	402.70	0.00	1,671,205.00	1,703,276.09	-32,071.09	0.00	-32,071.09
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP : 92537N108							
2,457.000	113.61	0.00	279,139.77	155,871.54	123,268.23	0.00	123,268.23

◆ 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
Equities							
Common stock							
United States - USD							
VICI PPTYS INC COM CUSIP : 925652109							
74,990.000	29.21	32,433.17	2,190,457.90	2,338,421.08	-147,963.18	0.00	-147,963.18
VISA INC COM CL A STK CUSIP : 92826C839 V							
7,700.000	316.04	0.00	2,433,508.00	1,899,837.49	533,670.51	0.00	533,670.51
VORNADO RLTY TR COM CUSIP : 929042109							
15,370.000	42.04	0.00	646,154.80	481,793.86	164,360.94	0.00	164,360.94
WABTEC CORP COM CUSIP : 929740108							
2,959.000	189.59	0.00	560,996.81	419,086.16	141,910.65	0.00	141,910.65
WASTE CONNECTIONS INC COM SEDOL : BYVG1F6							
571.000	171.58	0.00	97,972.18	102,717.02	-4,744.84	0.00	-4,744.84
WATERS CORP COM CUSIP : 941848103							
2,607.000	370.98	0.00	967,144.86	563,394.89	403,749.97	0.00	403,749.97
WELLTOWER INC COM REIT CUSIP : 95040Q104 WELL							
35,630.000	126.03	0.00	4,490,448.90	2,446,574.33	2,043,874.57	0.00	2,043,874.57
WEST PHARMACEUTICAL SVCS INC COM CUSIP : 955306105 WST							
15,219.000	327.56	0.00	4,985,135.64	4,520,302.55	464,833.09	0.00	464,833.09
WINGSTOP INC COM CUSIP : 974155103							
1,153.000	284.20	0.00	327,682.60	243,096.06	84,586.54	0.00	84,586.54

◆ 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
Equities							
Common stock							
United States - USD							
WORKDAY INC CL A COM USD0.001 SEDOL : B8K6ZD1							
500.000	258.03	0.00	129,015.00	91,724.60	37,290.40	0.00	37,290.40
XPEL INC COM CUSIP : 98379L100							
18,626.000	39.94	0.00	743,922.44	1,230,669.51	-486,747.07	0.00	-486,747.07
XYLEM INC COM CUSIP : 98419M100							
7,426.000	116.02	0.00	861,564.52	879,271.79	-17,707.27	0.00	-17,707.27
YETI HLDGS INC COM CUSIP : 98585X104							
20,702.000	38.51	0.00	797,234.02	750,287.11	46,946.91	0.00	46,946.91
ZSCALER INC COM CUSIP : 98980G102							
3,738.000	180.41	0.00	674,372.58	542,372.94	131,999.64	0.00	131,999.64
Total USD		358,396.65	283,585,017.64	196,853,726.79	86,731,290.85	0.00	86,731,290.85
Total United States		358,396.65	283,585,017.64	196,853,726.79	86,731,290.85	0.00	86,731,290.85
Total Common Stock							
3,473,571.000		**358,396.65**	**294,581,779.89**	**202,494,195.60**	**92,087,584.29**	**0.00**	**92,087,584.29**
Funds - common stock							
Emerging Markets Region - USD							
MFO VANGUARD INTL EQUITY INDEX FUND INCEMERGING MARKETS STO CUSIP : 922042650							
2,213,963.090	93.00	0.00	205,898,567.37	193,518,362.56	12,380,204.81	0.00	12,380,204.81
Total USD		0.00	205,898,567.37	193,518,362.56	12,380,204.81	0.00	12,380,204.81
Total Emerging Markets Region		0.00	205,898,567.37	193,518,362.56	12,380,204.81	0.00	12,380,204.81

◆ 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
Equities							
Funds - common stock							
Global Region - USD							
CF ARROWSTREET GLOBAL EQUITY-ALPHA EXTENSION FUND A SUB FUND CUSIP : 1BB999A21							
707,119.230	775.16454	0.00	548,133,752.65	222,151,675.86	325,982,076.79	0.00	325,982,076.79
CF JOHCM EMERGING MARKETS CIT FUND CLASS I CUSIP : 15T999F87							
5,522,878.230	12.33	0.00	68,097,088.58	55,500,000.00	12,597,088.58	0.00	12,597,088.58
CF MARATHON- LONDON GLOBAL FUND CUSIP : 3Q1999E07							
738,481.800	202.3599	0.00	149,439,103.20	150,829,253.00	-1,390,149.80	0.00	-1,390,149.80
Total USD		0.00	765,669,944.43	428,480,928.86	337,189,015.57	0.00	337,189,015.57
Total Global Region		0.00	765,669,944.43	428,480,928.86	337,189,015.57	0.00	337,189,015.57
United States - USD							
CF ABERDEEN EMERGING MARKETS EQUITY FUND CUSIP : 57999BT99							
1,791,906.330	76.90	0.00	137,797,596.78	159,008,442.11	-21,210,845.33	0.00	-21,210,845.33
CF GQG PARTNERS GBL EQUITY CIT CL G CUSIP : 993033026							
20,562,096.110	17.20	0.00	353,668,053.09	205,620,961.11	148,047,091.98	0.00	148,047,091.98
MFO DFA US L/C VALUEPORTFOLIO CUSIP : 233203827 DFA5035							
3,580,861.370	49.29	0.00	176,500,656.93	145,306,670.16	31,193,986.77	0.00	31,193,986.77
MFO GMO IZE13 TR BENCHMARK FREE F CUSIP : 362013161							
4,808,222.510	18.55	0.00	89,192,527.56	93,519,728.50	-4,327,200.94	0.00	-4,327,200.94
Total USD		0.00	757,158,834.36	603,455,801.88	153,703,032.48	0.00	153,703,032.48
Total United States		0.00	757,158,834.36	603,455,801.88	153,703,032.48	0.00	153,703,032.48

◆ 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
Equities							
Total Funds - Common Stock							
39,925,528.670		**0.00**	**1,728,727,346.16**	**1,225,455,093.30**	**503,272,252.86**	**0.00**	**503,272,252.86**
Equity derivatives - futures							
Canada - CAD							
FUT MAR 25 ME S&P CAN 60 CUSIP : 999599GH0							
28.000	1,485.10	0.00	5,782,617.16	5,986,797.05	-140,275.34	-63,904.55	-204,179.89
Total CAD		0.00	5,782,617.16	5,986,797.05	-140,275.34	-63,904.55	-204,179.89
Total Canada		0.00	5,782,617.16	5,986,797.05	-140,275.34	-63,904.55	-204,179.89
International Region - USD							
FUT MAR 25 ICUS MSCI EAF CUSIP : 999599GH0							
387.000	2,267.50	0.00	43,876,125.00	45,277,955.00	-1,401,830.00	0.00	-1,401,830.00
Total USD		0.00	43,876,125.00	45,277,955.00	-1,401,830.00	0.00	-1,401,830.00
Total International Region		0.00	43,876,125.00	45,277,955.00	-1,401,830.00	0.00	-1,401,830.00
United States - USD							
FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0							
258.000	5,935.75	0.00	76,571,175.00	79,070,622.50	-2,499,447.50	0.00	-2,499,447.50
Total USD		0.00	76,571,175.00	79,070,622.50	-2,499,447.50	0.00	-2,499,447.50
Total United States		0.00	76,571,175.00	79,070,622.50	-2,499,447.50	0.00	-2,499,447.50
Total Equity Derivatives - Futures							
673.000		**0.00**	**126,229,917.16**	**130,335,374.55**	**-4,041,552.84**	**-63,904.55**	**-4,105,457.39**
Funds - equities etf							
United States - USD							

◆ 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
Equities							
Funds - equities etf							
United States - USD							
ISHARES CORE S P 500 ETF SEDOL : 2593025							
65,383.000	588.68	0.00	38,489,664.44	27,797,911.61	10,691,752.83	0.00	10,691,752.83
MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P SEDOL : 2840215							
41,918.000	586.08	82,391.84	24,567,301.44	12,780,574.34	11,786,727.10	0.00	11,786,727.10
MFC VANGUARD SPECIALIZED FUNDS DIVIDAPPRECIATION ETF SHS CUSIP : 921908844							
961,654.000	195.83	0.00	188,320,702.82	74,324,370.35	113,996,332.47	0.00	113,996,332.47
Total USD		82,391.84	251,377,668.70	114,902,856.30	136,474,812.40	0.00	136,474,812.40
Total United States		82,391.84	251,377,668.70	114,902,856.30	136,474,812.40	0.00	136,474,812.40
Total Funds - Equities ETF							
1,068,955.000		**82,391.84**	**251,377,668.70**	**114,902,856.30**	**136,474,812.40**	**0.00**	**136,474,812.40**
Total Equities							
44,468,727.670		**440,788.49**	**2,400,916,711.91**	**1,673,187,519.75**	**727,793,096.71**	**-63,904.55**	**727,729,192.16**
Fixed Income							
Government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 2.5%02-15-2045 SEDOL : BVVT273							
4,100,000.000	69.464844	38,716.03	2,848,058.60	2,903,507.81	-55,449.21	0.00	-55,449.21
Issue Date: 15 Feb 15 Rate: 2.50% Yield to Maturity: 4.904% Maturity Date: 15 Feb 45							

◆ 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							
Government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 4.0%11-15-2042 CUSIP : 912810TM0							
690,000.000	90.074219	3,583.42	621,512.11	702,137.50	-80,625.39	0.00	-80,625.39
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							
2,060,000.000	91.382812	33,069.15	1,882,485.93	2,002,637.70	-120,151.77	0.00	-120,151.77
Issue Date: 15 Feb 24 Rate: 4.25% Yield to Maturity: 4.802% Maturity Date: 15 Feb 54							
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP : 912810TL2							
1,400,000.000	87.253906	7,270.71	1,221,554.68	1,462,794.81	-241,240.13	0.00	-241,240.13
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							
1,300,000.000	95.925781	19,040.76	1,247,035.15	1,242,134.37	4,900.78	0.00	4,900.78
Issue Date: 31 Jan 23 Rate: 3.50% Yield to Maturity: 4.402% Maturity Date: 31 Jan 30							
UNITED STATES OF AMER TREAS NOTES 4.0%07-31-2031 CUSIP : 91282CLD1							
1,965,000.000	98.00	33,920.27	1,925,700.00	2,007,721.09	-82,021.09	0.00	-82,021.09
Issue Date: 31 Jul 24 Rate: 4.125% Yield to Maturity: 4.478% Maturity Date: 31 Jul 31							
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP : 91282CKQ3							
1,050,000.000	98.484375	5,964.26	1,034,085.94	1,063,877.92	-29,791.98	0.00	-29,791.98
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 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							
Government bonds							
United States - USD							
UNITED STATES TREAS BDS 1.875% DUE02-15-2041 REG SEDOL : BMT9GQ9							
7,442,000.000	67.070312	52,705.74	4,991,372.62	5,026,919.28	-35,546.66	0.00	-35,546.66
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 : BPBMDF5							
375,000.000	67.222656	973.76	252,084.96	254,003.91	-1,918.95	0.00	-1,918.95
Issue Date: 15 Nov 21 Rate: 2.00% Yield to Maturity: 4.871% Maturity Date: 15 Nov 41							
UNITED STATES TREAS BDS DTD 08/15/20201.375% 08-15-2050 SEDOL : BMDNWD6							
1,800,000.000	48.855469	9,348.51	879,398.44	887,617.18	-8,218.74	0.00	-8,218.74
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							
1,750,000.000	52.238281	3,692.16	914,169.92	923,490.23	-9,320.31	0.00	-9,320.31
Issue Date: 15 Nov 20 Rate: 1.625% Yield to Maturity: 4.902% Maturity Date: 15 Nov 50							
UNITED STATES TREAS NTS DTD 02/15/20233.5% 02-15-2033 CUSIP : 91282CGM7							
1,975,000.000	93.035156	26,109.71	1,837,444.33	1,951,926.77	-114,482.44	0.00	-114,482.44
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 CUSIP : 91282CHZ7							
2,175,000.000	100.917969	25,701.15	2,194,965.83	2,211,021.09	-16,055.26	0.00	-16,055.26
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 : BN7JWT3							
5,800,000.000	81.808594	6,589.09	4,744,898.45	4,665,831.19	79,067.26	0.00	79,067.26
Issue Date: 15 Nov 20 Rate: 0.875% Yield to Maturity: 4.426% Maturity Date: 15 Nov 30							

◆ 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							
Government bonds							
Total USD		266,847.01	26,642,266.96	27,353,808.35	-711,541.39	0.00	-711,541.39
Total United States		266,847.01	26,642,266.96	27,353,808.35	-711,541.39	0.00	-711,541.39
Total Government Bonds							
33,982,000.000		**266,847.01**	**26,642,266.96**	**27,353,808.35**	**-711,541.39**	**0.00**	**-711,541.39**
Funds - government bond							
United States - USD							
MFO VANGUARD FXD INC SECS FD INCINFLATION-PROTECTED CUSIP : 922031745 1190							
15,847,219.910 Issue Date: 27 Jun 08	9.17	0.00	145,319,006.57	150,737,502.81	-5,418,496.24	0.00	-5,418,496.24
Total USD		0.00	145,319,006.57	150,737,502.81	-5,418,496.24	0.00	-5,418,496.24
Total United States		0.00	145,319,006.57	150,737,502.81	-5,418,496.24	0.00	-5,418,496.24
Total Funds - Government Bond							
15,847,219.910		**0.00**	**145,319,006.57**	**150,737,502.81**	**-5,418,496.24**	**0.00**	**-5,418,496.24**
Corporate bonds							
Brazil - USD							
PETROBRAS GLOBAL 7.25% DUE 03-17-2044 SEDOL : BKX5BP3							
500,000.000 Issue Date: 17 Mar 14 Rate: 7.25% Yield to Maturity: 7.455% Maturity Date: 17 Mar 44	97.90332	10,472.22	489,516.60	514,965.00	-25,448.40	0.00	-25,448.40
Total USD		10,472.22	489,516.60	514,965.00	-25,448.40	0.00	-25,448.40
Total Brazil		10,472.22	489,516.60	514,965.00	-25,448.40	0.00	-25,448.40
Hong Kong - USD							

◆ 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							
Hong Kong - USD							
DEFAULTED ASIA ALUMIMUM HLDGS LTD SR NT144A 8.0% 12-23-2011 CUSIP : 04519DAA5							
130,000.000	0.025	0.00	32.50	133,315.00	-133,282.50	0.00	-133,282.50
Issue Date: 23 Dec 04 Maturity Date: 31 Dec 40							
Total USD		0.00	32.50	133,315.00	-133,282.50	0.00	-133,282.50
Total Hong Kong		0.00	32.50	133,315.00	-133,282.50	0.00	-133,282.50
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 States - USD							
ACUITY BRANDS LTG FIXED 2.15%12-15-2030 CUSIP : 00510RAD5							
545,000.000	85.152994	520.77	464,083.82	511,366.15	-47,282.33	0.00	-47,282.33
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							
AMEREN ILL CO 5.55% DUE 07-01-2054 CUSIP : 02361DBB5							
250,000.000	98.704418	7,091.66	246,761.05	262,187.50	-15,426.45	0.00	-15,426.45
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							
ARES CAP CORP 5.95% 07-15-2029 CUSIP : 04010LBG7							
475,000.000	101.11665	13,032.15	480,304.09	471,175.30	9,128.79	0.00	9,128.79
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							

◆ 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							
ASSURANT INC 2.65% 01-15-2032 CUSIP : 04621XAN8							
620,000.000	83.748354	7,576.05	519,239.79	577,793.70	-58,553.91	0.00	-58,553.91
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 5.875% DUE 02-07-2042 CUSIP : 06051GEN5							
405,000.000	104.438508	9,517.50	422,975.96	467,243.20	-44,267.24	0.00	-44,267.24
Issue Date: 07 Feb 12 Rate: 5.875% Yield to Maturity: 5.471% Maturity Date: 07 Feb 42							
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP : 060505FL3							
60,000.000	100.33987	1,037.92	60,203.92	60,000.00	203.92	0.00	203.92
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							
BURL NORTHN SANTA 4.15% DUE 04-01-2045 CUSIP : 12189LAW1							
315,000.000	82.306572	3,268.12	259,265.70	301,768.30	-42,502.60	0.00	-42,502.60
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							
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049BEO CUSIP : 808513BK0							
505,000.000	96.820526	1,683.33	488,943.66	505,764.70	-16,821.04	0.00	-16,821.04
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							
CITIGROUP INC 4.412%03-31-2031 CUSIP : 172967MP3							
650,000.000	96.121066	7,249.16	624,786.93	617,552.15	7,234.78	0.00	7,234.78
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							
COMCAST CORP 4.7% 10-15-2048 CUSIP : 20030NCM1							
415,000.000	85.910701	4,117.72	356,529.41	454,387.65	-97,858.24	0.00	-97,858.24
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							

◆ 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							
DIAMONDBACK ENERGY INC 5.4%04-18-2034 CUSIP : 25278XAZ2							
200,000.000	98.417817	2,190.00	196,835.63	199,358.00	-2,522.37	0.00	-2,522.37
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							
DUKE ENERGY 3.75% DUE 06-01-2045 CUSIP : 26442CAP9							
535,000.000	76.556574	1,671.87	409,577.67	506,945.45	-97,367.78	0.00	-97,367.78
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							
HOME DEPOT INC 5.875% DUE 12-16-2036 CUSIP : 437076AS1							
190,000.000	105.261291	465.10	199,996.45	230,073.36	-30,076.91	0.00	-30,076.91
Issue Date: 19 Dec 06 Rate: 5.875% Yield to Maturity: 5.275% Maturity Date: 16 Dec 36							
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP : 46647PCE4							
660,000.000	68.624186	4,209.92	452,919.63	477,899.40	-24,979.77	0.00	-24,979.77
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							
MCDONALD'S CORP FIXED 4.45% DUE09-01-2048 CUSIP : 58013MFH2							
440,000.000	83.478946	6,526.66	367,307.36	455,254.30	-87,946.94	0.00	-87,946.94
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							
MURPHY OIL CORP 6.0%10-01-2032 CUSIP : 626717AP7							
260,000.000	96.080483	3,813.33	249,809.26	259,675.00	-9,865.74	0.00	-9,865.74
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							
350,000.000	103.639008	2,627.43	362,736.53	358,015.00	4,721.53	0.00	4,721.53
Issue Date: 26 Apr 18 Rate: 5.875% Yield to Maturity: 4.831% Maturity Date: 15 Nov 28							

◆ 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							
NEXTERA ENERGY CAP 4.8% DUE 12-01-2077 CUSIP : 65339KAV2							
485,000.000	95.85039	1,940.00	464,874.39	507,268.55	-42,394.16	0.00	-42,394.16
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							
OSHKOSH CORP FIXED 3.1% DUE 03-01-2030 CUSIP : 688225AH4							
555,000.000	91.470369	5,734.99	507,660.55	532,805.70	-25,145.15	0.00	-25,145.15
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							
PLAINS ALL AMERN FIXED 3.55% DUE12-15-2029 CUSIP : 72650RBM3							
510,000.000	92.990416	804.66	474,251.12	506,151.60	-31,900.48	0.00	-31,900.48
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							
PVTPL MASTEC INC 4.5% DUE 08-15-2028 BEO CUSIP : 576323AP4							
285,000.000	96.963693	4,845.00	276,346.53	279,900.00	-3,553.47	0.00	-3,553.47
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							
QUANTA SVCS INC 2.35% 01-15-2032 CUSIP : 74762EAH5							
585,000.000	82.710743	6,339.12	483,857.85	546,721.45	-62,863.60	0.00	-62,863.60
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							
ROPER TECHNOLOGIES FIXED 2% DUE06-30-2030 CUSIP : 776743AJ5							
560,000.000	85.223832	31.11	477,253.46	523,812.00	-46,558.54	0.00	-46,558.54
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							
SIXTH STR SPECIALTY LENDING INC 6.95%08-14-2028 CUSIP : 83012AAB5							
475,000.000	104.065141	12,563.09	494,309.42	485,818.50	8,490.92	0.00	8,490.92
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							

◆ 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							
SYSCO CORP 3.3% DUE 02-15-2050 CUSIP : 871829BJ5							
515,000.000	67.354925	6,420.33	346,877.86	477,365.20	-130,487.34	0.00	-130,487.34
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							
T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO CUSIP : 87264ACV5							
490,000.000	99.010509	11,749.11	485,151.49	491,337.70	-6,186.21	0.00	-6,186.21
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							
VERISK ANALYTICS INC 5.25%06-05-2034 CUSIP : 92345YAJ5							
510,000.000	98.859988	1,933.75	504,185.94	508,514.75	-4,328.81	0.00	-4,328.81
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							
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-20 CUSIP : 95000U2U6							
710,000.000	87.684534	7,862.26	622,560.19	606,991.00	15,569.19	0.00	15,569.19
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							
WESTERN MIDSTREAM OPER LP 6.35%01-15-2029 CUSIP : 958667AF4							
450,000.000	103.4097	13,176.25	465,343.65	449,632.00	15,711.65	0.00	15,711.65
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							
Total USD		149,998.36	11,764,949.31	12,632,777.61	-867,828.30	0.00	-867,828.30
Total United States		149,998.36	11,764,949.31	12,632,777.61	-867,828.30	0.00	-867,828.30
Total Corporate Bonds							
13,735,000.000		**160,952.87**	**12,357,412.75**	**13,378,665.27**	**-1,017,487.05**	**-3,765.47**	**-1,021,252.52**
Funds - corporate bond							
United States - USD							

◆ 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							
Funds - corporate bond							
United States - USD							
MFO DOUBLELINE SELECTIVE CREDIT SEDOL : BN65R86							
8,658,705.407 Rate: 0.51664%	7.39	0.00	63,987,832.96	73,045,321.06	-9,057,488.10	0.00	-9,057,488.10
MFO FPA FUNDS TRUST NEW INCOME USD CUSIP : 30254T643							
2,685,160.650	9.77	0.00	26,234,019.55	25,895,992.43	338,027.12	0.00	338,027.12
MFO NORTHERN LTS FD TR III BOYD WATTERSNLTD DUR EN-I2 CUSIP : 66538G171							
1,276,583.890	9.83	0.00	12,548,819.64	12,543,905.49	4,914.15	0.00	4,914.15
Total USD		0.00	102,770,672.15	111,485,218.98	-8,714,546.83	0.00	-8,714,546.83
Total United States		0.00	102,770,672.15	111,485,218.98	-8,714,546.83	0.00	-8,714,546.83
Total Funds - Corporate Bond **12,620,449.947**		**0.00**	**102,770,672.15**	**111,485,218.98**	**-8,714,546.83**	**0.00**	**-8,714,546.83**
Government mortgage backed securities							
United States - USD							
FANNIE MAE CB8986 5.5% 08-01-2054 CUSIP : 3140QU6Y7							
4,773,168.100 Issue Date: 01 Jul 24 Rate: 5.50% Yield to Maturity: 5.469% Maturity Date: 01 Aug 54	99.786037	21,877.02	4,762,955.29	4,855,952.74	-92,997.45	0.00	-92,997.45
FANNIE MAE POOL #CB8501 6.0% 05-01-2054 CUSIP : 3140QUNT9							
2,325,327.980 Issue Date: 01 Apr 24 Rate: 6.00% Yield to Maturity: 5.225% Maturity Date: 01 May 54	102.42884	11,626.64	2,381,806.48	2,377,647.85	4,158.63	0.00	4,158.63
FANNIE MAE REMICS FNR 2024-25 FA FLTG6.43% 05-25-2054 CUSIP : 3136BRTJ6							
2,482,239.530	99.35944	2,345.22	2,466,339.30	2,479,136.73	-12,797.43	0.00	-12,797.43

◆ 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							
Government mortgage backed securities							
United States - USD							
Issue Date: 25 Apr 24 Rate: 5.66879% Yield to Maturity: 6.045% Maturity Date: 25 May 54							
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP : 3132DWKQ5							
235,407.890	102.147191	1,275.13	240,462.55	240,493.07	-30.52	0.00	-30.52
Issue Date: 01 Jan 24 Rate: 6.50% Yield to Maturity: 5.645% Maturity Date: 01 Feb 54							
FED NATL MTG ASSN GTD CMO SER 2012-41 CLLB 3.5 04-25-2042 CUSIP : 3136A4R50							
54,309.180	92.12425	158.40	50,031.92	56,942.52	-6,910.60	0.00	-6,910.60
Issue Date: 01 Mar 12 Rate: 3.50% Yield to Maturity: 4.98% Maturity Date: 25 Apr 42							
FEDERAL HOME LN MTG CORP 2.5% 08-25-2051 CUSIP : 3137H1Q66							
4,737,471.910	57.72001	9,869.73	2,734,469.26	2,990,125.06	-255,655.80	0.00	-255,655.80
Issue Date: 01 Jul 21 Rate: 2.50% Yield to Maturity: 5.566% Maturity Date: 25 Aug 51							
FEDERAL HOME LN MTG CORP POOL #G08612 3%10-01-2044 BEO SEDOL : BSLWDQ7							
764,236.100	87.729954	1,910.59	670,463.98	784,088.30	-113,624.32	0.00	-113,624.32
Issue Date: 01 Oct 14 Rate: 3.00% Yield to Maturity: 5.047% Maturity Date: 01 Oct 44							
FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO CUSIP : 3128MJWP1							
681,281.480	87.210824	1,703.20	594,151.19	670,796.13	-76,644.94	0.00	-76,644.94
Issue Date: 01 Jul 15 Rate: 3.00% Yield to Maturity: 5.089% Maturity Date: 01 Jul 45							
FEDERAL HOME LN MTG CORP POOL #Q501353.5% 08-01-2047 BEO CUSIP : 3132XSEH9							
605,266.480	89.838853	1,765.36	543,764.46	622,100.44	-78,335.98	0.00	-78,335.98
Issue Date: 01 Aug 17 Rate: 3.50% Yield to Maturity: 5.046% Maturity Date: 01 Aug 47							
FEDERAL HOME LN MTG CORP POOL #SD1460 3%05-01-2052 BEO CUSIP : 3132DNTR4							
3,971,038.740	85.915099	9,927.60	3,411,721.86	3,645,599.70	-233,877.84	0.00	-233,877.84
Issue Date: 01 Aug 22 Rate: 3.00% Yield to Maturity: 4.932% Maturity Date: 01 May 52							

◆ 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							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LN MTG CORP POOL #SD81282.0% 02-01-2051 CUSIP : 3132DWA52							
820,127.590	78.052851	1,366.87	640,132.97	846,525.44	-206,392.47	0.00	-206,392.47
Issue Date: 01 Jan 21 Rate: 2.00% Yield to Maturity: 5.195% Maturity Date: 01 Feb 51							
FEDERAL HOME LN MTG CORP POOL #Z40256 3%12-01-2046 BEO CUSIP : 3132FCH99							
5,008,530.730	87.656897	12,521.33	4,390,322.62	4,423,158.70	-32,836.08	0.00	-32,836.08
Issue Date: 01 Mar 24 Rate: 3.00% Yield to Maturity: 5.062% Maturity Date: 01 Dec 46							
FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053 CUSIP : 3132DWF57							
1,354,240.240	96.531003	5,642.66	1,307,261.69	1,331,362.12	-24,100.43	0.00	-24,100.43
Issue Date: 01 Dec 22 Rate: 5.00% Yield to Maturity: 5.576% Maturity Date: 01 Jan 53							
FEDERAL HOME LOAN MORTGAGE CORP 2%11-01-2050 CUSIP : 3132DMX42							
2,327,711.780	80.072533	3,879.52	1,863,857.78	2,347,715.55	-483,857.77	0.00	-483,857.77
Issue Date: 01 Sep 21 Rate: 2.00% Yield to Maturity: 4.891% Maturity Date: 01 Nov 50							
FEDERAL HOME LOAN MORTGAGE CORP 3.5%05-01-2052 CUSIP : 3132DWDT7							
1,059,415.170	88.580631	3,089.96	938,436.64	1,024,901.44	-86,464.80	0.00	-86,464.80
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							
FEDERAL HOME LOAN MORTGAGE CORP 5.5%08-01-2054 CUSIP : 3132DWMA8							
6,975,962.200	98.690564	31,973.16	6,884,616.44	7,048,174.25	-163,557.81	0.00	-163,557.81
Issue Date: 01 Jul 24 Rate: 5.50% Yield to Maturity: 5.754% Maturity Date: 01 Aug 54							

◆ 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							
Government mortgage backed securities							
United States - USD							
FEDERAL HOME LOAN MORTGAGE CORP POOL#SD8206 3.0% DUE 04- CUSIP : 3132DWDK6							
1,167,988.970	85.038076	2,919.97	993,235.35	1,175,106.38	-181,871.03	0.00	-181,871.03
Issue Date: 01 Mar 22 Rate: 3.00% Yield to Maturity: 5.051% Maturity Date: 01 Apr 52							
FEDERAL NATIONAL MORTGAGE ASSOC 1.96%09-01-2033 CUSIP : 3140LDLA5							
5,700,000.000	78.786587	9,310.00	4,490,835.46	5,822,906.25	-1,332,070.79	0.00	-1,332,070.79
Issue Date: 01 Sep 21 Rate: 1.96% Yield to Maturity: 4.967% Maturity Date: 01 Sep 33							
FEDERAL NATIONAL MORTGAGE ASSOC 2.63%04-01-2032 CUSIP : 3140LFQD9							
2,116,000.000	85.966339	4,637.57	1,819,047.73	2,132,365.94	-313,318.21	0.00	-313,318.21
Issue Date: 01 Apr 22 Rate: 2.63% Yield to Maturity: 4.925% Maturity Date: 01 Apr 32							
FEDERAL NATIONAL MORTGAGE ASSOC 3%11-01-2051 CUSIP : 3140QMMS0							
2,607,600.320	85.778938	6,519.00	2,236,771.86	2,328,098.15	-91,326.29	0.00	-91,326.29
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							
1,334,509.780	98.782995	6,116.50	1,318,268.73	1,325,543.54	-7,274.81	0.00	-7,274.81
Issue Date: 01 May 24 Rate: 5.50% Yield to Maturity: 5.684% Maturity Date: 01 Jun 54							
FEDERAL NATIONAL MTG ASSN SER 2012-48 CLMB 3.5 05-25-2042 CUSIP : 3136A47F0							
70,958.700	91.92781	206.96	65,230.78	74,256.98	-9,026.20	0.00	-9,026.20
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							
2.250	99.50631	0.01	2.24	2.41	-0.17	0.00	-0.17
Issue Date: 01 Sep 14 Rate: 5.00% Yield to Maturity: 5.536% Maturity Date: 01 Sep 25							

◆ 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							
Government mortgage backed securities							
United States - USD							
FEDERAL NATL MTG ASSN GTD MTG POOL#AL6212 4.5% 01-01-2 CUSIP : 3138EN3W7							
0.730	99.667802	0.00	0.73	0.78	-0.05	0.00	-0.05
Issue Date: 01 Dec 14 Rate: 4.50% Yield to Maturity: 4.587% Maturity Date: 01 Jan 27							
FHLMC GOLD POOL # G1-5173 5.0%0 06-01-2026 CUSIP : 3128MD6J7							
2.960	99.607791	0.01	2.95	3.15	-0.20	0.00	-0.20
Issue Date: 01 Sep 14 Rate: 5.00% Yield to Maturity: 5.289% Maturity Date: 01 Jun 26							
FHLMC GOLD POOL #G1-5169 4.5% 09-01-2026 CUSIP : 3128MD6E8							
552.090	100.076314	2.07	552.51	586.95	-34.44	0.00	-34.44
Issue Date: 01 Aug 14 Rate: 4.50% Yield to Maturity: 4.032% Maturity Date: 01 Sep 26							
FHLMC GROUP #G0-0432 8 MTG PARTN CTFDUE 01-01-2026 REG CUSIP : 31283GPR2							
63.340	100.206304	0.42	63.47	63.80	-0.33	0.00	-0.33
Issue Date: 01 Jan 96 Rate: 8.00% Yield to Maturity: 6.88% Maturity Date: 01 Jan 26							
FHLMC MULTICLASS FHLMC MULTICLASSMTGPARTN CTFS GTD 6 CUSIP : 31398LK56							
14,010.670	102.17737	70.05	14,315.73	15,192.81	-877.08	0.00	-877.08
Issue Date: 01 Dec 09 Rate: 6.00% Yield to Maturity: -50.346% Maturity Date: 15 Jan 32							
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							
198,732.040	75.7354	496.83	150,510.51	185,627.12	-35,116.61	0.00	-35,116.61
Issue Date: 01 Sep 15 Rate: 3.00% Yield to Maturity: 5.365% Maturity Date: 15 Jul 43							

◆ 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							
Government mortgage backed securities							
United States - USD							
FHLMC POOL SD8122 2.5% 01-01-2051 CUSIP : 3132DWAX1							
477,299.960	82.102881	994.37	391,877.02	503,141.28	-111,264.26	0.00	-111,264.26
Issue Date: 01 Dec 20 Rate: 2.50% Yield to Maturity: 5.064% Maturity Date: 01 Jan 51							
FHLMC SR 4735 CL MY 3.0%12-15-2047 CUSIP : 3137FCAE4							
3,250,000.000	82.9364	8,125.00	2,695,433.00	2,653,828.13	41,604.87	0.00	41,604.87
Issue Date: 01 Nov 17 Rate: 3.00% Yield to Maturity: 5.036% Maturity Date: 15 Dec 47							
FNMA 2.5 SER 2011-125 CL GE 12-25-2041 CUSIP : 3136A2SA2							
48,250.560	87.82456	100.52	42,375.84	48,232.50	-5,856.66	0.00	-5,856.66
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							
768,015.360	82.89325	1,600.03	636,632.89	800,386.00	-163,753.11	0.00	-163,753.11
Issue Date: 01 Jun 20 Rate: 2.50% Yield to Maturity: 4.947% Maturity Date: 01 Jun 50							
FNMA 2.5% 06-25-2052 SEDOL : BSML556							
5,142,962.910	15.921265	10,714.51	818,824.75	768,607.57	50,217.18	0.00	50,217.18
Issue Date: 01 Aug 23 Rate: 2.50% Yield to Maturity: 4.286% Maturity Date: 25 Jun 52							
FNMA 2.5% 10-01-2040 CUSIP : 3140QFHG7							
1,693,911.350	86.016824	3,528.98	1,457,048.74	1,814,337.89	-357,289.15	0.00	-357,289.15
Issue Date: 01 Sep 20 Rate: 2.50% Yield to Maturity: 5.075% Maturity Date: 01 Oct 40							
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL : B8J5WD8							
6,000,000.000	102.054274	0.00	6,123,256.44	6,110,039.06	13,217.38	0.00	13,217.38
Issue Date: 01 Jan 23 Yield to Maturity: 5.91% Maturity Date: 15 Feb 55							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA FNMA # MA4869 5.5% 01-01-2053 CUSIP : 31418EMT4							
770,649.120	98.724661	3,532.14	760,820.73	769,926.65	-9,105.92	0.00	-9,105.92
Issue Date: 01 Dec 22 Rate: 5.50% Yield to Maturity: 5.707% Maturity Date: 01 Jan 53							
FNMA INT STRIP SMBS TR 426 CL C 5703-25-2052 (UNDDATE) CUSIP : 31422M2V7							
4,748,942.450	17.025936	11,872.36	808,551.90	779,819.62	28,732.28	0.00	28,732.28
Issue Date: 01 Jun 22 Rate: 3.00% Yield to Maturity: 7.807% Maturity Date: 25 Mar 52							
FNMA POOL #303909 7% DUE 05-01-2026 REG CUSIP : 31373UR66							
0.130	103.611006	0.00	0.13	0.13	0.00	0.00	0.00
Issue Date: 01 May 96 Rate: 7.00% Yield to Maturity: -3.873% Maturity Date: 01 May 26							
FNMA POOL #879696 ADJ RT DUE 12-01-2037REG CUSIP : 31409VKH5							
29,597.960	102.899905	163.90	30,456.27	30,245.42	210.85	0.00	210.85
Issue Date: 01 Dec 07 Rate: 6.645% Yield to Maturity: 6.162% Maturity Date: 01 Dec 37							
FNMA POOL #AR9225 3% 03-01-2043 BEO SEDOL : BK8MDG4							
1,506,588.070	88.422199	3,766.47	1,332,158.30	1,529,893.13	-197,734.83	0.00	-197,734.83
Issue Date: 01 Mar 13 Rate: 3.00% Yield to Maturity: 5.018% Maturity Date: 01 Mar 43							
FNMA POOL #AS1927 4.5% 03-01-2044 BEO CUSIP : 3138WBD93							
293,390.250	96.050694	1,100.21	281,803.37	319,474.46	-37,671.09	0.00	-37,671.09
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	275,180.70	308,030.30	-32,849.60	0.00	-32,849.60
Issue Date: 01 Aug 14 Rate: 3.00% Yield to Maturity: 4.767% Maturity Date: 01 Sep 34							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #AS7661 3% 08-01-2046 BEO CUSIP : 3138WHQP0							
369,529.730	85.275892	923.82	315,119.77	376,905.86	-61,786.09	0.00	-61,786.09
Issue Date: 01 Jul 16 Rate: 3.00% Yield to Maturity: 5.338% Maturity Date: 01 Aug 46							
FNMA POOL #BL4949 2.475% 11-01-2029 BEO CUSIP : 3140HWQB1							
1,961,105.560	90.311756	4,044.78	1,771,108.87	1,958,500.97	-187,392.10	0.00	-187,392.10
Issue Date: 01 Nov 19 Rate: 2.475% Yield to Maturity: 4.799% Maturity Date: 01 Nov 29							
FNMA POOL #BM4605 3.5% 06-01-2043 BEO CUSIP : 3140J9DK4							
442,262.330	91.152313	1,289.93	403,132.34	449,794.63	-46,662.29	0.00	-46,662.29
Issue Date: 01 Oct 18 Rate: 3.50% Yield to Maturity: 5.15% Maturity Date: 01 Jun 43							
FNMA POOL #BO4708 3.0% 11-01-2049 CUSIP : 3140K0GS1							
249,929.870	86.195942	624.82	215,429.41	254,030.27	-38,600.86	0.00	-38,600.86
Issue Date: 01 Nov 19 Rate: 3.00% Yield to Maturity: 4.98% Maturity Date: 01 Nov 49							
FNMA POOL #BZ1178 5.81% 06-01-2031 CUSIP : 3140NVJY4							
4,752,000.000	102.118843	23,007.60	4,852,687.42	4,930,942.50	-78,255.08	0.00	-78,255.08
Issue Date: 01 Jun 24 Rate: 5.81% Yield to Maturity: 5.43% Maturity Date: 01 Jun 31							
FNMA POOL #CA0862 3.5% 09-01-2047 SEDOL : BZ1NMK6							
284,764.160	89.716518	830.56	255,480.49	285,298.08	-29,817.59	0.00	-29,817.59
Issue Date: 01 Nov 17 Rate: 3.50% Yield to Maturity: 5.039% Maturity Date: 01 Sep 47							
FNMA POOL #CB4347 5.0% 08-01-2052 CUSIP : 3140QPZM2							
1,097,401.090	98.125603	4,572.51	1,076,831.44	1,085,398.26	-8,566.82	0.00	-8,566.82
Issue Date: 01 Jul 22 Rate: 5.00% Yield to Maturity: 5.227% Maturity Date: 01 Aug 52							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #FM8533 2.5% 03-01-2051 BEO CUSIP : 3140XCPT9							
2,729,432.400	82.939823	5,686.32	2,263,786.40	2,154,545.71	109,240.69	0.00	109,240.69
Issue Date: 01 Aug 21 Rate: 2.50% Yield to Maturity: 4.943% Maturity Date: 01 Mar 51							
FNMA POOL #FS2588 4.5% 08-01-2052 BEO CUSIP : 3140XH2W6							
1,743,778.280	94.289653	6,539.17	1,644,202.49	1,687,309.84	-43,107.35	0.00	-43,107.35
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							
6,485,185.240	89.628155	18,915.12	5,812,551.88	5,970,423.67	-157,871.79	0.00	-157,871.79
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							
FNMA POOL #MA2110 3.5% 12-01-2034 BEO SEDOL : BTTR7S1							
553,169.050	95.113536	1,613.41	526,138.64	583,074.75	-56,936.11	0.00	-56,936.11
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							
174,790.340	89.750653	509.81	156,875.47	180,034.05	-23,158.58	0.00	-23,158.58
Issue Date: 01 Jan 15 Rate: 3.50% Yield to Maturity: 5.139% Maturity Date: 01 Feb 45							
FNMA POOL #MA2248 3% 04-01-2045 BEO CUSIP : 31418BQA7							
223,554.210	85.279556	558.89	190,646.04	222,995.34	-32,349.30	0.00	-32,349.30
Issue Date: 01 Mar 15 Rate: 3.00% Yield to Maturity: 5.438% Maturity Date: 01 Apr 45							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA3495 4% DUE 10-01-2048 BEO SEDOL : BGNBYH6							
252,568.980	92.659418	841.90	234,028.95	255,962.90	-21,933.95	0.00	-21,933.95
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							
204,357.270	86.231874	510.89	176,221.10	206,496.62	-30,275.52	0.00	-30,275.52
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							
53,154.750	86.042442	132.88	45,735.64	53,860.72	-8,125.08	0.00	-8,125.08
Issue Date: 01 Jul 19 Rate: 3.00% Yield to Maturity: 5.013% Maturity Date: 01 Aug 49							
FNMA POOL #MA4120 2.5% 09-01-2050 BEO CUSIP : 31418DSJ2							
782,798.040	82.181242	1,630.82	643,313.15	825,118.06	-181,804.91	0.00	-181,804.91
Issue Date: 01 Aug 20 Rate: 2.50% Yield to Maturity: 5.069% Maturity Date: 01 Sep 50							
FNMA POOL #MA4356 2.5% 06-01-2051 BEO CUSIP : 31418DZW5							
783,494.380	82.110605	1,632.27	643,331.98	661,807.91	-18,475.93	0.00	-18,475.93
Issue Date: 01 May 21 Rate: 2.50% Yield to Maturity: 5.025% Maturity Date: 01 Jun 51							
FNMA POOL #MA4547 2% DUE 02-01-2052 BEO CUSIP : 31418EBR0							
321,432.340	78.013151	535.72	250,759.50	257,849.01	-7,089.51	0.00	-7,089.51
Issue Date: 01 Jan 22 Rate: 2.00% Yield to Maturity: 5.108% Maturity Date: 01 Feb 52							
FNMA POOL #MA4564 3% 03-01-2052 BEO CUSIP : 31418ECA6							
640,220.010	85.008397	1,600.55	544,240.77	555,891.03	-11,650.26	0.00	-11,650.26
Issue Date: 01 Feb 22 Rate: 3.00% Yield to Maturity: 5.076% Maturity Date: 01 Mar 52							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA4625 3.5% 06-01-2052 BEO CUSIP : 31418ED72							
1,318,791.800	88.554049	3,846.47	1,167,843.54	1,209,193.96	-41,350.42	0.00	-41,350.42
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							
527,029.440	91.583024	1,756.76	482,669.50	491,784.35	-9,114.85	0.00	-9,114.85
Issue Date: 01 May 22 Rate: 4.00% Yield to Maturity: 5.149% Maturity Date: 01 Jun 52							
FNMA POOL #MA4655 4% 07-01-2052 BEO CUSIP : 31418EE55							
903,613.660	91.523403	3,012.04	827,017.97	891,188.96	-64,170.99	0.00	-64,170.99
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							
421,143.560	94.210514	1,579.28	396,761.51	403,903.00	-7,141.49	0.00	-7,141.49
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	847,514.17	816,879.09	30,635.08	0.00	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							
1,151,751.570	94.224746	4,319.06	1,085,234.99	1,137,354.68	-52,119.69	0.00	-52,119.69
Issue Date: 01 Oct 22 Rate: 4.50% Yield to Maturity: 5.321% Maturity Date: 01 Nov 52							
FNMA POOL #MA4916 4% 02-01-2053 BEO CUSIP : 31418EPA2							
507,521.400	91.468033	1,691.73	464,219.84	483,889.93	-19,670.09	0.00	-19,670.09
Issue Date: 01 Jan 23 Rate: 4.00% Yield to Maturity: 5.153% Maturity Date: 01 Feb 53							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA POOL #MA5295 6% 03-01-2054 BEO CUSIP : 31418E3D0							
17,310,213.150	100.539188	86,551.07	17,403,547.74	17,676,702.94	-273,155.20	0.00	-273,155.20
Issue Date: 01 Feb 24 Rate: 6.00% Yield to Maturity: 5.724% Maturity Date: 01 Mar 54							
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 REMIC 2012-8 CL-LE 3.5 REMIC 2012-8CL-LE DUE 02-25-2042 CUSIP : 3136A34J7							
68,299.850	91.98835	199.21	62,827.91	71,275.57	-8,447.66	0.00	-8,447.66
Issue Date: 01 Jan 12 Rate: 3.50% Yield to Maturity: 4.971% Maturity Date: 25 Feb 42							
FNMA REMIC SER 2012-73 CL JB 3.5 DUE01-25-2042 CUSIP : 3136A65G5							
61,172.250	92.09571	178.42	56,337.02	64,165.91	-7,828.89	0.00	-7,828.89
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 2012-87 CL-CZ 3.0% DUE08-25-2042 CUSIP : 3136A7XH0							
3,089,722.470	89.30413	7,724.31	2,759,249.77	2,975,195.50	-215,945.73	0.00	-215,945.73
Issue Date: 01 Jul 12 Rate: 3.00% Yield to Maturity: 4.981% Maturity Date: 25 Aug 42							
FNMA SER 2012-117 CL AD 3.5 DUE10-25-2042 REG CUSIP : 3136A8N71							
118,595.620	91.98693	345.90	109,092.47	126,679.81	-17,587.34	0.00	-17,587.34
Issue Date: 01 Sep 12 Rate: 3.50% Yield to Maturity: 4.95% Maturity Date: 25 Oct 42							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA SER 2013-112 CL WA 3.5 DUE02-25-2043 REG CUSIP : 3136AG5N8							
9,905.310	95.68847	28.89	9,478.24	10,171.52	-693.28	0.00	-693.28
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							
30,835.800	80.97446	38.55	24,969.12	30,527.44	-5,558.32	0.00	-5,558.32
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							
18,754.660	81.12876	23.44	15,215.42	18,449.88	-3,234.46	0.00	-3,234.46
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							
122,503.060	85.79078	229.69	105,096.33	122,120.24	-17,023.91	0.00	-17,023.91
Issue Date: 01 Jun 13 Rate: 2.25% Yield to Maturity: 4.829% Maturity Date: 25 Jul 43							
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	1,803,113.37	-151,592.99	0.00	-151,592.99
Issue Date: 01 Aug 14 Rate: 3.50% Yield to Maturity: 4.956% Maturity Date: 25 Jul 44							
FNMA SER 24-100 CL FD FLTG 06-25-2054 CUSIP : 3136BUGR5							
1,300,000.000	100.496	1,311.83	1,306,448.00	1,300,000.00	6,448.00	0.00	6,448.00
Issue Date: 25 Dec 24 Rate: 6.0546% Yield to Maturity: 6.052% Maturity Date: 25 Jun 54							
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARSSETTLES MARCH SEDOL : B3L6WH8							
2,694,000.000	91.373871	0.00	2,461,612.08	2,463,747.19	-2,135.11	0.00	-2,135.11
Issue Date: 01 Feb 22 Yield to Maturity: 5.125%							

◆ 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							
Government mortgage backed securities							
United States - USD							
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRU SEDOL : B3KZBN5							
3,800,000.000	91.389496	0.00	3,472,800.85	3,453,695.31	19,105.54	0.00	19,105.54
Issue Date: 01 Feb 22 Yield to Maturity: 5.122%							
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRU SEDOL : BFYZPB1							
28,700,000.000	93.980455	0.00	26,972,390.59	26,957,250.00	15,140.59	0.00	15,140.59
Issue Date: 01 Jan 25 Yield to Maturity: 5.384%							
FNMA SR 22-83 CL BY 3.5%02-25-2048 CUSIP : 3136BPMR9							
4,375,000.000	84.78484	12,760.42	3,709,336.75	3,658,593.75	50,743.00	0.00	50,743.00
Issue Date: 01 Nov 22 Rate: 3.50% Yield to Maturity: 6.006% Maturity Date: 25 Feb 48							
FREDDIE MAC POOL FR SD6874 5.5% 5.5%11-01-2054 CUSIP : 3132DUT72							
5,172,379.080	99.955761	23,706.74	5,170,090.87	5,216,021.03	-45,930.16	0.00	-45,930.16
Issue Date: 01 Nov 24 Rate: 5.50% Yield to Maturity: 5.419% Maturity Date: 01 Nov 54							
FREDDIE MAC SD5414 6% 05-01-2054 CUSIP : 3132DTAP5							
4,558,718.330	102.424342	22,793.59	4,669,237.25	4,640,632.81	28,604.44	0.00	28,604.44
Issue Date: 01 May 24 Rate: 6.00% Yield to Maturity: 5.271% Maturity Date: 01 May 54							
FREDDIE MAC SR 5473 CL FP 6.17255%11-25-2054 CUSIP : 3137HHG70							
2,537,229.680	100.19308	2,481.75	2,542,128.56	2,538,419.00	3,709.56	0.00	3,709.56
Issue Date: 25 Oct 24 Rate: 5.86879% Yield to Maturity: 5.975% Maturity Date: 25 Nov 54							
GNMA 1.91114% 09-20-2050 CUSIP : 38382JWN2							
2,006,158.300	12.6878	1,143.39	254,537.35	283,241.97	-28,704.62	0.00	-28,704.62
Issue Date: 20 Sep 20 Rate: 1.86526% Yield to Maturity: 7.038% Maturity Date: 20 Sep 50							

◆ 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							
Government mortgage backed securities							
United States - USD							
GNMA 2.5% 02-20-2051 CUSIP : 38382NXY8							
4,804,481.740	14.49671	10,009.34	696,491.78	650,902.35	45,589.43	0.00	45,589.43
Issue Date: 01 Feb 21 Rate: 2.50% Yield to Maturity: 6.857% Maturity Date: 20 Feb 51							
GNMA 2011-123 REMIC PASSTHRU CTF4.78886% 09-20-2041 CUSIP : 38377YDT4							
1,829,340.460	98.10836	2,702.45	1,794,735.92	1,774,531.69	20,204.23	0.00	20,204.23
Issue Date: 20 Sep 11 Rate: 4.83474% Yield to Maturity: 5.445% Maturity Date: 20 Sep 41							
GNMA 2016-H17 MTG PASS THRU CTF CL MX FC08-20-2066 CUSIP : 38376RXT8							
357,340.780	100.00029	611.07	357,341.82	355,365.63	1,976.19	0.00	1,976.19
Issue Date: 20 Aug 16 Rate: 5.59648% Yield to Maturity: 5.534% Maturity Date: 20 Aug 66							
GNMA 2021-058 REMIC PASSTHRU CTF 0%04-20-2051 CUSIP : 38382RCV8							
5,268,863.340	1.57773	0.00	83,128.44	451,856.47	-368,728.03	0.00	-368,728.03
Issue Date: 20 Apr 21 Maturity Date: 20 Apr 51							
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	72,221.96	0.00	72,221.96
Issue Date: 01 Oct 21 Rate: 3.00% Yield to Maturity: 7.56% Maturity Date: 20 Oct 51							
GNMA 2022-174 REMIC PASSTHRU CTF 3.5%05-20-2051 CUSIP : 38383UV49							
6,310,182.580	79.9954	18,404.70	5,047,855.80	5,320,140.55	-272,284.75	0.00	-272,284.75
Issue Date: 01 Oct 22 Rate: 3.50% Yield to Maturity: 5.986% Maturity Date: 20 May 51							
GNMA 3% 07-20-2050 CUSIP : 38382HJR2							
6,163,961.160	15.74387	15,409.90	970,446.03	903,827.55	66,618.48	0.00	66,618.48
Issue Date: 01 Jul 20 Rate: 3.00% Yield to Maturity: 8.35% Maturity Date: 20 Jul 50							

◆ 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							
Government mortgage backed securities							
United States - USD							
GNMA 3% 09-20-2051 CUSIP : 38383AUT9							
3,857,928.630	16.99052	9,644.82	655,482.14	520,764.58	134,717.56	0.00	134,717.56
Issue Date: 01 Sep 21 Rate: 3.00% Yield to Maturity: 6.739% Maturity Date: 20 Sep 51							
GNMA 5.22827% 10-20-2072 CUSIP : 38382YB36							
1,785,668.810	100.74843	3,003.43	1,799,033.29	1,765,709.83	33,323.46	0.00	33,323.46
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							
169,365.480	99.65324	282.62	168,778.19	167,195.82	1,582.37	0.00	1,582.37
Issue Date: 20 Sep 18 Rate: 5.46121% Yield to Maturity: 5.141% Maturity Date: 20 Aug 68							
GNMA II JUMBOS 3.5 30 YEARS SETTLES FEB SEDOL : BMVLXB7							
25,000,000.000	89.332891	0.00	22,333,222.75	22,369,140.63	-35,917.88	0.00	-35,917.88
Issue Date: 01 Feb 22 Yield to Maturity: 6.431%							
GNMA POOL #423825 SER 2026 8% DUE06-15-2026 REG SEDOL : 2945046							
282.790	100.242413	1.89	283.48	285.22	-1.74	0.00	-1.74
Issue Date: 01 Jun 96 Rate: 8.00% Yield to Maturity: 7.09% Maturity Date: 15 Jun 26							
GNMA POOL #785310 2.5% 02-20-2051 BEO CUSIP : 3622AAYF5							
7,730,858.260	83.016431	16,105.96	6,417,882.61	7,999,626.35	-1,581,743.74	0.00	-1,581,743.74
Issue Date: 01 Feb 21 Rate: 2.50% Yield to Maturity: 5.141% Maturity Date: 20 Feb 51							
GNMA POOL #MA2511 3.5% 01-20-2045 BEO CUSIP : 36179QYG0							
143,509.810	88.635359	418.57	127,200.44	147,972.07	-20,771.63	0.00	-20,771.63
Issue Date: 01 Jan 15 Rate: 3.50% Yield to Maturity: 5.485% Maturity Date: 20 Jan 45							

◆ 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							
Government mortgage backed securities							
United States - USD							
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	10,202.33	0.00	10,202.33
Issue Date: 20 May 23 Rate: 5.7046% Yield to Maturity: 5.687% Maturity Date: 20 May 73							
GNMA SR 23-H20 CL FA FLTG RT 07-20-2073 CUSIP : 38383KCV2							
1,876,397.540	100.92512	3,156.03	1,893,756.47	1,868,812.25	24,944.22	0.00	24,944.22
Issue Date: 20 Aug 23 Rate: 5.5046% Yield to Maturity: 5.578% Maturity Date: 20 Jul 73							
GNMAII POOL #785638 2051 2.5% 08-20-2051 CUSIP : 3622ABEK4							
2,519,054.170	83.015531	5,248.03	2,091,206.20	2,649,730.10	-558,523.90	0.00	-558,523.90
Issue Date: 01 Sep 21 Rate: 2.50% Yield to Maturity: 5.128% Maturity Date: 20 Aug 51							
GOVERNMENT NATIONAL MORTGAGE A GNR2022-34 IV 3.5% 03-2 CUSIP : 38383MBY3							
3,922,034.160	18.05733	11,439.27	708,214.65	737,832.68	-29,618.03	0.00	-29,618.03
Issue Date: 01 Feb 22 Rate: 3.50% Yield to Maturity: 8.335% Maturity Date: 20 Mar 51							
GOVERNMENT NATIONAL MORTGAGE ASSN SR 21-107 CL PI 3.0% 06-20 CUSIP : 38382UEY3							
5,576,759.800	16.49603	13,941.90	919,943.97	895,242.02	24,701.95	0.00	24,701.95
Issue Date: 01 Jun 21 Rate: 3.00% Yield to Maturity: 6.929% Maturity Date: 20 Jun 51							
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 2.5% MBS 01/01/2051USD' -' 01-25-2051 SEDOL : BNKMCR7							
5,845,649.310	15.728758	24,432.69	919,448.03	889,321.80	30,126.23	0.00	30,126.23
Issue Date: 01 Apr 21 Rate: 2.50% Yield to Maturity: 6.471% Maturity Date: 25 Jan 51							

◆ 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							
Government mortgage backed securities							
United States - USD							
I/O FHLMC MULTICLASS SER 4018 CL AI 3.5DUE 03-15-2027 CUSIP : 3137AMVN4							
4,247.240	0.97388	12.39	41.36	377.32	-335.96	0.00	-335.96
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							
36,831.360	2.10927	92.08	776.87	1,391.24	-614.37	0.00	-614.37
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 SER 2021-88 CL KI 03-25-2046 CUSIP : 3136BKSJ2							
4,519,808.740	17.00531	13,182.78	768,607.49	782,519.72	-13,912.23	0.00	-13,912.23
Issue Date: 01 Nov 21 Rate: 3.50% Yield to Maturity: 8.235% Maturity Date: 25 Mar 46							
I/O GNMA FLTG 2010-121 REMIC CL SE09-20-2040 CUSIP : 38377KVZ0							
375,992.830	8.64783	174.08	32,515.22	64,901.64	-32,386.42	0.00	-32,386.42
Issue Date: 20 Sep 10 Rate: 1.51526% Yield to Maturity: 3.249% Maturity Date: 20 Sep 40							
I/O GNMA REMIC PASS THRU CTF SER 2014-145 CL CS FLTG RT DUE CUSIP : 38379GVG9							
594,504.990	6.61629	269.62	39,334.17	103,977.03	-64,642.86	0.00	-64,642.86
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							
625,998.090	7.30093	203.76	45,703.68	103,578.70	-57,875.02	0.00	-57,875.02
Issue Date: 20 Jan 14 Rate: 1.06526% Yield to Maturity: 2.535% Maturity Date: 20 Jan 44							

◆ 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							
Government mortgage backed securities							
United States - USD							
I/O GNMA REMIC PASSTHRU CTF SER 2014-069 CL ST FLTG RT DUE12 CUSIP : 38379BE38							
523,389.200	8.79617	346.40	46,038.20	102,055.42	-56,017.22	0.00	-56,017.22
Issue Date: 16 May 14 Rate: 1.58843% Yield to Maturity: 3.456% Maturity Date: 16 Dec 39							
I/O GNMA REMIC TRUST SER 21-8 CL KX 3.0%01-20-2051 REG CUSIP : 38382MZR3							
2,692,531.090	15.72523	6,731.33	423,406.71	362,589.56	60,817.15	0.00	60,817.15
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							
6,111,190.520	15.0594	12,731.65	920,308.63	801,378.41	118,930.22	0.00	118,930.22
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							
3,440,557.600	5.50393	541.68	189,365.88	648,497.83	-459,131.95	0.00	-459,131.95
Issue Date: 20 Nov 20 Rate: 0.51526% Yield to Maturity: 3.603% Maturity Date: 20 Nov 50							
I/O GNMA SER 21-209 CL MI 11-20-2051 CUSIP : 38383DR26							
2,339,182.130	17.04055	5,847.96	398,609.50	342,674.82	55,934.68	0.00	55,934.68
Issue Date: 01 Nov 21 Rate: 3.00% Yield to Maturity: 5.335% Maturity Date: 20 Nov 51							
I/O GNMA SR 23-19 CL IO 2.5%02-20-2051 CUSIP : 38383V3J5							
5,415,921.360	14.66842	11,283.17	794,430.09	735,114.46	59,315.63	0.00	59,315.63
Issue Date: 01 Feb 23 Rate: 2.50% Yield to Maturity: 3.854% Maturity Date: 20 Feb 51							
Total USD		672,025.34	216,133,727.29	225,484,672.55	-9,350,945.26	0.00	-9,350,945.26
Total United States		672,025.34	216,133,727.29	225,484,672.55	-9,350,945.26	0.00	-9,350,945.26

◆ 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							
Total Government Mortgage Backed Securities							
303,502,647.090		**672,025.34**	**216,133,727.29**	**225,484,672.55**	**-9,350,945.26**	**0.00**	**-9,350,945.26**
Gov't-issued commercial mortgage-backed							
United States - USD							
FANNIEMAE-ACES FNA 2020-M13 X1 VAR1.13932% 06-25-2031 CUSIP : 3136B9NS2							
21,284,347.390	3.99383	20,059.79	850,060.65	871,167.92	-21,107.27	0.00	-21,107.27
Issue Date: 01 Apr 20 Rate: 1.13101% Yield to Maturity: 10.871% Maturity Date: 25 Jun 31							
FHLM MULTI FAMILY STRUCTURED PASS THRO SER KBX1 CL A2 2.92% CUSIP : 3137F4CZ3							
1,335,058.190	99.20679	3,248.64	1,324,468.37	1,284,784.90	39,683.47	0.00	39,683.47
Issue Date: 01 Mar 18 Rate: 2.92% Yield to Maturity: 3.684% Maturity Date: 25 Jan 26							
FHLMC MULTICLASS TRANCHE 00871 2.99512-25-2025 SEDOL : BYZC5V4							
125,000.000	98.64802	311.98	123,310.03	128,749.00	-5,438.97	0.00	-5,438.97
Issue Date: 01 Mar 16 Rate: 2.995% Yield to Maturity: 4.401% Maturity Date: 25 Dec 25							
FNMA REMIC SER 2016-M10 CL AQ2 FLTG RTDUE 11-25-2045 CUSIP : 3136ATY24							
5,858,000.000	85.84109	18,177.52	5,028,571.05	5,303,320.63	-274,749.58	0.00	-274,749.58
Issue Date: 01 Sep 16 Rate: 3.72345% Yield to Maturity: 5.208% Maturity Date: 25 Nov 45							
FNMA REMIC TR 2013-M6 CL-1AC VAR RATEDUE 02-25-2043 CUSIP : 3136AC7M7							
635,389.190	93.90128	1,796.24	596,638.58	593,195.37	3,443.21	0.00	3,443.21
Issue Date: 01 Apr 13 Rate: 3.39228% Yield to Maturity: 4.986% Maturity Date: 25 Feb 43							
GNMA 2021-099 REMIC PASSTHRU CTF .58463%05-16-2061 CUSIP : 38381DNK2							
8,669,804.110	4.4185	4,227.54	383,075.29	527,888.96	-144,813.67	0.00	-144,813.67
Issue Date: 01 Jun 21 Rate: 0.58508% Yield to Maturity: 7.579% Maturity Date: 16 May 61							

◆ 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							
Gov't-issued commercial mortgage-backed							
United States - USD							
GNMA FLTG RT .73057% DUE 02-16-2064 CUSIP : 38381EJ90							
7,073,473.100	5.59528	4,304.92	395,780.63	490,365.06	-94,584.43	0.00	-94,584.43
Issue Date: 01 Feb 22 Rate: 0.73057% Yield to Maturity: 7.668% Maturity Date: 16 Feb 64							
GNMA GNR 2021-65 IO MTGE VAR RTDUE 08-16-2063 CUSIP : 38380R3P3							
7,341,625.490	6.56975	5,420.51	482,326.44	548,065.68	-65,739.24	0.00	-65,739.24
Issue Date: 30 Apr 21 Rate: 0.88636% Yield to Maturity: 8.031% Maturity Date: 16 Aug 63							
GNMA VAR RT .53959% DUE 02-16-2064 CUSIP : 38381HCP4							
8,638,118.820	4.39837	3,880.17	379,936.43	439,468.50	-59,532.07	0.00	-59,532.07
Issue Date: 01 May 22 Rate: 0.53913% Yield to Maturity: 7.79% Maturity Date: 16 Feb 64							
GOVERNMENT NATIONAL MORTGAGE A SR 23-88CL IO .92354% 03-16- CUSIP : 38381JLC9							
8,150,082.030	7.03688	6,271.62	573,511.49	566,193.64	7,317.85	0.00	7,317.85
Issue Date: 01 Jun 23 Rate: 0.92336% Yield to Maturity: 8.501% Maturity Date: 16 Mar 65							
GOVERNMENT NATIONAL MORTGAGE ASSN GNR2024-29 AI VAR I/O . CUSIP : 38381KAC8							
9,742,815.650	6.1196	5,885.88	596,221.35	553,153.04	43,068.31	0.00	43,068.31
Issue Date: 01 Feb 24 Rate: 0.72485% Yield to Maturity: 7.81% Maturity Date: 16 Oct 65							
I/O FNMA SER 2019-M32 CL X2 VAR RT 10-25-2029 CUSIP : 3136B7U41							
23,237,606.890	3.7689	21,322.05	875,802.17	873,061.00	2,741.17	0.00	2,741.17
Issue Date: 01 Dec 19 Rate: 1.10117% Yield to Maturity: 10.758% Maturity Date: 25 Oct 29							
I/O FNMA REMIC TRUST SER 20-M12 CL IO VAR RT 07-25-2029 REG CUSIP : 3136B87D5							
7,541,026.860	3.86918	8,077.19	291,775.90	354,102.63	-62,326.73	0.00	-62,326.73
Issue Date: 01 Mar 20 Rate: 1.28539% Yield to Maturity: 15.906% Maturity Date: 25 Jul 29							

◆ 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							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O FNMA SR 2020-M15 CL-X1 FLTG RT 09-25-2031 REG CUSIP : 3136B9MX2							
2,959,854.480	6.20859	3,566.30	183,765.23	305,278.07	-121,512.84	0.00	-121,512.84
Issue Date: 01 Apr 20 Rate: 1.4458% Yield to Maturity: 12.005% Maturity Date: 25 Sep 31							
I/O GNMA 2009-030-MTG PASS THRU CTF CLIO 03-16-2049 CUSIP : 38374XSK2							
259,862.900	0.92309	108.27	2,398.77	72,962.31	-70,563.54	0.00	-70,563.54
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							
374,090.680	0.76958	89.00	2,878.93	31,531.40	-28,652.47	0.00	-28,652.47
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							
10,487.700	0.001	1.75	0.10	804.34	-804.24	0.00	-804.24
Issue Date: 01 Nov 09 Rate: 0.19998% Yield to Maturity: 10.333% Maturity Date: 16 Nov 49							
I/O GNMA 2010-018 CL IO 01-16-2050 VAR CUSIP : 38376GDD9							
189,659.570	0.001	20.49	1.90	95,731.04	-95,729.14	0.00	-95,729.14
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							
127,325.040	0.51733	15.77	658.69	21,808.69	-21,150.00	0.00	-21,150.00
Issue Date: 01 Apr 10 Rate: 0.14862% Yield to Maturity: 21.489% Maturity Date: 16 Feb 50							
I/O GNMA 2010-063 REMIC PASS THRU CTF CLIO 05-16-2050 VAR CUSIP : 38376GQU7							
23,914.140	0.21157	3.99	50.60	3,001.70	-2,951.10	0.00	-2,951.10
Issue Date: 01 May 10 Rate: 0.20013% Yield to Maturity: 84.831% Maturity Date: 16 May 50							

◆ 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							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA 31/12/2040 04-16-2063 CUSIP : 38380RJ84							
7,054,792.330	5.17613	4,238.11	365,165.22	522,368.48	-157,203.26	0.00	-157,203.26
Issue Date: 01 Mar 21 Rate: 0.72099% Yield to Maturity: 8.402% Maturity Date: 16 Apr 63							
I/O GNMA REMIC SER 2009-119 CL IO VAR RT12-16-2049 CUSIP : 38376GCM0							
69,822.580	0.001	0.00	0.70	8,217.26	-8,216.56	0.00	-8,216.56
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							
382,697.560	0.63267	242.27	2,421.21	57,273.48	-54,852.27	0.00	-54,852.27
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							
47,783.600	0.20256	10.96	96.79	12,235.53	-12,138.74	0.00	-12,138.74
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							
126,910.740	1.49814	50.77	1,901.30	13,637.61	-11,736.31	0.00	-11,736.31
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							
128,425.380	1.31835	45.78	1,693.10	18,056.63	-16,363.53	0.00	-16,363.53
Issue Date: 01 Mar 10 Rate: 0.42831% Yield to Maturity: 27.173% Maturity Date: 16 Mar 50							
I/O GNMA SER 21-20 CL IO VAR 08-16-2062 CUSIP : 38380RYD6							
4,630,775.930	7.91261	4,435.05	366,415.24	403,521.96	-37,106.72	0.00	-37,106.72
Issue Date: 01 Feb 21 Rate: 1.14884% Yield to Maturity: 8.559% Maturity Date: 16 Aug 62							

◆ 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							
Gov't-issued commercial mortgage-backed							
United States - USD							
I/O GNMA SR 20-195 CL IO12-16-2062 CUSIP : 38380RLG3							
4,752,984.230	6.67415	3,672.83	317,221.30	388,835.30	-71,614.00	0.00	-71,614.00
Issue Date: 01 Dec 20 Rate: 0.92477% Yield to Maturity: 8.116% Maturity Date: 16 Dec 62							
I/O GNMA SR 21-195 CL IX FLTG RT 08-16-2063 CUSIP : 38381ECK2							
6,820,489.480	8.7172	6,829.58	594,555.71	558,650.35	35,905.36	0.00	35,905.36
Issue Date: 01 Nov 21 Rate: 1.20176% Yield to Maturity: 8.224% Maturity Date: 16 Aug 63							
I/O GNMA SR 24-135 CL AI VAR RT 10-01-2065 CUSIP : 38381LRV6							
13,927,558.170	6.54002	8,589.71	910,865.09	910,733.63	131.46	0.00	131.46
Issue Date: 01 Aug 24 Rate: 0.74025% Yield to Maturity: 7.37% Maturity Date: 16 Oct 65							
Total USD		134,904.68	14,651,568.26	15,958,164.11	-1,306,595.85	0.00	-1,306,595.85
Total United States		134,904.68	14,651,568.26	15,958,164.11	-1,306,595.85	0.00	-1,306,595.85
Total Gov't-issued Commercial Mortgage-Backed							
151,519,782.230		**134,904.68**	**14,651,568.26**	**15,958,164.11**	**-1,306,595.85**	**0.00**	**-1,306,595.85**
Commercial mortgage-backed							
Cayman Islands - USD							
LOANCORE 2021-CRE6 ISSUER LTD / 6.32624%11-15-2038 CUSIP : 53948HAE6							
250,000.000	97.61473	712.40	244,036.83	233,125.00	10,911.83	0.00	10,911.83
Issue Date: 04 Nov 21 Rate: 6.41157% Yield to Maturity: 7.599% Maturity Date: 15 Nov 38							
Total USD		712.40	244,036.83	233,125.00	10,911.83	0.00	10,911.83
Total Cayman Islands		712.40	244,036.83	233,125.00	10,911.83	0.00	10,911.83
United States - USD							

◆ 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							
BANK5 2024-5YR10 COML MTG PASS THRU CTFCL B 6.14% 10-15-205 CUSIP : 06604AAP9							
360,000.000	100.76359	1,842.00	362,748.92	370,799.64	-8,050.72	0.00	-8,050.72
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 PASSTHRUCTF CL 2.444% 04-15- SEDOL : BMTD3J3							
106,000.000	85.6693	215.89	90,809.46	91,205.55	-396.09	0.00	-396.09
Issue Date: 01 Jun 20 Rate: 2.444% Yield to Maturity: 5.603% Maturity Date: 15 Apr 53							
BBCMS MTG TR 2021-C12 COML MTG PASSTHRUCTF CL .93034% 11-15 CUSIP : 05552XBJ6							
4,132,885.700	4.50705	3,252.75	186,271.22	278,479.97	-92,208.75	0.00	-92,208.75
Issue Date: 01 Nov 21 Rate: 0.94517% Yield to Maturity: 7.053% Maturity Date: 15 Nov 54							
BBCMS MTG TR 2024-5C29 COML MTG PASSTHRUCTF CL 5.208% 09-15- CUSIP : 05555PAC6							
305,000.000	100.32295	1,323.70	305,985.00	314,138.86	-8,153.86	0.00	-8,153.86
Issue Date: 01 Sep 24 Rate: 5.208% Yield to Maturity: 5.078% Maturity Date: 15 Sep 57							
BBCMS MTG TR 5.451% DUE 04-15-2056 CUSIP : 05553RAC4							
300,000.000	101.21635	1,362.75	303,649.05	308,995.47	-5,346.42	0.00	-5,346.42
Issue Date: 01 Apr 23 Rate: 5.451% Yield to Maturity: 5.23% Maturity Date: 15 Apr 56							
BDS 2024-FL13 LLC SR SECD NT CL A 144A5.90285% 09-19-2039 CUSIP : 05555MAA7							
300,000.000	100.24613	643.77	300,738.39	299,250.00	1,488.39	0.00	1,488.39
Issue Date: 26 Sep 24 Rate: 5.9425% Yield to Maturity: 6.267% Maturity Date: 19 Sep 39							
BENCHMARK 2024-V10 5.2774% DUE09-15-2057 SEDOL : BRC3PN3							
310,000.000	100.32359	1,363.33	311,003.13	319,299.44	-8,296.31	0.00	-8,296.31
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 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							
BENCHMARK 2024-V8 MTG MTG PASS THRU CTFCL A-1 5.51399993896 CUSIP : 08190AAA8							
276,007.460	101.00642	1,268.25	278,785.25	276,002.82	2,782.43	0.00	2,782.43
Issue Date: 01 Jul 24 Rate: 5.514% Yield to Maturity: 4.917% Maturity Date: 15 Jul 57							
BENCHMARK 2024-V9 5.6019% DUE 08-15-2057 SEDOL : BT25B91							
301,000.000	101.63886	1,405.14	305,932.97	310,029.94	-4,096.97	0.00	-4,096.97
Issue Date: 01 Aug 24 Rate: 5.6019% Yield to Maturity: 5.141% Maturity Date: 15 Aug 57							
BK AMER MERRILL FLTG RT 4.82272% DUE07-15-2049 CUSIP : 06054MAK9							
300,000.000	96.15611	1,205.85	288,468.33	269,425.78	19,042.55	0.00	19,042.55
Issue Date: 01 Jun 16 Rate: 4.82327% Yield to Maturity: 7.731% Maturity Date: 15 Jul 49							
BMO 2023-C5 MTG TR MTG PASS THRU CTF CLA-1 5.7396% 06-15-20 CUSIP : 055988AA7							
195,485.350	100.88346	935.01	197,212.38	195,484.94	1,727.44	0.00	1,727.44
Issue Date: 01 Jun 23 Rate: 5.7396% Yield to Maturity: 4.998% Maturity Date: 15 Jun 56							
BMO 2024-5C7 MTG TR COML MTG PASSTHRUCTF CL 5.8876% 11-15 CUSIP : 09660WAX9							
239,000.000	101.53042	1,172.61	242,657.70	246,169.16	-3,511.46	0.00	-3,511.46
Issue Date: 01 Oct 24 Rate: 5.8876% Yield to Maturity: 5.465% Maturity Date: 15 Nov 57							
BSPRT 2022-FL8 FLTG RT 5.80385% DUE02-15-2037 CUSIP : 055983AA8							
274,918.180	99.69693	745.04	274,084.99	274,869.78	-784.79	0.00	-784.79
Issue Date: 15 Feb 22 Rate: 6.09757% Yield to Maturity: 6.55% Maturity Date: 15 Feb 37							
BX 2021-21M MTG TR FLTG RT 5.15648% DUE10-15-2036 SEDOL : BNTYXF9							
141,732.060	99.4375	350.81	140,934.82	139,694.66	1,240.16	0.00	1,240.16
Issue Date: 08 Nov 21 Rate: 5.24148% Yield to Maturity: 5.691% Maturity Date: 15 Oct 36							

◆ 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							
BX COML MTG TR 2021-XL2 6.27198%10-15-2038 CUSIP : 05609KAJ8							
227,500.000	99.75	682.93	226,931.25	226,362.21	569.04	0.00	569.04
Issue Date: 26 Oct 21 Rate: 6.35698% Yield to Maturity: 6.732% Maturity Date: 15 Oct 38							
BX COML MTG TR 2022-LP2 COML MTG PASSTHRU CTF CL A 5.3246 CUSIP : 05610HAA1							
172,446.090	100.03123	440.55	172,499.94	170,263.57	2,236.37	0.00	2,236.37
Issue Date: 22 Feb 22 Rate: 5.40999% Yield to Maturity: 5.687% Maturity Date: 15 Feb 39							
BX COML MTG TR 2024-AIRC COML MTGPASSTHRU CTF CL A 6. SEDOL : BPDXXX4							
190,000.000	100.68842	546.26	191,308.00	189,525.00	1,783.00	0.00	1,783.00
Issue Date: 15 Aug 24 Rate: 6.08833% Yield to Maturity: 6.13% Maturity Date: 15 Aug 39							
BX COML MTG TR FLTG RT 6.42624% DUE09-15-2036 SEDOL : BP6GJR6							
217,000.000	99.75	667.26	216,457.50	217,000.00	-542.50	0.00	-542.50
Issue Date: 29 Sep 21 Rate: 6.51157% Yield to Maturity: 6.892% Maturity Date: 15 Sep 36							
BX TR 2021-RISE MTG PASS THRU CTF CL B144A 5.67648% 11-15- CUSIP : 12434EAC4							
151,313.910	99.50	411.68	150,557.34	149,989.92	567.42	0.00	567.42
Issue Date: 15 Dec 21 Rate: 5.76148% Yield to Maturity: 6.201% Maturity Date: 15 Nov 36							
BX TR 2022-PSB 6.76276% 08-15-2039 CUSIP : 05606DAS7							
153,284.700	100.46781	495.70	154,001.78	153,739.76	262.02	0.00	262.02
Issue Date: 15 Aug 22 Rate: 6.84809% Yield to Maturity: 7.007% Maturity Date: 15 Aug 39							
CITIGROUP COML MTG FLTG RT 3.61977% DUE12-10-2041 CUSIP : 17328EAJ7							
281,000.000	79.42971	820.29	223,197.49	287,530.64	-64,333.15	0.00	-64,333.15
Issue Date: 01 Mar 20 Rate: 3.503% Yield to Maturity: 8.658% Maturity Date: 10 Dec 41							

◆ 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							
CITIGROUP COML MTG TR 2017-C4 MTG PASSTHRU CTF CL B 4.096% CUSIP : 17326FAJ6							
400,000.000	93.72705	1,365.33	374,908.20	425,156.25	-50,248.05	0.00	-50,248.05
Issue Date: 01 Oct 17 Rate: 4.096% Yield to Maturity: 6.582% Maturity Date: 12 Oct 50							
CITIGROUP COML MTG TR SER 2015-GC29 CL C 4.156% 4-10-2048 CUSIP : 17323VBE4							
279,000.000	97.23618	976.92	271,288.94	279,534.02	-8,245.08	0.00	-8,245.08
Issue Date: 01 Apr 15 Rate: 4.17779% Yield to Maturity: 13.978% Maturity Date: 10 Apr 48							
CMO BANK BANK SR 20-BNK25 CL AS 2.841%01-15-2063 CUSIP : 06539WBE5							
279,000.000	86.93173	660.53	242,539.53	287,356.89	-44,817.36	0.00	-44,817.36
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							
232,000.000	88.71124	666.23	205,810.08	238,956.06	-33,145.98	0.00	-33,145.98
Issue Date: 01 Aug 19 Rate: 3.446% Yield to Maturity: 6.272% Maturity Date: 15 Aug 61							
CMO BANK 2021-BNK38 SR 21-BN38 CL A52.581% 12-15-2064 SEDOL : BNGFDY4							
522,000.000	83.97245	1,096.64	438,336.19	425,205.70	13,130.49	0.00	13,130.49
Issue Date: 01 Dec 21 Rate: 2.521% Yield to Maturity: 5.274% Maturity Date: 15 Dec 64							
CMO BANK SER 2019-VBN20 CLS AS3.243% 09-15-2061 CUSIP : 06540AAG6							
279,000.000	86.77436	754.00	242,100.46	296,383.01	-54,282.55	0.00	-54,282.55
Issue Date: 01 Sep 19 Rate: 3.243% Yield to Maturity: 6.529% Maturity Date: 15 Sep 62							
CMO COML MTG PASSTHRU CTF CL B DUE08-15-2049 REG CUSIP : 46590MAW0							
373,000.000	90.48923	1,075.33	337,524.83	356,622.97	-19,098.14	0.00	-19,098.14
Issue Date: 01 Jul 16 Rate: 3.4595% Yield to Maturity: 10.042% Maturity Date: 15 Aug 49							

◆ 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							
CMO GS MTG SECS TR 2020-GC45 SER 20-GC45CLS AS 3.1731% DUE 0 CUSIP : 36258YBL1							
81,000.000	89.21139	214.18	72,261.23	83,429.84	-11,168.61	0.00	-11,168.61
Issue Date: 01 Jan 20 Rate: 3.1731% Yield to Maturity: 5.648% Maturity Date: 13 Feb 53							
CMO J P MORGAN CHASE COML MTG SECS TR2013-L CTF CL A-S 3. CUSIP : 46639YAU1							
151,384.940	91.19457	405.71	138,054.85	142,301.85	-4,247.00	0.00	-4,247.00
Issue Date: 01 May 13 Rate: 3.216% Yield to Maturity: 199.587% Maturity Date: 15 Apr 46							
CMO JPMCC COML MTG SECS TR 2016-JP3 MTGPASSTHRU CTF CL B DU CUSIP : 46590RAK5							
309,000.000	87.65112	874.65	270,841.96	312,959.06	-42,117.10	0.00	-42,117.10
Issue Date: 01 Sep 16 Rate: 3.3967% Yield to Maturity: 11.286% Maturity Date: 15 Aug 49							
CMO JPMCC COML MTG SECS TR SER 17-JP7 CL C VAR RT 09-15-205 CUSIP : 465968AL9							
400,000.000	80.89471	1,225.11	323,578.84	410,562.50	-86,983.66	0.00	-86,983.66
Issue Date: 01 Jul 17 Rate: 3.67499% Yield to Maturity: 12.413% Maturity Date: 15 Sep 50							
CMO MORGAN STANLEY BK AMER MERRILL LYNCH SER 2016-C31 CL C F CUSIP : 61766RBE5							
204,000.000	84.18315	723.38	171,733.63	205,681.41	-33,947.78	0.00	-33,947.78
Issue Date: 01 Nov 16 Rate: 4.25496% Yield to Maturity: 14.24% Maturity Date: 15 Nov 49							
CMO MORGAN STANLEY CAP I TR SR 19-L3 CLAS 3.49% 11-15-2029 CUSIP : 61691UBH1							
243,000.000	90.76544	706.73	220,560.02	250,271.26	-29,711.24	0.00	-29,711.24
Issue Date: 01 Nov 19 Rate: 3.49% Yield to Maturity: 5.626% Maturity Date: 15 Nov 52							
CMO UBS COML MTG TR 2017-C7 CL A-4 .000357% 12-01-2027 CUSIP : 90276WAS6							
178,000.000	96.12687	545.72	171,105.83	172,291.49	-1,185.66	0.00	-1,185.66
Issue Date: 01 Dec 17 Rate: 3.679% Yield to Maturity: 5.048% Maturity Date: 15 Dec 50							

◆ 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							
CMO UBS COML MTG TR 2018-C8 CL C FLTG 02-15-2051 CUSIP : 90276VAK5							
334,000.000	88.24438	1,303.46	294,736.23	280,977.50	13,758.73	0.00	13,758.73
Issue Date: 01 Feb 18 Rate: 4.68297% Yield to Maturity: 9.009% Maturity Date: 15 Feb 51							
CMO UBS COMMERCIAL MORTGAGE TRUST SER-2017-C7 CL-B VAR 12-15 SEDOL : BJP13W3							
400,000.000	93.69662	1,430.67	374,786.48	434,890.63	-60,104.15	0.00	-60,104.15
Issue Date: 01 Dec 17 Rate: 4.292% Yield to Maturity: 6.517% Maturity Date: 15 Dec 50							
CMO WELLS FARGO COML MTG SER 20-C55 CL AS 2.937% 02-15-2053 SEDOL : BNYDKS3							
186,000.000	87.54467	455.24	162,833.09	191,576.65	-28,743.56	0.00	-28,743.56
Issue Date: 01 Feb 20 Rate: 2.937% Yield to Maturity: 5.761% Maturity Date: 15 Feb 53							
CMO WELLS FARGO COML MTG TR 2015-C26DUE 02-15-2048 REG CUSIP : 94989CBD2							
225,000.000	99.38443	763.31	223,614.97	224,987.18	-1,372.21	0.00	-1,372.21
Issue Date: 01 Feb 15 Rate: 4.071% Yield to Maturity: 14.87% Maturity Date: 15 Feb 48							
CMO WELLS FARGO COML MTG TR 2016-C34 VARRATE DUE 06-15-2049 CUSIP : 95000DBK6							
132,000.000	94.20673	555.55	124,352.88	130,530.05	-6,177.17	0.00	-6,177.17
Issue Date: 01 May 16 Rate: 5.05053% Yield to Maturity: 9.01% Maturity Date: 15 Jun 49							
CMO WELLS FARGO COML MTG TR 2016-C373.794% DUE 12-15-204 CUSIP : 95000PAE4							
400,000.000	97.836	1,264.67	391,344.00	375,109.38	16,234.62	0.00	16,234.62
Issue Date: 01 Dec 16 Rate: 3.794% Yield to Maturity: 4.925% Maturity Date: 15 Dec 49							
CMO WELLS FARGO COML MTG TR SRS 20-C57 CL A1 .903% DUE 08-15 CUSIP : 95002XBA2							
43,380.790	98.58147	32.64	42,765.42	40,701.69	2,063.73	0.00	2,063.73
Issue Date: 01 Aug 20 Rate: 0.903% Yield to Maturity: 5.097% Maturity Date: 15 Aug 53							

◆ 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							
COMM SER 2015-DC1 CL C VAR 02-10-2048 REG SEDOL : BD6CX78							
225,000.000	88.35286	801.03	198,793.94	229,500.44	-30,706.50	0.00	-30,706.50
Issue Date: 01 Mar 15 Rate: 4.2832% Yield to Maturity: 181.135% Maturity Date: 10 Feb 48							
CSAIL 2015-C3 COML FLTG RT 4.05435% DUE08-15-2048 SEDOL : BD6CXQ7							
245,000.000	90.97869	839.61	222,897.79	257,442.50	-34,544.71	0.00	-34,544.71
Issue Date: 01 Aug 15 Rate: 4.10731% Yield to Maturity: 21.281% Maturity Date: 15 Aug 48							
CSAIL 2016-C7 COML MTG TR COML MTGPASSTHRU CTF CL B 3. CUSIP : 12637UBB4							
326,000.000	94.239	1,174.09	307,219.14	356,460.63	-49,241.49	0.00	-49,241.49
Issue Date: 01 Nov 16 Rate: 4.32144% Yield to Maturity: 7.675% Maturity Date: 15 Nov 49							
CSAIL 2017-CX10 COML MTG TR COML MTGPASS THRU CTF CL B 3 CUSIP : 12595JAU8							
400,000.000	89.45013	1,297.20	357,800.52	420,812.50	-63,011.98	0.00	-63,011.98
Issue Date: 01 Nov 17 Rate: 3.8916% Yield to Maturity: 7.944% Maturity Date: 15 Nov 50							
CSAIL 2021-C20 MTG PASS THRU CTF CL X-A.98988% 03-15-2054 SEDOL : BN0S811							
4,618,404.580	4.55234	3,814.84	210,245.48	329,660.36	-119,414.88	0.00	-119,414.88
Issue Date: 01 Mar 21 Rate: 0.99095% Yield to Maturity: 7.194% Maturity Date: 15 Mar 54							
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	-9,974.86
Issue Date: 01 Oct 21 Rate: 3.0525% Yield to Maturity: 5.313% Maturity Date: 10 Oct 43							
CSMC 2021-B33 COML MTG PASS THRU CTF CL3.1671% 10-10-2043 CUSIP : 12658WAC3							
230,000.000	84.7596	607.03	194,947.08	205,825.98	-10,878.90	0.00	-10,878.90
Issue Date: 01 Oct 21 Rate: 3.1671% Yield to Maturity: 5.883% Maturity Date: 10 Oct 43							

◆ 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							
EXTENDED STAY AMER TR 2021-ESH MTG PASSTHRU CTF CL A 144A 5 SEDOL : BP7L958							
246,621.420	100.0625	651.18	246,775.56	246,197.53	578.03	0.00	578.03
Issue Date: 08 Jul 21 Rate: 5.59148% Yield to Maturity: 5.858% Maturity Date: 15 Jul 38							
FS RIALTO 2021-FL2 ISSUER LTD / FS5.64624% 05-16-2038 SEDOL : BRJS0Z8							
270,207.480	99.8355	688.32	269,762.99	270,207.48	-444.49	0.00	-444.49
Issue Date: 05 May 21 Rate: 5.73157% Yield to Maturity: 6.101% Maturity Date: 16 May 38							
GREAT WOLF TR 2024-WOLF COML MTGPASSTHRU CTF CL C 6. SEDOL : BKPJR33							
280,000.000	100.25	897.54	280,700.00	279,300.00	1,400.00	0.00	1,400.00
Issue Date: 15 Mar 24 Rate: 6.78809% Yield to Maturity: 7.021% Maturity Date: 15 Mar 39							
GS MTG SECS TR SER 2018-GS9 CL A3 3.727% 03-10-2051 SEDOL : BNDNB70							
395,963.180	95.79435	1,229.80	379,310.35	366,002.99	13,307.36	0.00	13,307.36
Issue Date: 01 Mar 18 Rate: 3.727% Yield to Maturity: 5.317% Maturity Date: 10 Mar 51							
I/O CMO BBCMS MTG TR SER 20-C6 CL XA FRN 02-15-2053 CUSIP : 05492TAE0							
7,103,113.810	3.9667	6,143.60	281,759.22	317,129.25	-35,370.03	0.00	-35,370.03
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							
3,473,733.510	3.55086	2,659.49	123,347.41	211,560.33	-88,212.92	0.00	-88,212.92
Issue Date: 01 Feb 20 Rate: 0.91872% Yield to Maturity: 9.888% Maturity Date: 15 Feb 53							
I/O CMO CSAIL 2019-C16 COML MTG TR SER 2019-C16 CL XA FLTG CUSIP : 12596WAE4							
3,439,817.580	5.50615	4,401.76	189,401.52	279,159.29	-89,757.77	0.00	-89,757.77
Issue Date: 01 Jun 19 Rate: 1.53526% Yield to Maturity: 7.987% Maturity Date: 15 Jun 52							

◆ 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							
I/O CMO CSAIL COMM MTG TST SER 2018-CX12 CL XA 144A VAR RT 0 CUSIP : 12595XAV5							
17,481,812.110	1.60518	7,905.42	280,614.55	347,992.33	-67,377.78	0.00	-67,377.78
Issue Date: 01 Aug 18 Rate: 0.54244% Yield to Maturity: 31.316% Maturity Date: 15 Aug 51							
I/O CMO GS MTG SECS TR 2020-GC45 SER20-GC45 CLS XA 02-13 CUSIP : 36258YBJ6							
2,937,839.530	2.46325	1,601.66	72,366.33	120,754.11	-48,387.78	0.00	-48,387.78
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							
791,902.430	0.001	358.73	7.92	131,441.07	-131,433.15	0.00	-131,433.15
Issue Date: 01 Nov 14 Rate: 0.5377% Yield to Maturity: -51.82% Maturity Date: 15 Nov 47							
I/O CMO JPMBB COMMERCIAL MOR SECURITIE 2015-C28 CL XA VAR DU CUSIP : 46644FAF8							
2,126,151.000	0.02157	1,389.14	458.61	132,845.42	-132,386.81	0.00	-132,386.81
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							
2,432,572.590	5.44415	3,310.81	132,432.90	226,520.44	-94,087.54	0.00	-94,087.54
Issue Date: 01 Jun 20 Rate: 1.63313% Yield to Maturity: 8.234% Maturity Date: 13 May 53							
I/O CMO MORGAN STANLEY CAP I TR SR 19-L3 CL XA FLTG 11-15-20 CUSIP : 61691UBF5							
4,183,753.750	2.48438	2,110.91	103,940.34	161,740.07	-57,799.73	0.00	-57,799.73
Issue Date: 01 Nov 19 Rate: 0.60532% Yield to Maturity: 7.509% Maturity Date: 15 Nov 52							
I/O CMO WELLS FARGO COML MTG TR SR 2019-C54 CL XA FLTG 12-15 CUSIP : 95001YAF1							
2,179,385.840	3.47597	1,520.27	75,754.80	119,113.90	-43,359.10	0.00	-43,359.10
Issue Date: 01 Dec 19 Rate: 0.83697% Yield to Maturity: 7.185% Maturity Date: 15 Dec 52							

◆ 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							
I/O WELLS FARGO COML MTG TR SER 2015-C26 CLS X- CUSIP : 94989CBA8							
186,461.540	0.001	145.90	1.86	80,432.30	-80,430.44	0.00	-80,430.44
Issue Date: 01 Feb 15 Rate: 0.73567% Yield to Maturity: -38.21% Maturity Date: 15 Feb 48							
JP MORGAN CHASE COMMERCIAL MORTGAGESEC SER 17-JP6 CL C CUSIP : 48128KAZ4							
300,000.000	79.15502	925.32	237,465.06	314,589.84	-77,124.78	0.00	-77,124.78
Issue Date: 01 Jun 17 Rate: 3.70107% Yield to Maturity: 13.657% Maturity Date: 15 Jul 50							
LSTAR COML MTG TR FLTG RT 1.00071% DUE03-10-2050 CUSIP : 54910TBA9							
1,086,887.770	1.309	759.11	14,227.36	48,919.41	-34,692.05	0.00	-34,692.05
Issue Date: 01 Mar 17 Rate: 0.83928% Yield to Maturity: -27.803% Maturity Date: 10 Mar 50							
MF1 2023-FL12 LLC FLTG RT 6.38594% DUE10-19-2038 CUSIP : 59319MAA1							
150,000.000	100.24358	348.42	150,365.37	150,445.31	-79.94	0.00	-79.94
Issue Date: 18 Oct 23 Rate: 6.43235% Yield to Maturity: 6.685% Maturity Date: 19 Oct 38							
MORGAN STANLEY CAP I TR SER 20-L4 CL B 3.082% 02-15-2030 CUSIP : 61770KBB0							
186,000.000	86.74776	477.71	161,350.83	191,575.93	-30,225.10	0.00	-30,225.10
Issue Date: 01 Feb 20 Rate: 3.082% Yield to Maturity: 6.068% Maturity Date: 15 Feb 53							
MORGAN STANLEY CAP VAR RT 3.25% DUE12-15-2036 CUSIP : 61692AAJ1							
326,000.000	16.80782	925.59	54,793.49	326,101.88	-271,308.39	0.00	-271,308.39
Issue Date: 19 Dec 19 Rate: 6.01248% Yield to Maturity: 79.378% Maturity Date: 15 Dec 36							
PVTPL ARBOR REALTY COLLATERALIZED LN OBLIGAT SR 22-FL1 CL A SEDOL : BM8FSM8							
209,520.830	99.87355	563.15	209,255.89	208,340.02	915.87	0.00	915.87
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 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							
PVTPL BXP TRUST SR 2017-GM CL B FLTG DUE 06-13-2039 SEDOL : BTZHSN7							
180,000.000	94.90034	513.72	170,820.61	171,393.75	-573.14	0.00	-573.14
Issue Date: 01 Jun 17 Rate: 3.4248% Yield to Maturity: 5.648% Maturity Date: 13 Jun 39							
PVTPL CMO 20 TIMES SQUARE TR SER-2018-20TS CL-B VAR 144A 05- SEDOL : BMHKDN0							
275,000.000	88.52273	710.39	243,437.51	263,935.55	-20,498.04	0.00	-20,498.04
Issue Date: 01 May 18 Rate: 3.0999% Yield to Maturity: 35.917% Maturity Date: 15 May 35							
PVTPL CMO 20 TIMES SQUARE TR SER-2018-20TS CL-F 144A VAR 05- CUSIP : 90137LAL4							
161,000.000	78.87622	415.90	126,990.71	149,688.62	-22,697.91	0.00	-22,697.91
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							
240,000.000	99.25	566.30	238,200.00	239,062.50	-862.50	0.00	-862.50
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							
170,000.000	100.0572	430.92	170,097.24	169,575.00	522.24	0.00	522.24
Issue Date: 01 May 24 Rate: 6.08354% Yield to Maturity: 6.364% Maturity Date: 17 May 41							
PVTPL CMO BX TR 2019-OC11 4.0755% DUE12-09-2041 BEO SEDOL : BKPR6T6							
311,000.000	88.98974	1,022.15	276,758.09	301,317.17	-24,559.08	0.00	-24,559.08
Issue Date: 01 Dec 19 Rate: 3.94399% Yield to Maturity: 6.594% Maturity Date: 09 Dec 41							
PVTPL CMO CSMC 2020-NET SR 20-NET CL A2.25% 08-15-2037 SEDOL : BLD4B79							
136,707.590	97.45921	257.11	133,234.14	140,808.66	-7,574.52	0.00	-7,574.52
Issue Date: 01 Aug 20 Rate: 2.2569% Yield to Maturity: 6.259% Maturity Date: 15 Aug 37							

◆ 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							
PVTPL CMO DEL AMO FASHION CTR TR SR 17-AMO CL A FLTG RT 06-0 CUSIP : 24500EAA2							
150,000.000	94.00633	454.52	141,009.50	141,205.08	-195.58	0.00	-195.58
Issue Date: 01 Jun 17 Rate: 3.63618% Yield to Maturity: 6.33% Maturity Date: 05 Jun 35							
PVTPL CMO GS MTG SECS CORP TR 2018-TWR COML MTG CTF CL D FL CUSIP : 36251SAN8							
75,000.000	24.00	222.95	18,000.00	75,000.00	-57,000.00	0.00	-57,000.00
Issue Date: 31 Jul 18 Rate: 6.295% Yield to Maturity: 87.49% Maturity Date: 15 Jul 31							
PVTPL CMO J P MORGAN CHASE COML FLTG RTSER 2019-MFP CL D 07 SEDOL : BKKFRC5							
179,299.740	99.2227	516.91	177,906.04	170,166.66	7,739.38	0.00	7,739.38
Issue Date: 18 Jul 19 Rate: 6.105% Yield to Maturity: 6.682% Maturity Date: 15 Jul 36							
PVTPL CMO J P MORGAN CHASE COML MTG SECSTR SER 2019-FL12 CL CUSIP : 46651QAA5							
28,585.870	95.15397	79.58	27,200.59	28,585.87	-1,385.28	0.00	-1,385.28
Issue Date: 30 Sep 19 Rate: 5.89501% Yield to Maturity: 7.789% Maturity Date: 15 Dec 31							
PVTPL CMO LSTAR COML MTG TR 2016-4 COMLMTG PASS VAR RT DUE CUSIP : 50219QAL8							
260,000.000	94.33165	997.80	245,262.29	251,280.12	-6,017.83	0.00	-6,017.83
Issue Date: 01 Jun 16 Rate: 4.62506% Yield to Maturity: 10.039% Maturity Date: 10 Mar 49							
PVTPL CMO MORGAN STANLEY CAP I TR SR 24-NSTB CL A VAR 09-24- CUSIP : 61690BAA0							
303,856.100	96.39	1,944.45	292,886.89	295,730.65	-2,843.76	0.00	-2,843.76
Issue Date: 01 Sep 24 Rate: 3.90% Yield to Maturity: 5.375% Maturity Date: 24 Sep 57							
PVTPL CMO SREIT COML MTG TR 2021-MFPCOML CL D FLTG 11-15 CUSIP : 78472UAG3							
294,713.770	99.875	847.52	294,345.38	292,988.57	1,356.81	0.00	1,356.81
Issue Date: 30 Nov 21 Rate: 6.08977% Yield to Maturity: 6.425% Maturity Date: 15 Nov 38							

◆ 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							
PVTPL CMO UBS-BARCLAYS COML MTG TR2013-C5 COML MTG CTF SEDOL : B9L3V07							
179,286.640	92.55196	545.14	165,933.30	178,489.63	-12,556.33	0.00	-12,556.33
Issue Date: 01 Feb 13 Rate: 3.6487% Yield to Maturity: 8.806% Maturity Date: 10 Mar 46							
PVTPL CMO VEGAS TR 2SER 24-TI CL A 5.5183% 11-01-2039 CUSIP : 92254AAA5							
178,000.000	100.24203	818.55	178,430.81	177,999.88	430.93	0.00	430.93
Issue Date: 01 Nov 24 Rate: 5.5183% Yield to Maturity: 5.368% Maturity Date: 10 Nov 39							
PVTPL CMO WELLS FARGO COML MTG SER 2019-JWDR CLS C 3.13885% CUSIP : 95002NAJ6							
303,000.000	96.00424	766.99	290,892.85	289,376.84	1,516.01	0.00	1,516.01
Issue Date: 01 Oct 19 Rate: 3.0376% Yield to Maturity: 5.459% Maturity Date: 15 Sep 31							
PVTPL COLOGIX DATA CTRS US ISSUERSER 21-1A CL A2 3.3% CUSIP : 19521UAA1							
500,000.000	94.91201	275.00	474,560.05	457,968.75	16,591.30	0.00	16,591.30
Issue Date: 29 Dec 21 Rate: 3.30% Yield to Maturity: 7.526% Maturity Date: 26 Dec 51							
PVTPL GPMT LTD SR 21-FL4 CL A FLTG RT11-15-2036 CUSIP : 36262TAA1							
172,500.680	98.6228	251.01	170,125.00	169,374.10	750.90	0.00	750.90
Issue Date: 16 Nov 21 Rate: 5.82051% Yield to Maturity: 6.835% Maturity Date: 15 Dec 36							
PVTPL GREYSTONE COMMERCIAL REAL ESTA21-FL3 CL A FLTG RT CUSIP : 39809PAA3							
196,875.270	99.83272	484.01	196,545.94	194,906.52	1,639.42	0.00	1,639.42
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							
290,616.640	98.89425	674.03	287,403.15	288,350.99	-947.84	0.00	-947.84
Issue Date: 16 Aug 21 Rate: 5.5663% Yield to Maturity: 6.41% Maturity Date: 15 Feb 39							

◆ 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							
PVTPL MF1 2022-FL9 LLC SR SECD NT CL AFLTG RT 06-19-2037 CUSIP : 55285AAA5							
282,525.790	100.034	664.82	282,621.85	282,437.51	184.34	0.00	184.34
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 CL A FL CUSIP : 55284JAA7							
101,185.210	99.8898	208.87	101,073.70	100,378.88	694.82	0.00	694.82
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 CL A FLT CUSIP : 58003MAA4							
290,000.000	100.25248	683.80	290,732.19	289,275.00	1,457.19	0.00	1,457.19
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 CL A FL CUSIP : 55284AAA6							
171,976.740	99.71099	372.50	171,479.71	169,074.64	2,405.07	0.00	2,405.07
Issue Date: 24 Sep 21 Rate: 5.56969% Yield to Maturity: 5.96% Maturity Date: 16 Oct 36							
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP : 74970WAA8							
179,000.000	99.70922	803.76	178,479.50	179,000.00	-520.50	0.00	-520.50
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							
299,002.160	99.6016	661.59	297,810.94	297,643.24	167.70	0.00	167.70
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							
229,420.990	99.60705	544.52	228,519.48	229,420.99	-901.51	0.00	-901.51
Issue Date: 31 Mar 21 Rate: 5.6963% Yield to Maturity: 6.224% Maturity Date: 15 Mar 38							

◆ 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							
WELLS FARGO COML 3.664% DUE 09-15-2058 CUSIP : 94989NBE6							
270,000.000	99.17573	824.40	267,774.47	258,271.88	9,502.59	0.00	9,502.59
Issue Date: 01 Aug 15 Rate: 3.664% Yield to Maturity: 4.996% Maturity Date: 15 Sep 58							
WELLS FARGO COML MTG TR 2015-C27 COML CTF CL C 0.0% DUE 0 CUSIP : 94989DBC2							
160,000.000	87.71841	519.20	140,349.46	151,992.80	-11,643.34	0.00	-11,643.34
Issue Date: 01 Mar 15 Rate: 3.894% Yield to Maturity: 67.896% Maturity Date: 15 Feb 48							
WELLS FARGO COML MTG TR 2018-C48 COMLMTG PASSTHRU CTF CL CUSIP : 95001RAY5							
5,616,069.750	2.9199	4,357.18	163,983.62	278,284.06	-114,300.44	0.00	-114,300.44
Issue Date: 01 Dec 18 Rate: 0.93093% Yield to Maturity: 9.565% Maturity Date: 15 Jan 52							
WELLS FARGO COML MTG TR 2019-C51 CL AS 3.584% 06-15-2052 REG CUSIP : 95001VAX8							
231,000.000	89.7909	689.92	207,416.98	237,921.92	-30,504.94	0.00	-30,504.94
Issue Date: 01 Jul 19 Rate: 3.584% Yield to Maturity: 6.17% Maturity Date: 15 Jun 52							
WELLS FARGO COML MTG TR 2020-C56 COML MTG PASSTHRU CTF CL XA CUSIP : 95002RBB3							
3,314,814.830	4.94103	3,677.73	163,786.00	267,890.31	-104,104.31	0.00	-104,104.31
Issue Date: 01 Jun 20 Rate: 1.33146% Yield to Maturity: 6.01% Maturity Date: 15 Jun 53							
Total USD		112,847.53	21,680,260.03	24,273,467.97	-2,593,207.94	0.00	-2,593,207.94
Total United States		112,847.53	21,680,260.03	24,273,467.97	-2,593,207.94	0.00	-2,593,207.94
Total Commercial Mortgage-Backed							
86,495,846.780		**113,559.93**	**21,924,296.86**	**24,506,592.97**	**-2,582,296.11**	**0.00**	**-2,582,296.11**
Asset backed securities							
Cayman Islands - USD							

◆ 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							
Asset backed securities							
Cayman Islands - USD							
LCM LN INC FD I FLTG RT 6.61775016785%DUE 04-20-2031 CUSIP : 50189XAA3							
398,335.300	100.09227	4,707.54	398,702.84	396,315.74	2,387.10	0.00	2,387.10
Issue Date: 15 Mar 18 Rate: 5.90901% Yield to Maturity: 5.809% Maturity Date: 20 Apr 31							
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0%02-20-2031 CUSIP : 59801MAL2							
124,964.190	100.15015	850.35	125,151.82	124,964.19	187.63	0.00	187.63
Issue Date: 06 Apr 21 Rate: 5.83261% Yield to Maturity: 5.753% Maturity Date: 20 Feb 31							
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	0.00	568.96
Issue Date: 20 Apr 21 Rate: 5.99901% Yield to Maturity: 5.89% Maturity Date: 20 Apr 32							
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							
TRALEE CDO LTD 0% 04-25-2034 CUSIP : 89288CAA7							
1,600,000.000	100.06022	18,760.38	1,600,963.52	1,556,000.00	44,963.52	0.00	44,963.52
Issue Date: 25 Mar 21 Rate: 6.20748% Yield to Maturity: 6.127% Maturity Date: 25 Apr 34							
VENTURE XXVIII CLO LTD / VENTURE SR SECDNT CL A1R FLTG 144A CUSIP : 92331AAU8							
671,279.070	100.05144	7,879.49	671,624.38	659,665.95	11,958.43	0.00	11,958.43
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							

◆ 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							
Asset backed securities							
Total USD		55,639.76	4,317,304.82	4,240,029.11	77,275.71	0.00	77,275.71
Total Cayman Islands		55,639.76	4,317,304.82	4,240,029.11	77,275.71	0.00	77,275.71
Ireland - EUR							
INDIGO CRE MANG II IDX/LKD BDS15/07/2038 EUR SEDOL : 4B17QNU							
1,600,000.000	100.00	1,049.31	1,656,800.08	1,727,760.08	0.00	-70,960.00	-70,960.00
Issue Date: 13 Dec 24 Rate: 4.00407% Yield to Maturity: 4.283% Maturity Date: 15 Jul 38							
MAN GLG EURO CLO CLO BOND 15/10/2030 SEDOL : 6AX4MHU							
25,950.010	99.987025	224.67	26,867.75	25,821.10	775.78	270.87	1,046.65
Issue Date: 15 Mar 21 Rate: 3.859% Yield to Maturity: 3.798% Maturity Date: 15 Oct 30							
OAK HILL EURO CRED FRN CLO 10/2031 EUR'A' SEDOL : BL59T34							
365,331.990	99.929375	2,995.39	378,034.11	429,374.74	-267.18	-51,073.45	-51,340.63
Issue Date: 04 May 21 Rate: 3.959% Yield to Maturity: 3.815% Maturity Date: 20 Oct 31							
PALMER SQUARE 2023 FRN CLO 01/2033 EUR'A' SEDOL : 1AZXSTU							
452,814.610	100.05723	4,230.32	469,157.90	495,107.54	268.35	-26,217.99	-25,949.64
Issue Date: 27 Aug 24 Rate: 4.164% Yield to Maturity: 4.028% Maturity Date: 15 Jan 33							
PALMER SQUARE 3.113% 15/05/2033 SEDOL : 8B1787U							
1,480,000.000	99.975	3,585.38	1,532,156.94	1,613,052.12	-383.14	-80,512.04	-80,895.18
Issue Date: 05 Dec 24 Rate: 3.11934% Yield to Maturity: 3.758% Maturity Date: 15 May 33							
Total EUR		12,085.07	4,063,016.78	4,291,115.58	393.81	-228,492.61	-228,098.80
Total Ireland		12,085.07	4,063,016.78	4,291,115.58	393.81	-228,492.61	-228,098.80
Jersey, Channel Islands - USD							

◆ 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							
Asset backed securities							
Jersey, Channel Islands - USD							
CQS US CLO 2022-2 FLTG RT 6.14317% DUE07-20-2031 CUSIP : 12664BAN7							
330,333.640	100.06257	4,272.80	330,540.33	330,333.64	206.69	0.00	206.69
Issue Date: 28 Sep 23 Rate: 6.4674% Yield to Maturity: 6.385% Maturity Date: 20 Jul 31							
Total USD		4,272.80	330,540.33	330,333.64	206.69	0.00	206.69
Total Jersey, Channel Islands		4,272.80	330,540.33	330,333.64	206.69	0.00	206.69
Netherlands - EUR							
ARES EUROPEAN CVII FRN CLO 10/2030 EUR'A-1-R' SEDOL : 4AX7Q2U							
72,220.690	99.996795	622.86	74,782.14	85,043.48	-2.39	-10,258.95	-10,261.34
Issue Date: 15 Apr 21 Rate: 3.844% Yield to Maturity: 3.911% Maturity Date: 15 Oct 30							
Total EUR		622.86	74,782.14	85,043.48	-2.39	-10,258.95	-10,261.34
Total Netherlands		622.86	74,782.14	85,043.48	-2.39	-10,258.95	-10,261.34
United Kingdom - EUR							
ARES EUROPEAN CLO 14A AR FLTG 21/10/20343.266% 21/10/2034 SEDOL : 6B15ZEU							
1,500,000.000	100.0312	12,289.31	1,553,734.69	1,638,450.01	484.61	-85,199.93	-84,715.32
Issue Date: 24 Oct 24 Rate: 4.128% Yield to Maturity: 4.276% Maturity Date: 21 Oct 34							
Total EUR		12,289.31	1,553,734.69	1,638,450.01	484.61	-85,199.93	-84,715.32
Total United Kingdom		12,289.31	1,553,734.69	1,638,450.01	484.61	-85,199.93	-84,715.32
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	500,000.00	4,079.70	0.00	4,079.70
Issue Date: 23 Jul 24 Rate: 6.78194% Yield to Maturity: 5.935% Maturity Date: 24 Jul 37							

◆ 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							
Asset backed securities							
United States - USD							
AMERN CR ACCEP 4.91% DUE 08-12-2031 CUSIP : 024945AE7							
375,000.000	99.49753	971.77	373,115.74	374,951.32	-1,835.58	0.00	-1,835.58
Issue Date: 18 Oct 24 Rate: 4.91% Yield to Maturity: 5.192% Maturity Date: 12 Aug 31							
ASSET BACKED FDG CORP 2003-WMC1 ASSETBKD CTF CL M-1 06-25 SEDOL : B045BC9							
281,324.470	99.10588	254.52	278,809.09	281,324.46	-2,515.37	0.00	-2,515.37
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							
732,898.980	98.696	629.47	723,341.98	715,034.55	8,307.43	0.00	8,307.43
Issue Date: 14 Oct 04 Rate: 5.15322% Yield to Maturity: 7.511% Maturity Date: 25 Jun 34							
BATTALION CLO XI LTD / BATTALION 0%04-24-2034 CUSIP : 07132LAL3							
500,000.000	100.1796	5,794.44	500,898.00	500,000.00	898.00	0.00	898.00
Issue Date: 26 Apr 21 Rate: 6.04637% Yield to Maturity: 5.93% Maturity Date: 24 Apr 34							
BRDG STR CLO I LTD / BRDG STR CLO I5.81947% 07-20-2037 CUSIP : 10805YAL5							
1,000,000.000	100.91061	12,334.80	1,009,106.10	1,000,000.00	9,106.10	0.00	9,106.10
Issue Date: 21 Jun 24 Rate: 6.1674% Yield to Maturity: 5.966% Maturity Date: 20 Jul 37							
BRIDGECREST 4.83% DUE 08-15-2030 CUSIP : 10806EAE4							
250,000.000	99.5121	536.67	248,780.25	249,958.73	-1,178.48	0.00	-1,178.48
Issue Date: 23 Oct 24 Rate: 4.83% Yield to Maturity: 5.129% Maturity Date: 15 Aug 30							
CARVANA AUTO RECEIVABLES TRUST SR 24-P3CL B 4.53% 11-11-203 CUSIP : 146919AE5							
500,000.000	97.49251	1,321.25	487,462.55	499,808.75	-12,346.20	0.00	-12,346.20
Issue Date: 17 Sep 24 Rate: 4.53% Yield to Maturity: 5.155% Maturity Date: 11 Nov 30							

◆ 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							
Asset backed securities							
United States - USD							
COMPASS DATACENTERS ISSUER II LLC SR 24-1A CL A1 5.25% 144A SEDOL : BSY1QX9							
500,000.000	100.0295	437.50	500,147.50	485,867.65	14,279.85	0.00	14,279.85
Issue Date: 07 Mar 24 Rate: 5.25% Yield to Maturity: 6.514% Maturity Date: 25 Feb 49							
DATABANK ISSUER 2.06% DUE 02-27-2051 CUSIP : 23802WAA9							
250,000.000	96.25214	85.83	240,630.35	249,951.80	-9,321.45	0.00	-9,321.45
Issue Date: 11 Mar 21 Rate: 2.06% Yield to Maturity: 6.44% Maturity Date: 27 Feb 51							
LUMINACE ABS-2024 ISSUER LLC 5.87%10-30-2031 CUSIP : 55026NAA1							
155,564.800	97.77608	1,547.31	152,105.16	155,521.60	-3,416.44	0.00	-3,416.44
Issue Date: 23 Oct 24 Rate: 5.87% Yield to Maturity: 6.201% Maturity Date: 30 Oct 31							
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	500,000.00	1,800.85	0.00	1,800.85
Issue Date: 21 Jun 24 Rate: 5.75198% Yield to Maturity: 5.958% Maturity Date: 15 Jul 37							
METRONET 6.56% DUE 04-20-2053 CUSIP : 59170DAA9							
300,000.000	102.49025	601.33	307,470.75	299,977.53	7,493.22	0.00	7,493.22
Issue Date: 10 Apr 23 Rate: 6.56% Yield to Maturity: 7.395% Maturity Date: 20 Apr 53							
PAGAYA AI DEBT TR 2023-3 ASSET BACKED NTCL A 144A 7.6% 12-16 CUSIP : 69548BAA7							
89,731.980	100.54031	303.10	90,216.81	89,731.98	484.83	0.00	484.83
Issue Date: 12 Apr 23 Rate: 7.60% Yield to Maturity: 4.798% Maturity Date: 16 Dec 30							
PVTPL AASET 2020-1 TR SER 2020-1 SECD NTCL A 144A 3.351% DUE CUSIP : 00255UAA3							
252,319.880	96.00368	375.79	242,236.37	252,315.50	-10,079.13	0.00	-10,079.13
Issue Date: 18 Feb 20 Rate: 3.351% Yield to Maturity: 6.516% Maturity Date: 16 Jan 40							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL AASET 2024-1 TR 6.261% SER 24-1A CL A2 05-16-2049 CUSIP : 00255JAB6							
484,970.670	100.3762	1,265.17	486,795.13	484,806.75	1,988.38	0.00	1,988.38
Issue Date: 10 Jul 24 Rate: 6.261% Yield to Maturity: 6.23% Maturity Date: 16 May 49							
PVTPL APOLLO AVIATION SECURITIZATION SER 24-2A CL A 5.93% 09 CUSIP : 00038QAA6							
589,657.810	99.4186	1,456.95	586,229.54	589,652.92	-3,423.38	0.00	-3,423.38
Issue Date: 22 Oct 24 Rate: 5.93% Yield to Maturity: 6.144% Maturity Date: 16 Sep 49							
PVTPL APOLLO AVIATION SECURITIZATION SR24-1A CL B 6.9% 05-1 CUSIP : 00255JAC4							
245,534.760	99.99979	705.91	245,534.24	245,534.24	0.00	0.00	0.00
Issue Date: 16 Aug 24 Rate: 6.90% Yield to Maturity: 6.899% Maturity Date: 16 May 49							
PVTPL ATLAS SR SECD LN FD VIII LTD SR 17-8A CL B FLTG 01-15- CUSIP : 04943AAC3							
30,424.670	99.99915	394.28	30,424.41	30,430.75	-6.34	0.00	-6.34
Issue Date: 21 Jul 17 Rate: 6.05891% Yield to Maturity: 6.011% Maturity Date: 16 Jan 30							
PVTPL ATLAS STATIC SR LN FD I LTD/ATLASSTAT SER 22-1A CL AR CUSIP : 04942PAJ6							
561,170.310	100.2516	7,788.74	562,582.21	561,170.31	1,411.90	0.00	1,411.90
Issue Date: 01 Dec 23 Rate: 6.4059% Yield to Maturity: 6.184% Maturity Date: 15 Jul 30							
PVTPL BAIN CAPITAL CREDIT CLO LIMITEDSER 20-3A CL A1R FLT CUSIP : 05684CAW5							
900,000.000	100.11534	10,213.46	901,038.06	900,000.00	1,038.06	0.00	1,038.06
Issue Date: 23 Oct 24 Rate: 5.83626% Yield to Maturity: 5.751% Maturity Date: 23 Oct 34							
PVTPL BAIN CAPITAL CREDIT CLO LIMITED SR 20-2A CL ARR FLTG R CUSIP : 05683EAW2							
300,000.000	100.14754	3,514.44	300,442.62	300,000.00	442.62	0.00	442.62
Issue Date: 05 Sep 24 Rate: 5.53317% Yield to Maturity: 5.732% Maturity Date: 19 Jul 34							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL BARINGS CLO LTD SE 18-1A CL A1FLTG 04-15-2031 CUSIP : 06760GAA9							
615,966.080	100.15056	7,830.74	616,893.48	595,639.20	21,254.28	0.00	21,254.28
Issue Date: 05 Apr 18 Rate: 5.86751% Yield to Maturity: 5.708% Maturity Date: 15 Apr 31							
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 BLACKBIRD CAP II AIRCRAFT LEASE LTD 21-1A CL A 2.443% CUSIP : 09229CAA7							
522,909.740	91.25224	567.76	477,166.85	479,912.66	-2,745.81	0.00	-2,745.81
Issue Date: 01 Jul 21 Rate: 2.443% Yield to Maturity: 5.322% Maturity Date: 15 Jul 46							
PVTPL BLUEMOUNTAIN CLO XXII LTD 18-1A CL A-1 FLTG RT 07-15-2 CUSIP : 09629PAA4							
651,045.300	100.1249	8,460.08	651,858.46	636,722.31	15,136.15	0.00	15,136.15
Issue Date: 29 Jun 18 Rate: 5.99751% Yield to Maturity: 5.866% Maturity Date: 15 Jul 31							
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							
600,000.000	100.98033	7,820.88	605,881.98	600,000.00	5,881.98	0.00	5,881.98
Issue Date: 29 Dec 23 Rate: 6.5174% Yield to Maturity: 6.284% Maturity Date: 20 Jan 37							

◆ 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							
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	500,000.00	2,136.50	0.00	2,136.50
Issue Date: 14 Jun 24 Rate: 6.82174% Yield to Maturity: 5.987% Maturity Date: 20 Jul 37							
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	500,000.00	1,944.35	0.00	1,944.35
Issue Date: 24 Jul 24 Rate: 6.74784% Yield to Maturity: 5.961% Maturity Date: 20 Jul 37							
PVTPL CBAM SER 17-2A CL BR FLTG07-17-2034 CUSIP : 12481KAU2							
500,000.000	100.47029	7,134.56	502,351.45	492,500.00	9,851.45	0.00	9,851.45
Issue Date: 24 Jun 21 Rate: 6.75906% Yield to Maturity: 6.561% Maturity Date: 17 Jul 34							
PVTPL CIFC FDG 2017-IV LTD SER 17-4A CLA1R FLTG 10-24-2030 CUSIP : 12551JAL0							
144,446.080	100.13126	1,618.60	144,635.68	144,446.08	189.60	0.00	189.60
Issue Date: 17 Jun 21 Rate: 5.84637% Yield to Maturity: 5.70% Maturity Date: 24 Oct 30							
PVTPL CIFC FDG 2018-III LTD/CIFC FDG SRS 18-3A CL A FLTG 07- CUSIP : 12551YAA1							
410,405.820	100.13859	5,124.91	410,974.60	402,115.61	8,858.99	0.00	8,858.99
Issue Date: 20 Jul 18 Rate: 5.99396% Yield to Maturity: 5.811% Maturity Date: 18 Jul 31							
PVTPL CMO LOANCORE ISSUER LTD SR 22-CRE7 CL A FLTG RT 01-17- CUSIP : 53946PAA8							
96,149.490	99.8514	246.31	96,006.61	96,164.51	-157.90	0.00	-157.90
Issue Date: 23 Feb 22 Rate: 6.14824% Yield to Maturity: 6.523% Maturity Date: 17 Jan 37							
PVTPL DOMINOS PIZZA MASTER ISSUER LLCDOMINOS 2019-1 SR SE SEDOL : BKZ7QK7							
336,000.000	92.62328	2,259.49	311,214.22	336,000.00	-24,785.78	0.00	-24,785.78
Issue Date: 19 Nov 19 Rate: 3.668% Yield to Maturity: 6.141% Maturity Date: 25 Oct 49							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL DRYDEN SENIOR LOAN FUND SR 14-60ACL A FLTG 07-15-2031 CUSIP : 26251NAB6							
1,007,466.850	100.0136	13,026.15	1,007,603.87	987,821.24	19,782.63	0.00	19,782.63
Issue Date: 23 Aug 18 Rate: 5.96751% Yield to Maturity: 5.884% Maturity Date: 15 Jul 31							
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							
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 GOODLEAP HOME IMPT SOLUTIONS TR SER 24-1 CL A 5.35% 10 CUSIP : 381935AA3							
185,572.530	99.9287	303.36	185,440.22	185,567.82	-127.60	0.00	-127.60
Issue Date: 29 Oct 24 Rate: 5.35% Yield to Maturity: 5.359% Maturity Date: 20 Oct 46							
PVTPL HERO FDG 2016-4 NT CL A2 144A4.29% DUE 09-20-2047 CUSIP : 40417QAC9							
295,729.560	92.15956	3,559.35	272,543.06	303,043.43	-30,500.37	0.00	-30,500.37
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	493,739.77	-14,292.72	0.00	-14,292.72
Issue Date: 17 Sep 24 Rate: 5.375% Yield to Maturity: 5.593% Maturity Date: 15 Sep 49							
PVTPL KKR CLO 9 LTD / KKR CLO 9 LLC15/07/2030 VAR RT DU CUSIP : 48250LAW9							
236,149.510	100.04549	3,002.15	236,256.93	236,149.51	107.42	0.00	107.42
Issue Date: 15 Apr 21 Rate: 5.86751% Yield to Maturity: 5.75% Maturity Date: 15 Jul 30							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL LABRADOR AVIATION FIN LTD SER 16-1A CL A1 4.3% DUE 01 CUSIP : 50543LAA0							
1,447,914.730	96.80108	8,782.45	1,401,597.10	1,419,821.49	-18,224.39	0.00	-18,224.39
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 XV LTD PARTNERSHIP/LCM XV LLCVAR RT DUE 07-20-203 CUSIP : 50184NAR3							
110,165.980	99.90188	1,295.33	110,057.89	110,165.98	-108.09	0.00	-108.09
Issue Date: 06 Apr 21 Rate: 5.87901% Yield to Maturity: 5.906% Maturity Date: 20 Jul 30							
PVTPL MAGNETITE CLO LTD SER 15-12A CL AR4 FLTG 10-15-2031 CUSIP : 55953HBD4							
398,880.920	100.13441	5,017.70	399,417.06	398,880.92	536.14	0.00	536.14
Issue Date: 26 Mar 24 Rate: 5.8059% Yield to Maturity: 5.663% Maturity Date: 15 Oct 31							
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 MARINER FIN ISSUANCE TR SR 24-BA CL A 4.91% 11-20-2038 CUSIP : 56847GAA1							
325,000.000	98.3954	487.59	319,785.05	324,886.25	-5,101.20	0.00	-5,101.20
Issue Date: 17 Oct 24 Rate: 4.91% Yield to Maturity: 5.259% Maturity Date: 20 Nov 38							
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							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL OZLM LTD SR 17-17A CL A1R FLTG RT 07-20-2030 CUSIP : 67111NAQ7							
304,653.930	99.99756	3,465.32	304,646.50	304,653.93	-7.43	0.00	-7.43
Issue Date: 22 Apr 24 Rate: 5.7674% Yield to Maturity: 5.708% Maturity Date: 20 Jul 30							
PVTPL PAGAYA AI DEBT SELECTION TR SR 23-5 CL A 7.179% 04-15- CUSIP : 69546PAA8							
0.020	100.00	0.00	0.02	0.02	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 REGATTA XV FDG LTD SR 18-4A CL A1R FLTG RT 10-25-2031 CUSIP : 75888RAL3							
417,434.060	100.04589	4,593.62	417,625.62	417,434.06	191.56	0.00	191.56
Issue Date: 20 May 24 Rate: 5.82587% Yield to Maturity: 5.74% Maturity Date: 25 Oct 31							
PVTPL REGATTA XVI FUNDING LTD SR 19-2A CL A1R FLTG RT 01-15- CUSIP : 75888TAL9							
600,000.000	100.49029	7,612.67	602,941.74	600,000.00	2,941.74	0.00	2,941.74
Issue Date: 12 Sep 24 Rate: 5.8559% Yield to Maturity: 5.644% Maturity Date: 15 Jan 33							
PVTPL SHACKLETON SER 13-3A CL AR FLTG 07-15-2030 CUSIP : 81881QAS5							
108,871.100	100.12794	1,424.17	109,010.39	108,849.32	161.07	0.00	161.07
Issue Date: 16 Jan 18 Rate: 6.03751% Yield to Maturity: 5.834% Maturity Date: 15 Jul 30							
PVTPL SIGNAL RAIL I LLC SER 21-1 CL A2.23% DUE 08-17-2051 CUSIP : 82667CAA3							
650,893.360	90.60321	564.47	589,730.28	650,580.21	-60,849.93	0.00	-60,849.93
Issue Date: 18 Aug 21 Rate: 2.23% Yield to Maturity: 5.237% Maturity Date: 17 Aug 51							
PVTPL SOUND POINT CLO LTD SER 24-40A CLA1 FLTG 10-20-2037 CUSIP : 83617CAA2							
500,000.000	100.20811	8,221.52	501,040.55	500,000.00	1,040.55	0.00	1,040.55
Issue Date: 24 Sep 24 Rate: 5.65947% Yield to Maturity: 6.164% Maturity Date: 20 Oct 37							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL SOUND POINT CLO LTD SR 20-3A CLA1RFLTG RT 01-25-2032 CUSIP : 83615CAL0							
1,300,000.000	100.12767	14,502.19	1,301,659.71	1,300,000.00	1,659.71	0.00	1,659.71
Issue Date: 25 Apr 24 Rate: 5.90587% Yield to Maturity: 5.80% Maturity Date: 25 Jan 32							
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	237,474.55	233,797.35	3,677.20	0.00	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 CLOXXI SR SECD NT CL A CUSIP : 83614VAC9							
500,000.000	100.17278	5,626.51	500,863.90	499,775.00	1,088.90	0.00	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	163,113.31	160,870.24	2,243.07	0.00	2,243.07
Issue Date: 14 Dec 17 Rate: 6.16751% Yield to Maturity: 5.991% Maturity Date: 15 Oct 30							
PVTPL SUBWAY FDG LLC SER 24-1A CL A23 6.505% 07-30-2054 CUSIP : 864300AE8							
250,000.000	102.4079	2,755.59	256,019.75	250,000.00	6,019.75	0.00	6,019.75
Issue Date: 20 Jun 24 Rate: 6.505% Yield to Maturity: 6.16% Maturity Date: 30 Jul 54							
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							
858,593.700	88.36573	432.87	758,702.59	858,486.94	-99,784.35	0.00	-99,784.35
Issue Date: 03 Feb 21 Rate: 1.65% Yield to Maturity: 5.325% Maturity Date: 20 Feb 46							

◆ 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							
Asset backed securities							
United States - USD							
PVTPL TLAS SENIOR LOAN FUND LTD SR 19-15A CL A1R FLTG RT 10- CUSIP : 04942MAN4							
1,300,000.000	100.19972	14,778.05	1,302,596.36	1,300,000.00	2,596.36	0.00	2,596.36
Issue Date: 02 Aug 24 Rate: 5.84626% Yield to Maturity: 5.716% Maturity Date: 23 Oct 32							
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2CL A1 12-25-2048 BEO SEDOL : BJHDGC8							
146,116.460	102.27444	132.80	149,439.79	146,413.95	3,025.84	0.00	3,025.84
Issue Date: 30 Apr 19 Rate: 5.45322% Yield to Maturity: 6.523% Maturity Date: 25 May 58							
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP : 89177XAA5							
215,848.300	102.18433	196.18	220,563.14	216,109.27	4,453.87	0.00	4,453.87
Issue Date: 30 Oct 19 Rate: 5.45322% Yield to Maturity: 5.622% Maturity Date: 25 Oct 59							
PVTPL TPG REAL ESTATE FINANCE SER 22-FL5 CL A FLTG 02-15-203 CUSIP : 87277JAA9							
358,139.270	99.4875	962.38	356,303.81	357,302.30	-998.49	0.00	-998.49
Issue Date: 16 Feb 22 Rate: 6.03182% Yield to Maturity: 6.541% Maturity Date: 15 Feb 39							
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	0.00	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							
887,872.760	99.999	10,241.44	887,863.88	887,872.76	-8.88	0.00	-8.88
Issue Date: 22 Jul 24 Rate: 5.7674% Yield to Maturity: 5.713% Maturity Date: 20 Jul 37							
PVTPL VIBRANT CLO LTD SER 19-11A CL A1R1 FLTG 07-20-2032 CUSIP : 92558NAJ1							
933,276.820	100.12751	11,197.47	934,466.84	933,276.82	1,190.02	0.00	1,190.02
Issue Date: 30 Sep 21 Rate: 5.99901% Yield to Maturity: 5.891% Maturity Date: 20 Jul 32							

◆ 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							
Asset backed securities							
United States - USD							
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	504,636.60	503,375.00	1,261.60	0.00	1,261.60
Issue Date: 25 Apr 24 Rate: 6.2674% Yield to Maturity: 6.041% Maturity Date: 20 Apr 37							
PVTPL WINGSTOP FDG LLC SR SECD NT CL A-2144A 2.841% DUE 12-0 SEDOL : BMY7YM0							
2,955,000.000	93.48213	6,063.17	2,762,396.94	2,955,000.00	-192,603.06	0.00	-192,603.06
Issue Date: 30 Oct 20 Rate: 2.841% Yield to Maturity: 5.981% Maturity Date: 05 Dec 50							
RAD CLO 4 LTD / RAD CLO 4LLC 5.51177%04-25-2032 CUSIP : 749984AA8							
562,022.100	100.14012	6,216.58	562,809.61	562,022.10	787.51	0.00	787.51
Issue Date: 25 Apr 24 Rate: 5.85587% Yield to Maturity: 5.736% Maturity Date: 25 Apr 32							
RETAINED VANTAGE 5.75% DUE 09-15-2048 CUSIP : 76134KAC8							
200,000.000	94.6389	511.11	189,277.80	187,953.13	1,324.67	0.00	1,324.67
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	503,879.80	500,000.00	3,879.80	0.00	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							
400,000.000	99.53758	562.22	398,150.32	399,935.68	-1,785.36	0.00	-1,785.36
Issue Date: 17 Oct 24 Rate: 4.60% Yield to Maturity: 4.738% Maturity Date: 20 Nov 31							
SOUND PT CLO XX FLTG RT 6.24423% DUE07-26-2031 CUSIP : 83611JAC9							
500,000.000	100.24864	5,939.21	501,243.20	490,500.00	10,743.20	0.00	10,743.20
Issue Date: 28 Jun 18 Rate: 6.57882% Yield to Maturity: 6.453% Maturity Date: 26 Jul 31							

◆ 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							
Asset backed securities							
United States - USD							
STRUCTURED ASSET INVT LN TR 2003-BC11MTG PASSTHRU CTF CL CUSIP : 86358EEK8							
406,305.640	100.95012	365.89	410,166.03	384,974.58	25,191.45	0.00	25,191.45
Issue Date: 25 Oct 03 Rate: 4.28031% Yield to Maturity: 6.676% Maturity Date: 25 Oct 33							
SUNNOVA HELIOS VII ISSUER LLC SOLAR LNBACKED NT 2021-C 2.3 CUSIP : 86745RAB5							
366,382.810	78.25295	260.84	286,705.36	366,284.53	-79,579.17	0.00	-79,579.17
Issue Date: 26 Oct 21 Rate: 2.33% Yield to Maturity: 8.145% Maturity Date: 20 Oct 48							
UPSTART 5.33% DUE 11-20-2034 CUSIP : 91684NAA9							
360,091.630	100.10437	586.45	360,467.46	360,064.55	402.91	0.00	402.91
Issue Date: 04 Nov 24 Rate: 5.33% Yield to Maturity: 5.239% Maturity Date: 20 Nov 34							
UPSTART SECURITIZATION TR 2023-2 6.77%06-20-2033 CUSIP : 91683VAA2							
93,780.360	100.37153	194.00	94,128.78	93,776.60	352.18	0.00	352.18
Issue Date: 06 Jul 23 Rate: 6.77% Yield to Maturity: 5.865% Maturity Date: 20 Jun 33							
Total USD		361,865.75	39,625,072.93	39,961,512.14	-336,439.21	0.00	-336,439.21
Total United States		361,865.75	39,625,072.93	39,961,512.14	-336,439.21	0.00	-336,439.21
Total Asset Backed Securities							
50,322,924.390		**446,775.55**	**49,964,451.69**	**50,546,483.96**	**-258,080.78**	**-323,951.49**	**-582,032.27**
Non-government backed c.m.o.s							
United States - USD							
CMO BEAR STEARNS ALT-A TR 2004-9 MTGPASSTHRU CTF CL VI-A SEDOL : B1XCSZ0							
1,704.130	95.87467	9.39	1,633.83	1,212.05	421.78	0.00	421.78
Issue Date: 01 Jul 04 Rate: 6.45667% Yield to Maturity: 8.007% Maturity Date: 25 Sep 34							

◆ 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							
Non-government backed c.m.o.s							
United States - USD							
CMO HARBORVIEW MTG LN SER 05-9 CL B1 FLTG 06-20-2035 CUSIP : 41161PSV6							
311,361.020	90.49668	558.87	281,771.39	303,577.01	-21,805.62	0.00	-21,805.62
Issue Date: 26 Aug 05 Rate: 5.38474% Yield to Maturity: 9.30% Maturity Date: 20 Jun 35							
CMO MASTR ALTERNATIVE LN TR 2004-10 CL4-A-1 6% DUE 09-25-2 CUSIP : 576434VX9							
11,443.400	94.31352	57.22	10,792.67	11,517.08	-724.41	0.00	-724.41
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							
13,880.180	94.20604	11.78	13,075.97	13,732.71	-656.74	0.00	-656.74
Issue Date: 25 Sep 03 Rate: 5.09322% Yield to Maturity: 9.619% Maturity Date: 25 Oct 28							
CMO SEQUOIA MTG TR 2007-3 MTG PASSTHRUCTF CL I-A1 GROUP 1 SEDOL : B768PP6							
32,381.270	86.50156	48.33	28,010.30	26,228.83	1,781.47	0.00	1,781.47
Issue Date: 27 Jul 07 Rate: 4.88474% Yield to Maturity: 10.365% Maturity Date: 20 Jul 36							
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							
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CTFCL 2-A-1A DUE 07-25- SEDOL : B0D6XN8							
52,891.090	96.47172	51.76	51,024.94	48,924.26	2,100.68	0.00	2,100.68
Issue Date: 15 Jul 05 Rate: 5.03322% Yield to Maturity: 6.663% Maturity Date: 25 Jul 45							
PVTPL CMO CIM TRUST SER 19-INV1 CLS A2 FLTG RT 02-25-2049 CUSIP : 12555DAB1							
31,089.370	97.16826	29.45	30,209.00	31,027.44	-818.44	0.00	-818.44
Issue Date: 28 Mar 19 Rate: 5.68327% Yield to Maturity: 8.38% Maturity Date: 25 Feb 49							

◆ 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							
Non-government backed c.m.o.s							
United States - USD							
PVTPL CMO CITIGROUP MTG LN TR INC SER 14-A CL A VAR RT 01-25 SEDOL : BK01BR6							
12,371.270	95.82927	41.24	11,855.30	12,807.55	-952.25	0.00	-952.25
Issue Date: 01 Feb 14 Rate: 4.00% Yield to Maturity: 6.507% Maturity Date: 25 Jan 35							
PVTPL CMO CYRUSONE DATA CTRS ISSUER I LLC SR 24-2A CL A 2 4. SEDOL : BRQN249							
500,000.000	95.29474	687.50	476,473.70	450,553.70	25,920.00	0.00	25,920.00
Issue Date: 14 May 24 Rate: 4.50% Yield to Maturity: 4.83% Maturity Date: 20 May 49							
PVTPL CMO LUNAR AIRCRAFT 2020-1 LTD SR 20-1A CL A 3.376% 02- SEDOL : BPP1X58							
557,023.770	96.292	835.78	536,369.33	550,409.09	-14,039.76	0.00	-14,039.76
Issue Date: 27 Feb 20 Rate: 3.376% Yield to Maturity: 5.506% Maturity Date: 15 Feb 45							
PVTPL CMO MILL CITY MTG LN TR 2019-GS2SER 19-GS2 CLS A1 VA CUSIP : 59981TAC9							
297,557.790	96.15097	681.90	286,104.70	299,430.95	-13,326.25	0.00	-13,326.25
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							
379,082.820	95.31178	868.73	361,310.58	381,313.26	-20,002.68	0.00	-20,002.68
Issue Date: 01 Sep 19 Rate: 2.75% Yield to Maturity: 6.073% Maturity Date: 25 Jul 59							
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	0.00	18,265.85
Issue Date: 17 Jun 24 Rate: 6.20% Yield to Maturity: 7.498% Maturity Date: 25 Jun 54							
Total USD		4,520.94	2,608,059.15	2,627,188.88	-19,129.73	0.00	-19,129.73
Total United States		4,520.94	2,608,059.15	2,627,188.88	-19,129.73	0.00	-19,129.73

◆ 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							
Total Non-Government Backed C.M.O.s							
2,720,232.120		**4,520.94**	**2,608,059.15**	**2,627,188.88**	**-19,129.73**	**0.00**	**-19,129.73**
Index linked government bonds							
France - EUR							
FRANCE(GOVT OF) IDX/LKD SNR 01/03/2026EUR1 SEDOL : BMY72S2							
3,400,000.000	119.533611	3,550.36	4,208,420.04	4,295,245.10	451,506.57	-538,331.63	-86,825.06
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							
330,000.000	139.671254	3,738.92	477,277.65	529,316.13	10,867.90	-62,906.38	-52,038.48
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							
300,000.000	114.081623	164.05	354,394.58	412,666.60	-33,422.51	-24,849.51	-58,272.02
Issue Date: 25 Jul 20 Rate: 0.12047% Yield to Maturity: 3.06% Maturity Date: 25 Jul 31							
Total EUR		7,453.33	5,040,092.27	5,237,227.83	428,951.96	-626,087.52	-197,135.56
Total France		7,453.33	5,040,092.27	5,237,227.83	428,951.96	-626,087.52	-197,135.56
Italy - EUR							
ITALY(REP OF) IDX/LKD BDS 15/05/2036 EUR SEDOL : BPX3CC6							
100,000.000	101.207437	247.10	104,800.31	108,080.10	1,987.45	-5,267.24	-3,279.79
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							
300,000.000	116.556904	197.07	362,084.04	393,852.07	20,751.85	-52,519.88	-31,768.03
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 Shares/PAR value	Exchange rate/ local market price	Accrued income/expense	Market Value	Cost	Unrealized gain/loss Market	 Translation	 Total
Fixed Income							
Index linked government bonds							
Italy - EUR							
ITALY(REP OF) IDX/LKD SNR 26/05/2025 EUR SEDOL : BMH5RW2							
6,200,000.000	99.899883	8,944.47	6,413,672.71	7,180,844.53	-137,722.89	-629,448.93	-767,171.82
Rate: 1.40094% Yield to Maturity: 3.944% Maturity Date: 26 May 25							
Total EUR		9,388.64	6,880,557.06	7,682,776.70	-114,983.59	-687,236.05	-802,219.64
Total Italy		9,388.64	6,880,557.06	7,682,776.70	-114,983.59	-687,236.05	-802,219.64
Japan - JPY							
JAPAN GOVT CPI IDX/LKD 10/03/2028 SEDOL : 5A81FDU							
405,000,000.000	114.727881	879.00	2,956,527.85	3,134,543.29	145,557.27	-323,572.71	-178,015.44
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							
832,000,000.000	114.399749	1,794.00	6,056,286.03	6,962,803.30	371,781.94	-1,278,299.21	-906,517.27
Issue Date: 10 Mar 19 Rate: 0.10948% Yield to Maturity: 1.176% Maturity Date: 10 Mar 29							
Total JPY		2,673.00	9,012,813.88	10,097,346.59	517,339.21	-1,601,871.92	-1,084,532.71
Total Japan		2,673.00	9,012,813.88	10,097,346.59	517,339.21	-1,601,871.92	-1,084,532.71
Mexico - MXN							
MEXICO(UTD MEX ST) 4% GTD 24/08/2034DUAL CURR SEDOL : BMX5B02							
13,000.000	739.636793	6,874.64	462,434.18	472,216.94	3,055.28	-12,838.04	-9,782.76
Issue Date: 07 Mar 24 Rate: 33.36364% Yield to Maturity: -5.00% Maturity Date: 24 Aug 34							
Total MXN		6,874.64	462,434.18	472,216.94	3,055.28	-12,838.04	-9,782.76
Total Mexico		6,874.64	462,434.18	472,216.94	3,055.28	-12,838.04	-9,782.76
United States - USD							

◆ 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							
Index linked government bonds							
United States - USD							
TSY INFL IX N/B TREAS BONDS 0.75%02-15-2045 SEDOL : BVXLS02							
6,520,000.000	97.130974	24,758.62	6,332,939.53	8,199,423.38	-1,866,483.85	0.00	-1,866,483.85
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							
600,000.000	61.491222	322.98	368,947.33	588,616.09	-219,668.76	0.00	-219,668.76
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							
3,560,000.000	124.519344	7,957.99	4,432,888.65	4,153,965.05	278,923.60	0.00	278,923.60
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							
6,262,000.000	94.24436	30,276.36	5,901,581.82	5,881,543.80	20,038.02	0.00	20,038.02
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							
13,000,000.000	98.468931	107,920.07	12,800,960.98	13,118,490.27	-317,529.29	0.00	-317,529.29
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							
3,000,000.000	98.71687	1,972.63	2,961,506.11	2,785,431.60	176,074.51	0.00	176,074.51
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	1,200,412.00	85,375.74	0.00	85,375.74
Issue Date: 15 Apr 22 Rate: 0.13975% Yield to Maturity: 4.12% Maturity Date: 15 Apr 27							

◆ 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							
Index linked government bonds							
United States - USD							
TSY INFL IX N/B TII 2 3/8 10/15/2810-15-2028 SEDOL : BQT1NW8							
18,300,000.000	104.648843	102,126.73	19,150,738.31	19,251,067.62	-100,329.31	0.00	-100,329.31
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							
6,280,000.000	126.692947	14,216.02	7,956,317.09	6,780,864.36	1,175,452.73	0.00	1,175,452.73
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							
7,200,000.000	94.601185	31,116.62	6,811,285.32	7,523,997.41	-712,712.09	0.00	-712,712.09
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							
3,533,000.000	204.792939	53,559.40	7,235,334.53	6,978,281.37	257,053.16	0.00	257,053.16
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							
5,120,000.000	71.602929	5,936.00	3,666,069.95	4,518,547.98	-852,478.03	0.00	-852,478.03
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							
6,300,000.000	100.573678	20,419.07	6,336,141.70	7,272,805.75	-936,664.05	0.00	-936,664.05
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							
5,380,000.000	107.030858	21,290.47	5,758,260.15	6,248,100.18	-489,840.03	0.00	-489,840.03
Issue Date: 15 Feb 12 Rate: 1.0477% Yield to Maturity: 4.561% Maturity Date: 15 Feb 42							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL : BMXHQN6							
1,300,000.000	85.077092	7,821.34	1,106,002.20	1,194,570.71	-88,568.51	0.00	-88,568.51
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							
8,880,000.000	107.624234	6,217.72	9,557,032.00	9,683,396.14	-126,364.14	0.00	-126,364.14
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							
400,000.000	117.469801	128.96	469,879.20	456,644.90	13,234.30	0.00	13,234.30
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							
6,800,000.000	112.296632	2,104.02	7,636,170.98	7,120,905.36	515,265.62	0.00	515,265.62
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							
8,300,000.000	120.243342	2,704.61	9,980,197.39	9,282,253.26	697,944.13	0.00	697,944.13
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							
6,500,000.000	97.480719	35,796.60	6,336,246.73	6,387,872.07	-51,625.34	0.00	-51,625.34
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							
16,700,000.000	97.244511	113,485.92	16,239,833.29	16,458,118.51	-218,285.22	0.00	-218,285.22
Issue Date: 15 Jul 23 Rate: 1.42908% Yield to Maturity: 4.338% Maturity Date: 15 Jul 33							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES OF AMER TREAS NOTES 1.625%10-15-2027 SEDOL : BQRGLR6							
16,200,000.000	105.910674	60,109.57	17,157,529.14	17,234,469.44	-76,940.30	0.00	-76,940.30
Issue Date: 15 Oct 22 Rate: 1.73155% Yield to Maturity: 3.975% Maturity Date: 15 Oct 27							
UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034 CUSIP : 91282CLE9							
17,800,000.000	97.502414	157,242.35	17,355,429.76	17,400,522.02	-45,092.26	0.00	-45,092.26
Issue Date: 15 Jul 24 Rate: 1.88618% Yield to Maturity: 4.367% Maturity Date: 15 Jul 34							
UNITED STATES OF AMER TREAS NOTES FLTG10-15-2029 SEDOL : BSF06D5							
3,900,000.000	98.634883	13,623.41	3,846,760.43	3,893,298.76	-46,538.33	0.00	-46,538.33
Issue Date: 15 Oct 24 Rate: 1.63015% Yield to Maturity: 4.122% Maturity Date: 15 Oct 29							
UNITED STATES OF AMER TREAS NOTES INFL IDX T-BOND .875% 01-1 SEDOL : BJB9TW3							
2,130,000.000	119.350278	10,763.00	2,542,160.92	2,464,316.73	77,844.19	0.00	77,844.19
Issue Date: 15 Jan 19 Rate: 1.09384% Yield to Maturity: 4.178% Maturity Date: 15 Jan 29							
UNITED STATES OF AMER TREAS NOTES NTS0.125% INFL INDEX 07 SEDOL : BD211D1							
5,995,000.000	128.598327	4,558.69	7,709,469.70	7,293,373.37	416,096.33	0.00	416,096.33
Issue Date: 15 Jul 16 Rate: 0.16461% Yield to Maturity: 3.797% Maturity Date: 15 Jul 26							
UNITED STATES OF AMER TREAS TIPS04-15-2029 SEDOL : BRJFGX9							
2,800,000.000	102.174772	14,195.76	2,860,893.61	2,864,452.54	-3,558.93	0.00	-3,558.93
Issue Date: 15 Apr 24 Rate: 2.16858% Yield to Maturity: 4.224% Maturity Date: 15 Apr 29							
UNITED STATES TREAS BDS2.125% 02-15-2054 SEDOL : BPG5RY6							
3,000,000.000	95.251424	24,765.99	2,857,542.71	3,002,920.60	-145,377.89	0.00	-145,377.89
Issue Date: 15 Feb 24 Rate: 2.18558% Yield to Maturity: 4.618% Maturity Date: 15 Feb 54							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL : BMT9GR0							
2,010,000.000	66.725815	1,150.60	1,341,188.88	2,282,464.61	-941,275.73	0.00	-941,275.73
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							
6,930,000.000	112.703455	48,746.86	7,810,349.42	9,877,655.21	-2,067,305.79	0.00	-2,067,305.79
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							
4,590,000.000	139.449679	53,103.13	6,400,740.28	7,255,230.52	-854,490.24	0.00	-854,490.24
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							
3,196,000.000	149.558628	38,929.47	4,779,893.74	4,052,871.41	727,022.33	0.00	727,022.33
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							
934,000.000	205.929034	14,891.40	1,923,377.18	1,847,513.01	75,864.17	0.00	75,864.17
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							
6,000,000.000	100.343593	30,191.25	6,020,615.56	6,872,385.02	-851,769.46	0.00	-851,769.46
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							
1,500,000.000	91.421734	7,107.13	1,371,326.02	1,709,228.03	-337,902.01	0.00	-337,902.01
Issue Date: 15 Feb 19 Rate: 1.2544% Yield to Maturity: 4.64% Maturity Date: 15 Feb 49							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS INFL NTS 0.375% DTD 07/15/2015 07-15- SEDOL : BYST006							
2,800,000.000	132.30009	6,456.36	3,704,402.52	3,454,026.64	250,375.88	0.00	250,375.88
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							
6,928,000.000	114.288098	9,873.42	7,917,879.46	7,819,576.16	98,303.30	0.00	98,303.30
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							
18,056,000.000	122.324858	53,967.72	22,086,976.38	22,129,719.46	-42,743.08	0.00	-42,743.08
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							
9,950,000.000	120.774399	43,350.43	12,017,052.68	11,567,090.27	449,962.41	0.00	449,962.41
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							
9,090,000.000	121.447219	2,975.43	11,039,552.23	10,254,645.06	784,907.17	0.00	784,907.17
Rate: 0.15275% Yield to Maturity: 4.405% Maturity Date: 15 Apr 25							
UNITED STATES TREAS NTS .125% DUE 07-15-2030 SEDOL : BLCGQJ3							
11,130,000.000	110.970168	7,912.50	12,350,979.73	12,110,944.28	240,035.45	0.00	240,035.45
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							
32,800,000.000	97.106293	105,904.37	31,850,863.94	32,274,404.80	-423,540.86	0.00	-423,540.86
Issue Date: 15 Jul 22 Rate: 0.679% Yield to Maturity: 4.29% Maturity Date: 15 Jul 32							

◆ 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							
Index linked government bonds							
United States - USD							
UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026 SEDOL : BDHLRC7							
15,070,000.000	131.011705	59,498.03	19,743,464.00	19,744,883.99	-1,419.99	0.00	-1,419.99
Issue Date: 15 Jan 16 Rate: 0.83028% Yield to Maturity: 4.096% Maturity Date: 15 Jan 26							
UNITED STS TREAS NTS0.125% 07-15-2031 SEDOL : BNW0365							
20,920,000.000	103.678403	14,644.75	21,689,521.80	21,923,117.80	-233,596.00	0.00	-233,596.00
Issue Date: 15 Jul 21 Rate: 0.14722% Yield to Maturity: 4.223% Maturity Date: 15 Jul 31							
US TREAS BDS INDEX LINKED 2.00 DUE01-15-2026 REG SEDOL : BZ56W67							
1,571,000.000	159.042336	23,083.70	2,498,555.10	2,175,595.59	322,959.51	0.00	322,959.51
Issue Date: 15 Jan 06 Rate: 3.18074% Yield to Maturity: 4.121% Maturity Date: 15 Jan 26							
US TREAS BDS INDEX LINKED 2.5 DUE01-15-2029 REG SEDOL : BYQLTV8							
2,370,000.000	149.593871	40,240.73	3,545,374.73	3,221,043.41	324,331.32	0.00	324,331.32
Issue Date: 15 Jan 09 Rate: 3.6755% Yield to Maturity: 4.176% Maturity Date: 15 Jan 29							
US TREAS INFL INDEXED BONDS 3.375 DUE04-15-2032 AR12 DUE SEDOL : 2805872							
162,000.000	192.495254	2,083.49	311,842.31	308,314.88	3,527.43	0.00	3,527.43
Issue Date: 15 Oct 01 Rate: 6.00183% Yield to Maturity: 4.277% Maturity Date: 15 Apr 32							
US TREASURY DTD 02/15/2010 02-15-2040 SEDOL : BZ56WB2							
2,620,000.000	140.925957	30,711.57	3,692,260.07	3,392,693.24	299,566.83	0.00	299,566.83
Issue Date: 15 Feb 10 Rate: 3.10337% Yield to Maturity: 4.537% Maturity Date: 15 Feb 40							
US TREASURY INFL INDX 0.125%01-15-2030 SEDOL : BJVB6M8							
10,390,000.000	111.427886	7,360.74	11,577,357.33	11,195,465.36	381,891.97	0.00	381,891.97
Issue Date: 15 Jan 20 Rate: 0.15336% Yield to Maturity: 4.181% Maturity Date: 15 Jan 30							

◆ 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							
Index linked government bonds							
Total USD		1,477,933.32	390,327,480.63	394,707,530.02	-4,380,049.39	0.00	-4,380,049.39
Total United States		1,477,933.32	390,327,480.63	394,707,530.02	-4,380,049.39	0.00	-4,380,049.39
Total Index Linked Government Bonds **1,603,620,000.000**		**1,504,322.93**	**411,723,378.02**	**418,197,098.08**	**-3,545,686.53**	**-2,928,033.53**	**-6,473,720.06**
Funds - other fixed income							
Global Region - USD							
CF PANAGORA DIVERSIFIED RISK MULTI ASSET FUND LTD SER III SU CUSIP : 1BB999I31							
1,117,085.770	84.048417	0.00	93,889,290.62	101,512,466.49	-7,623,175.87	0.00	-7,623,175.87
CF RUFFER SICAV RUFFER TOTAL RETURN INTERNATIONAL I-USD-CAP CUSIP : 4L7999H57							
29,018,350.680	1.8513	0.00	53,721,672.61	53,571,586.21	150,086.40	0.00	150,086.40
Total USD		0.00	147,610,963.23	155,084,052.70	-7,473,089.47	0.00	-7,473,089.47
Total Global Region		0.00	147,610,963.23	155,084,052.70	-7,473,089.47	0.00	-7,473,089.47
United States - USD							
MFO PIMCO FDS PAC INVT MGMT SER ALL ASTFD INSTL CL 72200562 CUSIP : 722005626							
4,986,788.470 Issue Date: 18 Sep 08	10.82	0.00	53,957,051.25	59,450,912.89	-5,493,861.64	0.00	-5,493,861.64
Total USD		0.00	53,957,051.25	59,450,912.89	-5,493,861.64	0.00	-5,493,861.64
Total United States		0.00	53,957,051.25	59,450,912.89	-5,493,861.64	0.00	-5,493,861.64
Total Funds - Other Fixed Income **35,122,224.920**		**0.00**	**201,568,014.48**	**214,534,965.59**	**-12,966,951.11**	**0.00**	**-12,966,951.11**
Fixed income derivatives - futures							
Australia - AUD							

◆ 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							
Fixed income derivatives - futures							
Australia - AUD							
FUT MAR 25 SFE 10Y T-BOND CUSIP : 999599GH0							
112.000	112.875329	0.00	7,827,317.56	8,198,002.21	-104,312.04	-266,372.61	-370,684.65
Rate: 6.00% Yield to Maturity: 4.395% Maturity Date: 17 Mar 25							
Total AUD		0.00	7,827,317.56	8,198,002.21	-104,312.04	-266,372.61	-370,684.65
Total Australia		0.00	7,827,317.56	8,198,002.21	-104,312.04	-266,372.61	-370,684.65
France - EUR							
FUT 06 MAR 25 EUR FOAT CUSIP : 999599GH0							
-139.000	123.40	0.00	-17,761,518.13	-18,448,569.06	324,308.26	362,742.67	687,050.93
Maturity Date: 06 Mar 25							
Total EUR		0.00	-17,761,518.13	-18,448,569.06	324,308.26	362,742.67	687,050.93
Total France		0.00	-17,761,518.13	-18,448,569.06	324,308.26	362,742.67	687,050.93
Germany - EUR							
FUT 06 MAR 25 EURO BUXL BND CUSIP : 999599GH0							
-42.000	132.68	0.00	-5,770,386.15	-6,194,398.22	307,502.09	116,509.98	424,012.07
Yield to Maturity: -0.529% Maturity Date: 06 Mar 25							
FUT 06 MAR 25 EURX E-SCHATZ CUSIP : 999599GH0							
-142.000	106.985	0.00	-15,731,182.12	-16,068,871.68	35,972.50	301,717.06	337,689.56
Yield to Maturity: -0.905% Maturity Date: 06 Mar 25							
FUT 06 MAR 25 EURX EUR-BOBL CUSIP : 999599GH0							
19.000	117.86	0.00	2,318,836.68	2,383,883.96	-16,226.29	-48,820.99	-65,047.28
Yield to Maturity: -0.927% Maturity Date: 06 Mar 25							

◆ 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							
Fixed income derivatives - futures							
Germany - EUR							
FUT 06 MAR 25 EURX EUR-BUND CUSIP : 999599GH0							
90.000 Yield to Maturity: -0.788% Maturity Date: 06 Mar 25	133.44	0.00	12,435,941.38	12,912,421.98	-212,039.34	-264,441.26	-476,480.60
Total EUR		0.00	-6,746,790.21	-6,966,963.96	115,208.96	104,964.79	220,173.75
Total Germany		0.00	-6,746,790.21	-6,966,963.96	115,208.96	104,964.79	220,173.75
Italy - EUR							
FUT 06 MAR 25 EUX EURO-BTP CUSIP : 999599GH0							
73.000 Maturity Date: 06 Mar 25	119.98	0.00	9,069,468.59	9,362,226.66	-101,023.38	-191,734.69	-292,758.07
FUT 06 MAR 25 EUX ST EUROBTP CUSIP : 999599GH0							
-30.000 Maturity Date: 06 Mar 25	107.42	0.00	-3,337,002.46	-3,408,738.45	7,621.28	64,114.71	71,735.99
Total EUR		0.00	5,732,466.13	5,953,488.21	-93,402.10	-127,619.98	-221,022.08
Total Italy		0.00	5,732,466.13	5,953,488.21	-93,402.10	-127,619.98	-221,022.08
Japan - JPY							
FUT MAR 25 OSE 10Y JGB CUSIP : 999599GH0							
1.000 Yield to Maturity: 0.421% Maturity Date: 13 Mar 25	141.90	0.00	902,901.50	951,297.62	-4,390.43	-44,005.69	-48,396.12
Total JPY		0.00	902,901.50	951,297.62	-4,390.43	-44,005.69	-48,396.12
Total Japan		0.00	902,901.50	951,297.62	-4,390.43	-44,005.69	-48,396.12
United States - USD							

◆ 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							
Fixed income derivatives - futures							
United States - USD							
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0							
-542.000	108.75	0.00	-58,942,500.00	-59,642,320.31	699,820.31	0.00	699,820.31
Yield to Maturity: 4.423%	Maturity Date: 20 Mar 25						
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0							
185.000	106.304688	0.00	19,666,367.19	19,770,817.50	-104,450.31	0.00	-104,450.31
Yield to Maturity: 4.348%	Maturity Date: 31 Mar 25						
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0							
-60.000	118.90625	0.00	-7,134,375.00	-7,329,757.26	195,382.26	0.00	195,382.26
Yield to Maturity: 4.857%	Maturity Date: 20 Mar 25						
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0							
73.000	111.3125	0.00	8,125,812.50	8,401,211.33	-275,398.83	0.00	-275,398.83
Yield to Maturity: 4.561%	Maturity Date: 20 Mar 25						
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0							
15.000	113.84375	0.00	1,707,656.25	1,633,349.51	74,306.74	0.00	74,306.74
Yield to Maturity: 4.746%	Maturity Date: 20 Mar 25						
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0							
300.000	102.804688	0.00	61,682,812.50	61,670,690.59	12,121.91	0.00	12,121.91
Yield to Maturity: 4.257%	Maturity Date: 31 Mar 25						
Total USD		0.00	25,105,773.44	24,503,991.36	601,782.08	0.00	601,782.08
Total United States		0.00	25,105,773.44	24,503,991.36	601,782.08	0.00	601,782.08

◆ 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							
Total Fixed Income Derivatives - Futures							
-87.000		**0.00**	**15,060,150.29**	**14,191,246.38**	**839,194.73**	**29,709.18**	**868,903.91**
Fixed income derivatives - options							
European Union - EUR							
IR CAP GSCMUS33 22/06/2035 EUR 3% / CPTFE 3175RWRC3 SEDOL : 9K2JV4U 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**
Total Fixed Income							
2,308,388,240.387		**3,303,909.25**	**1,220,712,566.90**	**1,268,950,852.75**	**-45,014,589.10**	**-3,223,696.75**	**-48,238,285.85**
Real Estate							
Real estate							
United States - USD							
11365 VENTURA BOULEVARDSTUDIO CITY, CA 9160 CUSIP : 992222C07							
1.000	25,100,000.00	0.00	25,100,000.00	13,271,408.77	11,828,591.23	0.00	11,828,591.23
145 HUDSON STREET UNIT 6A CUSIP : 99089KZN4							
1.000	2,950,000.00	0.00	2,950,000.00 *	2,541,000.00	409,000.00	0.00	409,000.00

** Market value based on prices received from an external manager or other client-directed pricing source*

◆ 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
Real Estate							
Real estate							
United States - USD							
CF BRANDYWINE GLOBAL OPPORTUNISTIC FXDINC FD CUSIP : 54E2868Y5							
2,704,190.550	42.8435	0.00	115,856,987.83	78,353,983.10	37,503,004.73	0.00	37,503,004.73
CF JPMCB SPECIAL SITUATION PROPERTYFUND CUSIP : 99089IXB7							
4,001,979.000	9.094	0.00	36,393,997.03	25,633,017.01	10,760,980.02	0.00	10,760,980.02
CF JPMCB STRATEGIC PROPERTY FUND CUSIP : 99089IWA0							
13,090,906.670	11.056	0.00	144,733,064.14	116,307,119.93	28,425,944.21	0.00	28,425,944.21
CF PRUDENTIAL PRISA SA CUSIP : 99089IVL7							
652.440	76,683.79322	0.00	50,031,574.05	43,671,407.85	6,360,166.20	0.00	6,360,166.20
RIALTO REAL ESTATE FUND IV - PROPERTY,L.P. CUSIP : 9944A7996							
34,948,417.060	40,773,265.00	0.00	40,773,265.00 *	34,948,417.06	5,824,847.94	0.00	5,824,847.94
** Market value based on prices received from an external manager or other client-directed pricing source*							
RIALTO REAL ESTATE FUND V - DEBT, LP CUSIP : 9956AE995							
10,575,000.000	10,785,780.00	0.00	10,785,780.00	10,575,000.00	210,780.00	0.00	210,780.00
WHITMAN/PETERSON PARTNERS IV, LP CUSIP : 9943W1997							
19,519,341.570	20,598,371.00	0.00	20,598,371.00	19,519,341.57	1,079,029.43	0.00	1,079,029.43
Total USD		0.00	447,223,039.05	344,820,695.29	102,402,343.76	0.00	102,402,343.76
Total United States		0.00	447,223,039.05	344,820,695.29	102,402,343.76	0.00	102,402,343.76
Total Real Estate							
84,840,489.290		**0.00**	**447,223,039.05**	**344,820,695.29**	**102,402,343.76**	**0.00**	**102,402,343.76**

◆ 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
Total Real Estate							
84,840,489.290		**0.00**	**447,223,039.05**	**344,820,695.29**	**102,402,343.76**	**0.00**	**102,402,343.76**

Venture Capital and Partnerships

Partnerships

Global Region - USD

GAIP 2021 UDFI FEEDER, LP CUSIP : 9941D0994

59,625,108.000	63,062,098.00	0.00	63,062,098.00	59,625,108.00	3,436,990.00	0.00	3,436,990.00
Total USD		0.00	63,062,098.00	59,625,108.00	3,436,990.00	0.00	3,436,990.00
Total Global Region		0.00	63,062,098.00	59,625,108.00	3,436,990.00	0.00	3,436,990.00

United States - USD

ALTAS PARTNERS HOLDINGS III(A)LP CUSIP : 994QD5998

5,643,340.000	4,833,992.00	0.00	4,833,992.00 *	5,643,340.00	-809,348.00	0.00	-809,348.00

** Market value based on prices received from an external manager or other client-directed pricing source*

BANNER RIDGE SECONDARY FUND V(OFFSHORE), LP CUSIP : 994U26999

21,263,132.000	24,223,937.00	0.00	24,223,937.00	21,263,132.00	2,960,805.00	0.00	2,960,805.00

DERMODY PROPERTIES INDUSTRIAL FUND IIILP CUSIP : 993W19991

27,040,391.760	43,236,869.00	0.00	43,236,869.00	27,040,391.76	16,196,477.24	0.00	16,196,477.24

DERMODY PROPERTIES INDUSTRIAL FUND IV LP CUSIP : 9954D5996

10,901,017.000	10,113,244.00	0.00	10,113,244.00	10,901,017.00	-787,773.00	0.00	-787,773.00

JRK PLATFORM 5 PARALLEL LP CUSIP : 994QJW993

9,500,000.000	10,033,556.00	0.00	10,033,556.00	9,500,000.00	533,556.00	0.00	533,556.00

KING STREET GLOBAL DRAWDOWN OVERFLOWFUND, LP CUSIP : 993SA3993

4,830,354.110	8,001,747.00	0.00	8,001,747.00	4,830,354.11	3,171,392.89	0.00	3,171,392.89

◆ 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
Venture Capital and Partnerships							
Partnerships							
United States - USD							
KING STREET REAL ESTATE FUND OFFSHORE PFLP CUSIP : 9931M5994							
16,661,882.000	36,749,122.00	0.00	36,749,122.00	16,661,882.00	20,087,240.00	0.00	20,087,240.00
KLCP CO-INV OPP DOMESTIC FUND III LP CUSIP : 994NFY990							
3,063,975.000	3,544,581.00	0.00	3,544,581.00	3,063,975.00	480,606.00	0.00	480,606.00
KLCP ERISA FUND E III LP CUSIP : 994JS4991							
14,222,482.460	16,812,875.00	0.00	16,812,875.00	14,222,482.46	2,590,392.54	0.00	2,590,392.54
KLCP ERISA Fund E LP CUSIP : 993MKB997							
40,056,902.000	59,277,114.00	0.00	59,277,114.00	40,056,902.00	19,220,212.00	0.00	19,220,212.00
KLINE HILL PARTNERS OFFSHORE FEEDER FUNDV LP CUSIP : 995FCM995							
10,660,691.000	10,545,657.00	0.00	10,545,657.00	10,660,691.00	-115,034.00	0.00	-115,034.00
KLINE HILL PARTNERS SOLUTIONS IIEXPANSION FUND LP CUSIP : 995F16992							
1,543,394.000	1,529,914.00	0.00	1,529,914.00 *	1,543,394.00	-13,480.00	0.00	-13,480.00
** Market value based on prices received from an external manager or other client-directed pricing source*							
KS GLOBAL DRAWDOWN LP CUSIP : 993MVZ992							
20,088,586.000	31,838,419.00	0.00	31,838,419.00	20,088,586.00	11,749,833.00	0.00	11,749,833.00
OBERLAND CAPITAL HEALTHCARE OFFSHORE IIILP CUSIP : 994PXB995							
7,271,080.460	6,429,061.00	0.00	6,429,061.00	7,271,080.46	-842,019.46	0.00	-842,019.46
OBERLAND CAPITAL HEALTHCARE SOLUTIONSCO-INVEST OFFSHORE L CUSIP : 993REH990							
5,548,900.000	6,029,044.00	0.00	6,029,044.00	5,548,900.00	480,144.00	0.00	480,144.00

◆ 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
Venture Capital and Partnerships							
Partnerships							
United States - USD							
OBERLAND CAPITAL HEALTHCARE SOLUTIONSOFFSHORE LP CUSIP : 993NMN997							
15,647,432.180	12,967,256.00	0.00	12,967,256.00	15,647,432.18	-2,680,176.18	0.00	-2,680,176.18
OCM OPPORTUNITIES FUND VII B, LP CUSIP : 000574707							
65,277.040	1.00	0.00	1.00	65,277.04	-65,276.04	0.00	-65,276.04
SIXTH STREET FUNDAMENTAL STRATEGIESPARTNERS B LP COLLAT CUSIP : 993NWJ995							
28,906,354.410	33,854,687.00	0.00	33,854,687.00 *	28,906,354.41	4,948,332.59	0.00	4,948,332.59
			** Market value based on prices received from an external manager or other client-directed pricing source*				
WHITMAN/PETERSON PARTNERS V LP CUSIP : 995JL8998							
835,801.110	835,801.00	0.00	835,801.00	835,801.11	-0.11	0.00	-0.11
Total USD		0.00	320,856,877.00	243,750,992.53	77,105,884.47	0.00	77,105,884.47
Total United States		0.00	320,856,877.00	243,750,992.53	77,105,884.47	0.00	77,105,884.47
Total Partnerships							
303,376,100.530		**0.00**	**383,918,975.00**	**303,376,100.53**	**80,542,874.47**	**0.00**	**80,542,874.47**
Total Venture Capital and Partnerships							
303,376,100.530		**0.00**	**383,918,975.00**	**303,376,100.53**	**80,542,874.47**	**0.00**	**80,542,874.47**
Commodities							
Commodity derivatives - futures							
United Kingdom - USD							

◆ 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
Commodities							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 15 JAN 25 LME ALUM US CUSIP : 999599GH0							
92.000	2,536.48	0.00	5,833,904.00	5,953,674.17	-119,770.17	0.00	-119,770.17
FUT 15 JAN 25 LME COPPER US CUSIP : 999599GH0							
12.000	8,673.23	0.00	2,601,969.00	2,725,539.75	-123,570.75	0.00	-123,570.75
FUT 15 JAN 25 LME NICKEL US CUSIP : 999599GH0							
11.000	15,140.07	0.00	999,245.02	1,044,919.53	-45,674.51	0.00	-45,674.51
FUT 15 JAN 25 LME ZINC US CUSIP : 999599GH0							
10.000	2,960.44	0.00	740,110.00	773,278.86	-33,168.86	0.00	-33,168.86
FUT 16 APR 25 LME ALUM US CUSIP : 999599GH0							
12.000	2,552.43	0.00	765,729.00	780,608.00	-14,879.00	0.00	-14,879.00
FUT 16 JUL 25 LME ALUM US CUSIP : 999599GH0							
13.000	2,560.13	0.00	832,042.25	859,589.25	-27,547.00	0.00	-27,547.00
FUT 17 DEC 25 LME ALUM US CUSIP : 999599GH0							
21.000	2,569.43	0.00	1,348,950.75	1,382,236.75	-33,286.00	0.00	-33,286.00
FUT 17 DEC 25 LME COPPER US CUSIP : 999599GH0							
9.000	8,990.50	0.00	2,022,862.50	2,110,415.25	-87,552.75	0.00	-87,552.75
FUT 17 DEC 25 LME NICKEL US CUSIP : 999599GH0							
10.000	15,967.76	0.00	958,065.98	1,001,326.50	-43,260.52	0.00	-43,260.52

◆ 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
Commodities							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 17 DEC 25 LME ZINC US CUSIP : 999599GH0							
8.000	2,993.81	0.00	598,762.00	620,713.50	-21,951.50	0.00	-21,951.50
FUT 18 JUN 25 LME ALUM US CUSIP : 999599GH0							
17.000	2,558.13	0.00	1,087,205.25	1,115,559.50	-28,354.25	0.00	-28,354.25
FUT 18 JUN 25 LME NICKEL US CUSIP : 999599GH0							
4.000	15,535.76	0.00	372,858.39	393,928.98	-21,070.59	0.00	-21,070.59
FUT 18 JUN 25 LME ZINC US CUSIP : 999599GH0							
9.000	2,990.56	0.00	672,876.00	678,363.25	-5,487.25	0.00	-5,487.25
FUT 19 FEB 25 LME ALUM US CUSIP : 999599GH0							
61.000	2,546.82	0.00	3,883,900.50	3,970,701.50	-86,801.00	0.00	-86,801.00
FUT 19 FEB 25 LME COPPER US CUSIP : 999599GH0							
11.000	8,718.92	0.00	2,397,703.00	2,498,712.00	-101,009.00	0.00	-101,009.00
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							
80.000	2,554.97	0.00	5,109,940.00	5,138,349.81	-28,409.81	0.00	-28,409.81

◆ 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
Commodities							
Commodity derivatives - futures							
United Kingdom - USD							
FUT 19 MAR 25 LME COPPER US CUSIP : 999599GH0							
14.000	8,754.20	0.00	3,063,970.00	3,193,084.00	-129,114.00	0.00	-129,114.00
FUT 19 MAR 25 LME NICKEL US CUSIP : 999599GH0							
18.000	15,303.34	0.00	1,652,761.38	1,780,394.40	-127,633.02	0.00	-127,633.02
FUT 19 MAR 25 LME ZINC US CUSIP : 999599GH0							
27.000	2,980.34	0.00	2,011,729.50	2,043,954.53	-32,225.03	0.00	-32,225.03
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
FUT 21 MAY 25 LME COPPER US CUSIP : 999599GH0							
4.000	8,814.00	0.00	881,400.00	913,449.50	-32,049.50	0.00	-32,049.50
Total USD		0.00	40,387,697.99	41,629,315.93	-1,241,617.94	0.00	-1,241,617.94
Total United Kingdom		0.00	40,387,697.99	41,629,315.93	-1,241,617.94	0.00	-1,241,617.94
United States - USD							
FUT APR 25 CME CATTLE CUSIP : 999599GH0							
40.000	1.94275	0.00	3,108,400.00	2,984,352.00	124,048.00	0.00	124,048.00
FUT APR 25 CMX GOLD CUSIP : 999599GH0							
17.000	2,666.00	0.00	4,532,200.00	4,593,710.00	-61,510.00	0.00	-61,510.00
FUT APR 25 ICE BRENT CRD CUSIP : 999599GH0							
47.000	74.24	0.00	3,489,280.00	3,406,653.02	82,626.98	0.00	82,626.98

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT APR 25 NYM HH NAT GAS CUSIP : 999599GH0							
44.000	3.07	0.00	1,350,800.00	1,306,927.10	43,872.90	0.00	43,872.90
FUT APR 25 NYM LT CRUDE CUSIP : 999599GH0							
13.000	70.86	0.00	921,180.00	885,710.00	35,470.00	0.00	35,470.00
FUT AUG 25 NYM HH NAT GAS CUSIP : 999599GH0							
39.000	3.56	0.00	1,388,400.00	1,274,394.48	114,005.52	0.00	114,005.52
FUT DEC 25 NYM HH NAT GAS CUSIP : 999599GH0							
32.000	4.364	0.00	1,396,480.00	1,276,850.00	119,630.00	0.00	119,630.00
FUT DEC 25 NYM LT CRUDE CUSIP : 999599GH0							
12.000	68.19	0.00	818,280.00	802,390.00	15,890.00	0.00	15,890.00
FUT FEB 25 CME CATTLE CUSIP : 999599GH0							
74.000	1.916	0.00	5,671,360.00	5,470,578.27	200,781.73	0.00	200,781.73
FUT FEB 25 CMX GOLD CUSIP : 999599GH0							
114.000	2,641.00	0.00	30,107,400.00	30,443,155.22	-335,755.22	0.00	-335,755.22
FUT FEB 25 NYM HH NAT GAS CUSIP : 999599GH0							
39.000	3.633	0.00	1,416,870.00	1,402,178.64	14,691.36	0.00	14,691.36
FUT FEB 25 NYM LT CRUDE CUSIP : 999599GH0							
42.000	71.72	0.00	3,012,240.00	2,893,086.98	119,153.02	0.00	119,153.02

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT JUL 25 CBT CORN CUSIP : 999599GH0							
103.000	4.6875	0.00	2,414,062.50	2,299,522.90	114,539.60	0.00	114,539.60
FUT JUL 25 CBT SOYBEANS CUSIP : 999599GH0							
38.000	10.3475	0.00	1,966,025.00	1,955,200.00	10,825.00	0.00	10,825.00
FUT JUL 25 CBT WHEAT CUSIP : 999599GH0							
15.000	5.695	0.00	427,125.00	438,062.50	-10,937.50	0.00	-10,937.50
FUT JUL 25 CMX HG COPPER CUSIP : 999599GH0							
1.000	4.092	0.00	102,300.00	104,275.00	-1,975.00	0.00	-1,975.00
FUT JUL 25 CSC SUGAR 11 CUSIP : 999599GH0							
38.000	0.175	0.00	747,191.01	795,177.38	-47,986.37	0.00	-47,986.37
FUT JUL 25 ICE BRENT CRD CUSIP : 999599GH0							
14.000	73.25	0.00	1,025,500.00	1,010,440.00	15,060.00	0.00	15,060.00
FUT JUL 25 KCBT RED WHEAT CUSIP : 999599GH0							
22.000	5.76	0.00	633,600.00	643,112.50	-9,512.50	0.00	-9,512.50
FUT JUL 25 NYM HH NAT GAS CUSIP : 999599GH0							
38.000	3.522	0.00	1,338,360.00	1,239,004.63	99,355.37	0.00	99,355.37
FUT JUL 25 NYM LT CRUDE CUSIP : 999599GH0							
1.000	69.84	0.00	69,840.00	67,260.00	2,580.00	0.00	2,580.00

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT JUN 25 CME CATTLE CUSIP : 999599GH0							
16.000	1.89625	0.00	1,213,600.00	1,157,813.34	55,786.66	0.00	55,786.66
FUT JUN 25 ICE BRENT CRD CUSIP : 999599GH0							
90.000	73.56	0.00	6,620,400.00	6,521,659.72	98,740.28	0.00	98,740.28
FUT JUN 25 ICE WTILSCRUDE CUSIP : 999599GH0							
6.000	70.17	0.00	421,020.00	406,910.00	14,110.00	0.00	14,110.00
FUT JUN 25 NYM HH NAT GAS CUSIP : 999599GH0							
40.000	3.335	0.00	1,334,000.00	1,250,422.20	83,577.80	0.00	83,577.80
FUT JUN 25 NYM LT CRUDE CUSIP : 999599GH0							
85.000	70.17	0.00	5,964,450.00	5,890,404.74	74,045.26	0.00	74,045.26
FUT MAR 25 CBT CORN CUSIP : 999599GH0							
406.000	4.585	0.00	9,307,550.00	8,878,574.95	428,975.05	0.00	428,975.05
FUT MAR 25 CBT SOYBEANS CUSIP : 999599GH0							
181.000	10.105	0.00	9,145,025.00	9,329,761.41	-184,736.41	0.00	-184,736.41
FUT MAR 25 CBT WHEAT CUSIP : 999599GH0							
121.000	5.515	0.00	3,336,575.00	3,503,248.09	-166,673.09	0.00	-166,673.09
FUT MAR 25 CMX HG COPPER CUSIP : 999599GH0							
66.000	4.0265	0.00	6,643,725.00	6,945,205.00	-301,480.00	0.00	-301,480.00

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT MAR 25 CSC SUGAR 11 CUSIP : 999599GH0							
324.000	0.1926	0.00	7,011,505.62	7,350,462.43	-338,956.81	0.00	-338,956.81
FUT MAR 25 ICE WTILSCRUDE CUSIP : 999599GH0							
8.000	71.25	0.00	570,000.00	534,768.75	35,231.25	0.00	35,231.25
FUT MAR 25 IPE BRENT CRD CUSIP : 999599GH0							
151.000	74.64	0.00	11,270,640.00	11,180,865.61	89,774.39	0.00	89,774.39
FUT MAR 25 KCBT RED WHEAT CUSIP : 999599GH0							
139.000	5.5925	0.00	3,886,787.50	4,003,247.34	-116,459.84	0.00	-116,459.84
FUT MAR 25 NYM HH NAT GAS CUSIP : 999599GH0							
43.000	3.098	0.00	1,332,140.00	1,358,393.69	-26,253.69	0.00	-26,253.69
FUT MAR 25 NYM LT CRUDE CUSIP : 999599GH0							
33.000	71.25	0.00	2,351,250.00	2,264,722.06	86,527.94	0.00	86,527.94
FUT MAY 25 CBT CORN CUSIP : 999599GH0							
114.000	4.6575	0.00	2,654,775.00	2,530,585.11	124,189.89	0.00	124,189.89
FUT MAY 25 CBT SOYBEANS CUSIP : 999599GH0							
67.000	10.2225	0.00	3,424,537.50	3,416,375.00	8,162.50	0.00	8,162.50
FUT MAY 25 CBT WHEAT CUSIP : 999599GH0							
26.000	5.625	0.00	731,250.00	759,275.00	-28,025.00	0.00	-28,025.00

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT MAY 25 CMX HG COPPER CUSIP : 999599GH0							
15.000	4.0595	0.00	1,522,312.50	1,596,237.50	-73,925.00	0.00	-73,925.00
FUT MAY 25 CSC SUGAR 11 CUSIP : 999599GH0							
102.000	0.1785	0.00	2,045,730.34	2,194,258.76	-148,528.42	0.00	-148,528.42
FUT MAY 25 ICE BRENT CRD CUSIP : 999599GH0							
25.000	73.88	0.00	1,847,000.00	1,808,110.00	38,890.00	0.00	38,890.00
FUT MAY 25 KCBT RED WHEAT CUSIP : 999599GH0							
35.000	5.6775	0.00	993,562.50	1,010,850.00	-17,287.50	0.00	-17,287.50
FUT MAY 25 NYM HH NAT GAS CUSIP : 999599GH0							
42.000	3.157	0.00	1,325,940.00	1,268,861.44	57,078.56	0.00	57,078.56
FUT MAY 25 NYM LT CRUDE CUSIP : 999599GH0							
7.000	70.50	0.00	493,500.00	477,500.00	16,000.00	0.00	16,000.00
FUT NOV 25 CBT SOYBEANS CUSIP : 999599GH0							
12.000	10.2525	0.00	615,150.00	599,637.50	15,512.50	0.00	15,512.50
FUT NOV 25 NYM HH NAT GAS CUSIP : 999599GH0							
39.000	3.906	0.00	1,523,340.00	1,366,959.13	156,380.87	0.00	156,380.87
FUT OCT 25 CSC SUGAR 11 CUSIP : 999599GH0							
5.000	0.1747	0.00	98,146.07	97,899.20	246.87	0.00	246.87

◆ 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
Commodities							
Commodity derivatives - futures							
United States - USD							
FUT OCT 25 NYM HH NAT GAS CUSIP : 999599GH0							
38.000	3.619	0.00	1,375,220.00	1,233,870.00	141,350.00	0.00	141,350.00
FUT SEP 25 CBT CORN CUSIP : 999599GH0							
27.000	4.425	0.00	597,375.00	589,906.44	7,468.56	0.00	7,468.56
FUT SEP 25 ICE BRENT CRD CUSIP : 999599GH0							
11.000	72.63	0.00	798,930.00	784,130.00	14,800.00	0.00	14,800.00
FUT SEP 25 NYM HH NAT GAS CUSIP : 999599GH0							
43.000	3.542	0.00	1,523,060.00	1,371,024.28	152,035.72	0.00	152,035.72
FUT SEP 25 NYM LT CRUDE CUSIP : 999599GH0							
8.000	69.15	0.00	553,200.00	540,570.00	12,630.00	0.00	12,630.00
Total USD		0.00	158,468,590.54	157,514,549.31	954,041.23	0.00	954,041.23
Total United States		0.00	158,468,590.54	157,514,549.31	954,041.23	0.00	954,041.23
Total Commodity Derivatives - Futures							
3,585.000		**0.00**	**198,856,288.53**	**199,143,865.24**	**-287,576.71**	**0.00**	**-287,576.71**
Total Commodities							
3,585.000		**0.00**	**198,856,288.53**	**199,143,865.24**	**-287,576.71**	**0.00**	**-287,576.71**
Other Assets							
Other options							
European Union - EUR							

◆ 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
Other Assets							
Other options							
European Union - EUR							
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.95% 317U3YNA8 15/09/2 SEDOL : 9M38E5U 317U3YNA8							
-15,600,000.000	0.006123	0.00	-98,903.26	-188,635.38	84,240.46	5,491.66	89,732.12
CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.9% 317U3UMA7 29/08/20 SEDOL : 9M2WTRU 317U3UMA7							
-4,400,000.000	0.016376	0.00	-74,612.79	-56,700.64	-20,394.01	2,481.86	-17,912.15
CALL SWO EUR GSILGB2X P 6MEURIB / R 2.8% 317U3VGA2 01/09/20 SEDOL : 9M2XS3U 317U3VGA2							
-9,600,000.000	0.01471	0.00	-146,230.17	-121,853.61	-29,973.29	5,596.73	-24,376.56
PUT SWO EUR CITIUS33 P 2.95% / R 6MEURIB 317U3YMA9 15/09/20 SEDOL : 9M38E4U 317U3YMA9							
-15,600,000.000	-0.010292	0.00	166,248.46	-188,635.38	349,392.17	5,491.67	354,883.84
PUT SWO EUR GSCMUS33 P 2.9% / R 6MEURIB 317U3ULA8 29/08/202 SEDOL : 9M2WTQU 317U3ULA8							
-4,400,000.000	0.000846	0.00	-3,854.55	-56,700.64	50,364.24	2,481.85	52,846.09
PUT SWO EUR GSILGB2X P 2.8% / R 6MEURIB 317U3VHA1 01/09/202 SEDOL : 9M2XS6U 317U3VHA1							
-9,600,000.000	0.001098	0.00	-10,916.99	-121,853.61	105,339.90	5,596.72	110,936.62
Total EUR		0.00	-168,269.30	-734,379.26	538,969.47	27,140.49	566,109.96
Total European Union		0.00	-168,269.30	-734,379.26	538,969.47	27,140.49	566,109.96
United Kingdom - GBP							
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.6% 317U7OVA7 27/01 SEDOL : 9MYGWRU 317U7OVA7							
-3,400,000.000	0.000199	0.00	-848.23	-17,087.72	16,184.42	55.07	16,239.49
PUT SWO GBP RBOSGB2RTCM P 4% / R 1DSONIA 317U7OUA8 27/01/20 SEDOL : 9MYGWQU 317U7OUA8							
-3,400,000.000	0.010338	0.00	-44,021.71	-22,641.23	-21,453.46	72.98	-21,380.48
Total GBP		0.00	-44,869.94	-39,728.95	-5,269.04	128.05	-5,140.99

◆ 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
Other Assets							
Other options							
Total United Kingdom		0.00	-44,869.94	-39,728.95	-5,269.04	128.05	-5,140.99
Total Other Options							
-66,000,000.000		**0.00**	**-213,139.24**	**-774,108.21**	**533,700.43**	**27,268.54**	**560,968.97**
Swaps							
European Union - EUR							
LCH_RPI MSNYUS33 15/03/2031 EUR P CPTFE/ R 1.38% SWU086FC4 SEDOL : 9KX9UAU SWU086FC4							
2,950,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/03/2052 EUR P CPTFE/ R 2.58% SWU0KT119 SEDOL : 9L67TXU SWU0KT119							
200,000.000	0.047111	0.00	9,756.69	120.22	9,643.89	-7.42	9,636.47
LCH_RPI MSNYUS33 15/03/2052 EUR P CPTFE/ R 2.59% SWU0ZD712 SEDOL : 9L63TVU SWU0ZD712							
300,000.000	0.050581	0.00	15,712.90	0.00	15,712.90	0.00	15,712.90
LCH_RPI MSNYUS33 15/04/2052 EUR P CPTFE/ R 2.55% SWU0KT127 SEDOL : 9L68GRU SWU0KT127							
100,000.000	0.047692	0.00	4,938.54	128.97	4,818.51	-8.94	4,809.57
LCH_RPI MSNYUS33 15/04/2053 EUR P CPTFE/ R 2.7% SWU0K8A23 SEDOL : 9LZMFUU SWU0K8A23							
900,000.000	0.163239	0.00	152,130.78	6,019.78	146,444.59	-333.59	146,111.00
LCH_RPI MSNYUS33 15/05/2027 EUR P 3.13%/ R CPTFE SWU04AM49 SEDOL : 9L6XS9U SWU04AM49							
200,000.000	0.006743	0.00	1,396.41	0.00	1,396.41	0.00	1,396.41
LCH_RPI MSNYUS33 15/05/2037 EUR P 2.488% / R CPTFE SWU01JA46 SEDOL : 9L75ZJU SWU01JA46							
100,000.000	0.00	0.00	0.00	2,645.70	-2,536.22	-109.48	-2,645.70
LCH_RPI MSNYUS33 15/05/2052 EUR P CPTFE/ R 2.421% SWU0EA026 SEDOL : 9L75ZKU SWU0EA026							
70,000.000	0.010178	0.00	737.72	0.00	737.72	0.00	737.72

◆ 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
Other Assets							
Swaps							
European Union - EUR							
LCH_RPI MSNYUS33 15/08/2027 EUR P 2.975% / R CPTFE SWU03ZT14 SEDOL : 9L8CFAU SWU03ZT14							
4,000,000.000	0.00	0.00	0.00	16,242.70	-16,452.43	209.73	-16,242.70
LCH_RPI MSNYUS33 15/08/2034 EUR P 2.049% / R CPTFE SWU056462 SEDOL : 9M9FTQU SWU056462							
710,000.000	0.00	0.00	0.00	92.68	-87.86	-4.82	-92.68
LCH_RPI MSNYUS33 15/09/2034 EUR P 2.034% / R CPTFE SWU0MM443 SEDOL : 9M9US3U SWU0MM443							
2,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/09/2053 EUR P CPTFE/ R 2.763% SWU0GH854 SEDOL : 9M3FD9U SWU0GH854							
500,000.000	0.187039	0.00	96,839.29	1,323.19	95,537.15	-21.05	95,516.10
LCH_RPI MSNYUS33 15/10/2053 EUR P CPTFE/ R 2.682% SWU0KH016 SEDOL : 9M3PMKU SWU0KH016							
400,000.000	0.15925	0.00	65,961.19	0.00	65,961.19	0.00	65,961.19
LCH_RPI MSNYUS33 15/10/2053 EUR P CPTFE/ R 2.736% SWU0NL451 SEDOL : 9M3JQ8U SWU0NL451							
600,000.000	0.178165	0.00	110,693.73	5,215.39	105,546.69	-68.35	105,478.34
LCH_RPI MSNYUS33 15/11/2039 EUR P FPCPX/ R 1.41% SWU0JE262 SEDOL : 9JZQH2U SWU0JE262							
300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/12/2052 EUR P CPTFE/ R 2.59% SWU0XL419 SEDOL : 9LXGCZU SWU0XL419							
400,000.000	0.114267	0.00	47,329.27	0.00	47,329.27	0.00	47,329.27
Total EUR		0.00	505,496.52	31,788.63	474,051.81	-343.92	473,707.89
Total European Union		0.00	505,496.52	31,788.63	474,051.81	-343.92	473,707.89
United Kingdom - GBP							

◆ 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
Other Assets							
Swaps							
United Kingdom - GBP							
LCH_RPI MSNYUS33 15/08/2034 GBP P RPI /R 3.5% SWU0TX9S4 SEDOL : 9M9TE8U SWU0TX9S4							
3,100,000.000	0.00	0.00	0.00	17,613.67	-16,766.89	-846.78	-17,613.67
LCH_RPI MSNYUS33 15/09/2034 GBP P RPI /R 3.466% SWU0AP415 SEDOL : 9M9UCEU SWU0AP415							
2,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total GBP		0.00	0.00	17,613.67	-16,766.89	-846.78	-17,613.67
Total United Kingdom		0.00	0.00	17,613.67	-16,766.89	-846.78	-17,613.67
United States - USD							
CDS / STS GSILGB2X SELL PROTECTION ONCMBX.NA.AAA.8 10-17- SEDOL : 9E2WDHU SWPC0ATK0							
42,049.480	0.000158	0.00	6.66	0.00	6.66	0.00	6.66
CDS / STS GSILGB2X SELL PROTECTION ONCMBX.NA.AAA.9 09-17- SEDOL : 9E5TEJU SWPC0C1D2							
1,584,863.810	0.000624	0.00	988.80	0.00	988.80	0.00	988.80
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL : 9J6LBFU SWPC0HTX7							
500,000.000	0.000235	0.00	117.50	0.00	117.50	0.00	117.50
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL : 9M8XPJU SWPC0MR67							
99,053.990	0.000624	0.00	61.80	0.00	61.80	0.00	61.80
LCH_RPI MSNYUS33 02/05/2028 USD P 2.335% / R CPI SWU0Y9274 SEDOL : 9G7ERYU SWU0Y9274							
680,000.000	0.102773	0.00	69,885.50	1,475.42	68,410.08	0.00	68,410.08
LCH_RPI MSNYUS33 02/24/2031 USD P 2.311% / R CPI SWU0PS017 SEDOL : 9K9RJ1U SWU0PS017							
2,800,000.000	0.11191	0.00	313,347.16	1,316.86	312,030.30	0.00	312,030.30

◆ 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
Other Assets							
Swaps							
United States - USD							
LCH_RPI MSNYUS33 03/05/2026 USD P 2.419% / R CPI SWU0EN705 SEDOL : 9KX2H7U SWU0EN705							
2,700,000.000	0.109251	0.00	294,976.89	0.00	294,976.89	0.00	294,976.89
LCH_RPI MSNYUS33 05/13/2026 USD P 2.768% / R CPI SWU0EQ088 SEDOL : 9KYFU8U SWU0EQ088							
1,500,000.000	0.086609	0.00	129,912.90	0.00	129,912.90	0.00	129,912.90
LCH_RPI MSNYUS33 05/14/2026 USD P 2.813% / R CPI SWU0JL852 SEDOL : 9KYHMTU SWU0JL852							
2,100,000.000	0.084105	0.00	176,620.71	0.00	176,620.71	0.00	176,620.71
LCH_RPI MSNYUS33 05/25/2026 USD P 2.703% / R CPI SWU0ZN009 SEDOL : 9KYQTUU SWU0ZN009							
1,370,000.000	0.088865	0.00	121,744.37	0.00	121,744.37	0.00	121,744.37
LCH_RPI MSNYUS33 06/03/2029 USD P CPI /R 1.954% SWU0JB268 SEDOL : 9J95BSU SWU0JB268							
550,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 06/06/2028 USD P CPI /R 2.37% SWU0Z7004 SEDOL : 9H3VYYU SWU0Z7004							
100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 07/25/2029 USD P CPI /R 1.997% SWU0SG481 SEDOL : 9JXJHDU SWU0SG481							
1,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 08/26/2028 USD P 2.573% / R CPI SWU0EQ690 SEDOL : 9L1JSAU SWU0EQ690							
700,000.000	0.070119	0.00	49,082.95	0.00	49,082.95	0.00	49,082.95
LCH_RPI MSNYUS33 11/20/2029 USD P CPI /R 1.883% SWU0JD587 SEDOL : 9JZWXZU SWU0JD587							
6,600,000.000	0.00	0.00	0.00	6,683.40	-6,683.40	0.00	-6,683.40
Total USD		0.00	1,156,745.24	9,475.68	1,147,269.56	0.00	1,147,269.56
Total United States		0.00	1,156,745.24	9,475.68	1,147,269.56	0.00	1,147,269.56

◆ 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
Other Assets							
Total Swaps							
42,855,967.280		**0.00**	**1,662,241.76**	**58,877.98**	**1,604,554.48**	**-1,190.70**	**1,603,363.78**
Miscellaneous							
United States - USD							
CASH HELD AT TILDEN CUSIP : 995679024							
960,651.120	1.00	0.00	960,651.12	960,651.12	0.00	0.00	0.00
Total USD		0.00	960,651.12	960,651.12	0.00	0.00	0.00
Total United States		0.00	960,651.12	960,651.12	0.00	0.00	0.00
Total Miscellaneous							
960,651.120		**0.00**	**960,651.12**	**960,651.12**	**0.00**	**0.00**	**0.00**
Cash collateral held elsewhere							
United States - USD							
CCP DUE TO/FROM MORGAN STANLEY SEDOL : 9AYQMLU							
421,000.000	1.00	0.00	421,000.00	421,000.00	0.00	0.00	0.00
CCP RECEIVABLE FROM MORGAN STANLEY & COINC. NEW YORK SEDOL : 9D6JACU							
1,930,000.000	1.00	0.00	1,930,000.00	1,930,000.00	0.00	0.00	0.00
DOMESTIC MASTER FORWARD COLLATERALRECEIVABLE FROM:BARC SEDOL : 9A3XW7U							
305,000.000	1.00	0.00	305,000.00	305,000.00	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
FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, SEDOL : 9E3RHSU							
260,000.000	1.00	0.00	260,000.00	260,000.00	0.00	0.00	0.00

◆ 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
Other Assets							
Cash collateral held elsewhere							
United States - USD							
OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERN SEDOL : 9A5HKFU							
260,000.000	1.00	0.00	260,000.00	260,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM USD SEDOL : 9A32GTU							
270,000.000	1.00	0.00	270,000.00	270,000.00	0.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE SEDOL : 9A6FD8U							
22,000.000	1.00	0.00	22,000.00	22,000.00	0.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM MORGANSTANLEY SEDOL : 9A6FF6U							
302,000.000	1.00	0.00	302,000.00	302,000.00	0.00	0.00	0.00
Total USD		0.00	3,830,000.00	3,830,000.00	0.00	0.00	0.00
Total United States		0.00	3,830,000.00	3,830,000.00	0.00	0.00	0.00
Total Cash Collateral Held Elsewhere							
3,830,000.000		**0.00**	**3,830,000.00**	**3,830,000.00**	**0.00**	**0.00**	**0.00**
Settlement receivables							
United States - USD							
RECEIVABLE FROM LEHMAN LBI CUSIP : 000629790							
1,994.530	0.00	0.00	0.00	1,994.53	-1,994.53	0.00	-1,994.53
Total USD		0.00	0.00	1,994.53	-1,994.53	0.00	-1,994.53
Total United States		0.00	0.00	1,994.53	-1,994.53	0.00	-1,994.53
Total Settlement Receivables							
1,994.530		**0.00**	**0.00**	**1,994.53**	**-1,994.53**	**0.00**	**-1,994.53**

◆ 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
Other Assets							
Exchange cleared swaps - other assets							
European Union - EUR							
LCH_IRS MSNYUS33 04/11/2052 EUR P 0.19%/ R 6MEURIB SWU01MJY SEDOL : 9L9TLQU SWU01MJY4							
700,000.000	0.415108	0.00	300,890.90	0.00	300,890.90	0.00	300,890.90
LCH_IRS MSNYUS33 04/11/2052 EUR P 0.195% / R 6MEURIB SWU01MK SEDOL : 9L9TLSU SWU01MK06							
800,000.000	0.414079	0.00	343,023.14	0.00	343,023.14	0.00	343,023.14
LCH_IRS MSNYUS33 08/11/2052 EUR P 0.197% / R 6MEURIB SWU01MM SEDOL : 9L9UZLU SWU01MMU8							
1,400,000.000	0.413754	0.00	599,819.49	0.00	599,819.49	0.00	599,819.49
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL : 9L6BLLU SWU01HX03							
300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU01IOA SEDOL : 9L6TP2U SWU01IOA9							
400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY4 SEDOL : 9L6CDRU SWU01HY44							
800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL : 9L6VYKU SWU01IQW9							
800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL : 9L6XM9U SWU01IVA1							
300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL : 9M9SMAU SWU028YB7							
62,625,000.000	0.013075	0.00	847,916.04	431,134.69	444,256.15	-27,474.80	416,781.35

◆ 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
Other Assets							
Exchange cleared swaps - other assets							
European Union - EUR							
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25%/ R 6MEURIB SWU02A2D SEDOL : 9M9SMDU SWU02A2D3							
20,249,000.000	0.00	0.00	0.00	87,127.91	-81,169.99	-5,957.92	-87,127.91
LCH_OIS MSNYUS33 26/02/2025 EUR P 3.475% / R 1DESTR SWU0225S SEDOL : 9M68QUU SWU0225S5							
92,700,000.000	0.000645	0.00	61,875.70	19,934.42	42,803.85	-862.57	41,941.28
Total EUR		0.00	2,153,525.27	538,197.02	1,649,623.54	-34,295.29	1,615,328.25
Total European Union		0.00	2,153,525.27	538,197.02	1,649,623.54	-34,295.29	1,615,328.25
Japan - JPY							
LCH_OIS MSNYUS33 14/09/2028 JPY P 0.55%/ R 1DTONAR SWU01Q35 SEDOL : 9M37ZXU SWU01Q355							
690,000,000.000	0.005997	0.00	26,330.73	0.00	26,330.73	0.00	26,330.73
LCH_OIS MSNYUS33 15/12/2031 JPY P 0.5% / R 1DTONAR SWU01VBR7 SEDOL : 9M1HESU SWU01VBR7							
508,000,000.000	0.025562	0.00	82,625.64	919.95	81,808.16	-102.47	81,705.69
LCH_OIS MSNYUS33 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E1X3 SEDOL : 9L3RJAU SWU01E1X3							
140,000,000.000	0.015144	0.00	13,490.28	0.00	13,490.28	0.00	13,490.28
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45%/ R 1DTONAR SWU01E23 SEDOL : 9L3RKFU SWU01E238							
35,300,000.000	0.014852	0.00	3,335.84	0.00	3,335.84	0.00	3,335.84
LCH_OIS MSNYUS33 20/09/2027 JPY P 0.3% / R 1DTONAR SWU01E2S3 SEDOL : 9L3RQTU SWU01E2S3							
44,000,000.000	0.012141	0.00	3,398.97	0.00	3,398.97	0.00	3,398.97
Total JPY		0.00	129,181.46	919.95	128,363.98	-102.47	128,261.51
Total Japan		0.00	129,181.46	919.95	128,363.98	-102.47	128,261.51
United Kingdom - GBP							

◆ 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
Other Assets							
Exchange cleared swaps - other assets							
United Kingdom - GBP							
LCH_OIS MSNYUS33 18/09/2026 GBP P 1DSONIA / R 4.25% SWU022DT SEDOL : 9M6FB7U SWU022DT4							
28,300,000.000	0.00	0.00	0.00	339,648.46	-325,198.35	-14,450.11	-339,648.46
Total GBP		0.00	0.00	339,648.46	-325,198.35	-14,450.11	-339,648.46
Total United Kingdom		0.00	0.00	339,648.46	-325,198.35	-14,450.11	-339,648.46
United States - USD							
CME_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206Z2 SEDOL : 9M59NRU SWU0206Z2							
3,800,000.000	0.084608	0.00	321,510.40	101,248.40	220,262.00	0.00	220,262.00
LCH_OIS MSNYUS33 01/18/2026 USD P 4.757% / R 1DSOFR SWU020SG SEDOL : 9M5GBGU SWU020SG0							
4,300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 01/18/2026 USD P 4.76%/ R 1DSOFR SWU020SF2 SEDOL : 9M5GBJU SWU020SF2							
2,890,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 02/13/2034 USD P 1DSOFR / R 3.085% SWU01OR3 SEDOL : 9LYEJ3U SWU01OR39							
11,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 02/13/2054 USD P 2.865% / R 1DSOFR SWU01OR4 SEDOL : 9LYEJ6U SWU01OR47							
9,000,000.000	0.205981	0.00	1,853,826.30	172,494.19	1,681,332.11	0.00	1,681,332.11
LCH_OIS MSNYUS33 02/15/2026 USD P 4.7% / R 1DSOFR SWU021OH0 SEDOL : 9M62VYU SWU021OH0							
12,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/15/2028 USD P 1DSOFR / R 2.3% SWU01YS10 SEDOL : 9M4AV2U SWU01YS10							
15,300,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ 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
Other Assets							
Exchange cleared swaps - other assets							
United States - USD							
LCH_OIS MSNYUS33 11/15/2053 USD P 2.285% / R 1DSOFR SWU01YS2 SEDOL : 9M4AV5U SWU01YS28							
1,960,000.000	0.333114	0.00	652,903.05	0.00	652,903.05	0.00	652,903.05
LCH_OIS MSNYUS33 11/21/2028 USD P 1DSOFR / R 2.34% SWU01YS36 SEDOL : 9M4EZSU SWU01YS36							
1,790,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/21/2053 USD P 2.236% / R 1DSOFR SWU01YS4 SEDOL : 9M4EZPU SWU01YS44							
1,500,000.000	0.340963	0.00	511,443.90	0.00	511,443.90	0.00	511,443.90
LCH_OIS MSNYUS33 12/22/2025 USD P 4.868% / R 1DSOFR SWU020A2 SEDOL : 9M54HVU SWU020A20							
13,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total USD		0.00	3,339,683.65	273,742.59	3,065,941.06	0.00	3,065,941.06
Total United States		0.00	3,339,683.65	273,742.59	3,065,941.06	0.00	3,065,941.06
Total Exchange Cleared Swaps - Other Assets							
1,704,814,000.000		**0.00**	**5,622,390.38**	**1,152,508.02**	**4,518,730.23**	**-48,847.87**	**4,469,882.36**
Total Other Assets							
1,686,462,612.930		**0.00**	**11,862,144.02**	**5,229,923.44**	**6,654,990.61**	**-22,770.03**	**6,632,220.58**
Derivative Offsets							
Cash and cash equivalent futures							
European Union - EUR							
FUT SEP 25 LIF 3M EURIBOR CUSIP : 999599GH0							
522.000	98.065	0.00	132,517,937.45	138,035,331.14	157,797.26	-5,675,190.95	-5,517,393.69

◆ 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
Derivative Offsets							
Cash and cash equivalent futures							
European Union - EUR							
FUT SEP 26 LIF 3M EURIBOR CUSIP : 999599GH0							
-522.000	97.975	0.00	-132,396,317.97	-138,035,334.78	-38,675.93	5,677,692.74	5,639,016.81
Total EUR		0.00	121,619.48	-3.64	119,121.33	2,501.79	121,623.12
Total European Union		0.00	121,619.48	-3.64	119,121.33	2,501.79	121,623.12
Total Cash and Cash Equivalent Futures							
0.000		**0.00**	**121,619.48**	**-3.64**	**119,121.33**	**2,501.79**	**121,623.12**
Equity futures							
Canada - CAD							
FUT MAR 25 ME S&P CAN 60 CUSIP : 999599GH0							
-28.000	1,485.10	0.00	-5,782,617.16	-5,986,797.05	140,275.34	63,904.55	204,179.89
Total CAD		0.00	-5,782,617.16	-5,986,797.05	140,275.34	63,904.55	204,179.89
Total Canada		0.00	-5,782,617.16	-5,986,797.05	140,275.34	63,904.55	204,179.89
International Region - USD							
FUT MAR 25 ICUS MSCI EAF CUSIP : 999599GH0							
-387.000	2,267.50	0.00	-43,876,125.00	-45,277,955.00	1,401,830.00	0.00	1,401,830.00
Total USD		0.00	-43,876,125.00	-45,277,955.00	1,401,830.00	0.00	1,401,830.00
Total International Region		0.00	-43,876,125.00	-45,277,955.00	1,401,830.00	0.00	1,401,830.00
United States - USD							
FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0							
-258.000	5,935.75	0.00	-76,571,175.00	-79,070,622.50	2,499,447.50	0.00	2,499,447.50

◆ 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
Derivative Offsets							
Equity futures							
Total USD		0.00	-76,571,175.00	-79,070,622.50	2,499,447.50	0.00	2,499,447.50
Total United States		0.00	-76,571,175.00	-79,070,622.50	2,499,447.50	0.00	2,499,447.50
Total Equity Futures							
-673.000		**0.00**	**-126,229,917.16**	**-130,335,374.55**	**4,041,552.84**	**63,904.55**	**4,105,457.39**
Fixed income futures							
Australia - AUD							
FUT MAR 25 SFE 10Y T-BOND CUSIP : 999599GH0							
-112.000	112.875329	0.00	-7,827,317.56	-8,198,002.21	104,312.04	266,372.61	370,684.65
Total AUD		0.00	-7,827,317.56	-8,198,002.21	104,312.04	266,372.61	370,684.65
Total Australia		0.00	-7,827,317.56	-8,198,002.21	104,312.04	266,372.61	370,684.65
France - EUR							
FUT 06 MAR 25 EUR FOAT CUSIP : 999599GH0							
139.000	123.40	0.00	17,761,518.13	18,448,569.06	-324,308.26	-362,742.67	-687,050.93
Total EUR		0.00	17,761,518.13	18,448,569.06	-324,308.26	-362,742.67	-687,050.93
Total France		0.00	17,761,518.13	18,448,569.06	-324,308.26	-362,742.67	-687,050.93
Germany - EUR							
FUT 06 MAR 25 EURO BUXL BND CUSIP : 999599GH0							
42.000	132.68	0.00	5,770,386.15	6,194,398.22	-307,502.09	-116,509.98	-424,012.07
FUT 06 MAR 25 EURX E-SCHATZ CUSIP : 999599GH0							
142.000	106.985	0.00	15,731,182.12	16,068,871.68	-35,972.50	-301,717.06	-337,689.56

◆ 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
Derivative Offsets							
Fixed income futures							
Germany - EUR							
FUT 06 MAR 25 EURX EUR-BOBL CUSIP : 999599GH0							
-19.000	117.86	0.00	-2,318,836.68	-2,383,883.96	16,226.29	48,820.99	65,047.28
FUT 06 MAR 25 EURX EUR-BUND CUSIP : 999599GH0							
-90.000	133.44	0.00	-12,435,941.38	-12,912,421.98	212,039.34	264,441.26	476,480.60
Total EUR		0.00	6,746,790.21	6,966,963.96	-115,208.96	-104,964.79	-220,173.75
Total Germany		0.00	6,746,790.21	6,966,963.96	-115,208.96	-104,964.79	-220,173.75
Italy - EUR							
FUT 06 MAR 25 EUX EURO-BTP CUSIP : 999599GH0							
-73.000	119.98	0.00	-9,069,468.59	-9,362,226.66	101,023.38	191,734.69	292,758.07
FUT 06 MAR 25 EUX ST EUROBTP CUSIP : 999599GH0							
30.000	107.42	0.00	3,337,002.46	3,408,738.45	-7,621.28	-64,114.71	-71,735.99
Total EUR		0.00	-5,732,466.13	-5,953,488.21	93,402.10	127,619.98	221,022.08
Total Italy		0.00	-5,732,466.13	-5,953,488.21	93,402.10	127,619.98	221,022.08
Japan - JPY							
FUT MAR 25 OSE 10Y JGB CUSIP : 999599GH0							
-1.000	141.90	0.00	-902,901.50	-951,297.62	4,390.43	44,005.69	48,396.12
Total JPY		0.00	-902,901.50	-951,297.62	4,390.43	44,005.69	48,396.12
Total Japan		0.00	-902,901.50	-951,297.62	4,390.43	44,005.69	48,396.12
United States - USD							

◆ 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
Derivative Offsets							
Fixed income futures							
United States - USD							
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0							
542.000	108.75	0.00	58,942,500.00	59,642,320.31	-699,820.31	0.00	-699,820.31
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0							
-185.000	106.304688	0.00	-19,666,367.19	-19,770,817.50	104,450.31	0.00	104,450.31
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0							
60.000	118.90625	0.00	7,134,375.00	7,329,757.26	-195,382.26	0.00	-195,382.26
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0							
-73.000	111.3125	0.00	-8,125,812.50	-8,401,211.33	275,398.83	0.00	275,398.83
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0							
-15.000	113.84375	0.00	-1,707,656.25	-1,633,349.51	-74,306.74	0.00	-74,306.74
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0							
-300.000	102.804688	0.00	-61,682,812.50	-61,670,690.59	-12,121.91	0.00	-12,121.91
Total USD		0.00	-25,105,773.44	-24,503,991.36	-601,782.08	0.00	-601,782.08
Total United States		0.00	-25,105,773.44	-24,503,991.36	-601,782.08	0.00	-601,782.08
Total Fixed Income Futures							
87.000		**0.00**	**-15,060,150.29**	**-14,191,246.38**	**-839,194.73**	**-29,709.18**	**-868,903.91**
Commodity futures							
United Kingdom - USD							
FUT 15 JAN 25 LME ALUM US CUSIP : 999599GH0							
-92.000	2,536.48	0.00	-5,833,904.00	-5,953,674.17	119,770.17	0.00	119,770.17

◆ 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
Derivative Offsets							
Commodity futures							
United Kingdom - USD							
FUT 15 JAN 25 LME COPPER US CUSIP : 999599GH0							
-12.000	8,673.23	0.00	-2,601,969.00	-2,725,539.75	123,570.75	0.00	123,570.75
FUT 15 JAN 25 LME NICKEL US CUSIP : 999599GH0							
-11.000	15,140.07	0.00	-999,245.02	-1,044,919.53	45,674.51	0.00	45,674.51
FUT 15 JAN 25 LME ZINC US CUSIP : 999599GH0							
-10.000	2,960.44	0.00	-740,110.00	-773,278.86	33,168.86	0.00	33,168.86
FUT 16 APR 25 LME ALUM US CUSIP : 999599GH0							
-12.000	2,552.43	0.00	-765,729.00	-780,608.00	14,879.00	0.00	14,879.00
FUT 16 JUL 25 LME ALUM US CUSIP : 999599GH0							
-13.000	2,560.13	0.00	-832,042.25	-859,589.25	27,547.00	0.00	27,547.00
FUT 17 DEC 25 LME ALUM US CUSIP : 999599GH0							
-21.000	2,569.43	0.00	-1,348,950.75	-1,382,236.75	33,286.00	0.00	33,286.00
FUT 17 DEC 25 LME COPPER US CUSIP : 999599GH0							
-9.000	8,990.50	0.00	-2,022,862.50	-2,110,415.25	87,552.75	0.00	87,552.75
FUT 17 DEC 25 LME NICKEL US CUSIP : 999599GH0							
-10.000	15,967.76	0.00	-958,065.98	-1,001,326.50	43,260.52	0.00	43,260.52
FUT 17 DEC 25 LME ZINC US CUSIP : 999599GH0							
-8.000	2,993.81	0.00	-598,762.00	-620,713.50	21,951.50	0.00	21,951.50

◆ 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
Derivative Offsets							
Commodity futures							
United Kingdom - USD							
FUT 18 JUN 25 LME ALUM US CUSIP : 999599GH0							
-17.000	2,558.13	0.00	-1,087,205.25	-1,115,559.50	28,354.25	0.00	28,354.25
FUT 18 JUN 25 LME NICKEL US CUSIP : 999599GH0							
-4.000	15,535.76	0.00	-372,858.39	-393,928.98	21,070.59	0.00	21,070.59
FUT 18 JUN 25 LME ZINC US CUSIP : 999599GH0							
-9.000	2,990.56	0.00	-672,876.00	-678,363.25	5,487.25	0.00	5,487.25
FUT 19 FEB 25 LME ALUM US CUSIP : 999599GH0							
-61.000	2,546.82	0.00	-3,883,900.50	-3,970,701.50	86,801.00	0.00	86,801.00
FUT 19 FEB 25 LME COPPER US CUSIP : 999599GH0							
-11.000	8,718.92	0.00	-2,397,703.00	-2,498,712.00	101,009.00	0.00	101,009.00
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							
-80.000	2,554.97	0.00	-5,109,940.00	-5,138,349.81	28,409.81	0.00	28,409.81
FUT 19 MAR 25 LME COPPER US CUSIP : 999599GH0							
-14.000	8,754.20	0.00	-3,063,970.00	-3,193,084.00	129,114.00	0.00	129,114.00

◆ 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
Derivative Offsets							
Commodity futures							
United Kingdom - USD							
FUT 19 MAR 25 LME NICKEL US CUSIP : 999599GH0							
-18.000	15,303.34	0.00	-1,652,761.38	-1,780,394.40	127,633.02	0.00	127,633.02
FUT 19 MAR 25 LME ZINC US CUSIP : 999599GH0							
-27.000	2,980.34	0.00	-2,011,729.50	-2,043,954.53	32,225.03	0.00	32,225.03
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
FUT 21 MAY 25 LME COPPER US CUSIP : 999599GH0							
-4.000	8,814.00	0.00	-881,400.00	-913,449.50	32,049.50	0.00	32,049.50
Total USD		0.00	-40,387,697.99	-41,629,315.93	1,241,617.94	0.00	1,241,617.94
Total United Kingdom		0.00	-40,387,697.99	-41,629,315.93	1,241,617.94	0.00	1,241,617.94
United States - USD							
FUT APR 25 CME CATTLE CUSIP : 999599GH0							
-40.000	1.94275	0.00	-3,108,400.00	-2,984,352.00	-124,048.00	0.00	-124,048.00
FUT APR 25 CMX GOLD CUSIP : 999599GH0							
-17.000	2,666.00	0.00	-4,532,200.00	-4,593,710.00	61,510.00	0.00	61,510.00
FUT APR 25 ICE BRENT CRD CUSIP : 999599GH0							
-47.000	74.24	0.00	-3,489,280.00	-3,406,653.02	-82,626.98	0.00	-82,626.98
FUT APR 25 NYM HH NAT GAS CUSIP : 999599GH0							
-44.000	3.07	0.00	-1,350,800.00	-1,306,927.10	-43,872.90	0.00	-43,872.90

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT APR 25 NYM LT CRUDE CUSIP : 999599GH0							
-13.000	70.86	0.00	-921,180.00	-885,710.00	-35,470.00	0.00	-35,470.00
FUT AUG 25 NYM HH NAT GAS CUSIP : 999599GH0							
-39.000	3.56	0.00	-1,388,400.00	-1,274,394.48	-114,005.52	0.00	-114,005.52
FUT DEC 25 NYM HH NAT GAS CUSIP : 999599GH0							
-32.000	4.364	0.00	-1,396,480.00	-1,276,850.00	-119,630.00	0.00	-119,630.00
FUT DEC 25 NYM LT CRUDE CUSIP : 999599GH0							
-12.000	68.19	0.00	-818,280.00	-802,390.00	-15,890.00	0.00	-15,890.00
FUT FEB 25 CME CATTLE CUSIP : 999599GH0							
-74.000	1.916	0.00	-5,671,360.00	-5,470,578.27	-200,781.73	0.00	-200,781.73
FUT FEB 25 CMX GOLD CUSIP : 999599GH0							
-114.000	2,641.00	0.00	-30,107,400.00	-30,443,155.22	335,755.22	0.00	335,755.22
FUT FEB 25 NYM HH NAT GAS CUSIP : 999599GH0							
-39.000	3.633	0.00	-1,416,870.00	-1,402,178.64	-14,691.36	0.00	-14,691.36
FUT FEB 25 NYM LT CRUDE CUSIP : 999599GH0							
-42.000	71.72	0.00	-3,012,240.00	-2,893,086.98	-119,153.02	0.00	-119,153.02
FUT JUL 25 CBT CORN CUSIP : 999599GH0							
-103.000	4.6875	0.00	-2,414,062.50	-2,299,522.90	-114,539.60	0.00	-114,539.60

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT JUL 25 CBT SOYBEANS CUSIP : 999599GH0							
-38.000	10.3475	0.00	-1,966,025.00	-1,955,200.00	-10,825.00	0.00	-10,825.00
FUT JUL 25 CBT WHEAT CUSIP : 999599GH0							
-15.000	5.695	0.00	-427,125.00	-438,062.50	10,937.50	0.00	10,937.50
FUT JUL 25 CMX HG COPPER CUSIP : 999599GH0							
-1.000	4.092	0.00	-102,300.00	-104,275.00	1,975.00	0.00	1,975.00
FUT JUL 25 CSC SUGAR 11 CUSIP : 999599GH0							
-38.000	0.175	0.00	-747,191.01	-795,177.38	47,986.37	0.00	47,986.37
FUT JUL 25 ICE BRENT CRD CUSIP : 999599GH0							
-14.000	73.25	0.00	-1,025,500.00	-1,010,440.00	-15,060.00	0.00	-15,060.00
FUT JUL 25 KCBT RED WHEAT CUSIP : 999599GH0							
-22.000	5.76	0.00	-633,600.00	-643,112.50	9,512.50	0.00	9,512.50
FUT JUL 25 NYM HH NAT GAS CUSIP : 999599GH0							
-38.000	3.522	0.00	-1,338,360.00	-1,239,004.63	-99,355.37	0.00	-99,355.37
FUT JUL 25 NYM LT CRUDE CUSIP : 999599GH0							
-1.000	69.84	0.00	-69,840.00	-67,260.00	-2,580.00	0.00	-2,580.00
FUT JUN 25 CME CATTLE CUSIP : 999599GH0							
-16.000	1.89625	0.00	-1,213,600.00	-1,157,813.34	-55,786.66	0.00	-55,786.66

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT JUN 25 ICE BRENT CRD CUSIP : 999599GH0							
-90.000	73.56	0.00	-6,620,400.00	-6,521,659.72	-98,740.28	0.00	-98,740.28
FUT JUN 25 ICE WTILSCRUDE CUSIP : 999599GH0							
-6.000	70.17	0.00	-421,020.00	-406,910.00	-14,110.00	0.00	-14,110.00
FUT JUN 25 NYM HH NAT GAS CUSIP : 999599GH0							
-40.000	3.335	0.00	-1,334,000.00	-1,250,422.20	-83,577.80	0.00	-83,577.80
FUT JUN 25 NYM LT CRUDE CUSIP : 999599GH0							
-85.000	70.17	0.00	-5,964,450.00	-5,890,404.74	-74,045.26	0.00	-74,045.26
FUT MAR 25 CBT CORN CUSIP : 999599GH0							
-406.000	4.585	0.00	-9,307,550.00	-8,878,574.95	-428,975.05	0.00	-428,975.05
FUT MAR 25 CBT SOYBEANS CUSIP : 999599GH0							
-181.000	10.105	0.00	-9,145,025.00	-9,329,761.41	184,736.41	0.00	184,736.41
FUT MAR 25 CBT WHEAT CUSIP : 999599GH0							
-121.000	5.515	0.00	-3,336,575.00	-3,503,248.09	166,673.09	0.00	166,673.09
FUT MAR 25 CMX HG COPPER CUSIP : 999599GH0							
-66.000	4.0265	0.00	-6,643,725.00	-6,945,205.00	301,480.00	0.00	301,480.00
FUT MAR 25 CSC SUGAR 11 CUSIP : 999599GH0							
-324.000	0.1926	0.00	-7,011,505.62	-7,350,462.43	338,956.81	0.00	338,956.81

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT MAR 25 ICE WTILSCRUDE CUSIP : 999599GH0							
-8.000	71.25	0.00	-570,000.00	-534,768.75	-35,231.25	0.00	-35,231.25
FUT MAR 25 IPE BRENT CRD CUSIP : 999599GH0							
-151.000	74.64	0.00	-11,270,640.00	-11,180,865.61	-89,774.39	0.00	-89,774.39
FUT MAR 25 KCBT RED WHEAT CUSIP : 999599GH0							
-139.000	5.5925	0.00	-3,886,787.50	-4,003,247.34	116,459.84	0.00	116,459.84
FUT MAR 25 NYM HH NAT GAS CUSIP : 999599GH0							
-43.000	3.098	0.00	-1,332,140.00	-1,358,393.69	26,253.69	0.00	26,253.69
FUT MAR 25 NYM LT CRUDE CUSIP : 999599GH0							
-33.000	71.25	0.00	-2,351,250.00	-2,264,722.06	-86,527.94	0.00	-86,527.94
FUT MAY 25 CBT CORN CUSIP : 999599GH0							
-114.000	4.6575	0.00	-2,654,775.00	-2,530,585.11	-124,189.89	0.00	-124,189.89
FUT MAY 25 CBT SOYBEANS CUSIP : 999599GH0							
-67.000	10.2225	0.00	-3,424,537.50	-3,416,375.00	-8,162.50	0.00	-8,162.50
FUT MAY 25 CBT WHEAT CUSIP : 999599GH0							
-26.000	5.625	0.00	-731,250.00	-759,275.00	28,025.00	0.00	28,025.00
FUT MAY 25 CMX HG COPPER CUSIP : 999599GH0							
-15.000	4.0595	0.00	-1,522,312.50	-1,596,237.50	73,925.00	0.00	73,925.00

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT MAY 25 CSC SUGAR 11 CUSIP : 999599GH0							
-102.000	0.1785	0.00	-2,045,730.34	-2,194,258.76	148,528.42	0.00	148,528.42
FUT MAY 25 ICE BRENT CRD CUSIP : 999599GH0							
-25.000	73.88	0.00	-1,847,000.00	-1,808,110.00	-38,890.00	0.00	-38,890.00
FUT MAY 25 KCBT RED WHEAT CUSIP : 999599GH0							
-35.000	5.6775	0.00	-993,562.50	-1,010,850.00	17,287.50	0.00	17,287.50
FUT MAY 25 NYM HH NAT GAS CUSIP : 999599GH0							
-42.000	3.157	0.00	-1,325,940.00	-1,268,861.44	-57,078.56	0.00	-57,078.56
FUT MAY 25 NYM LT CRUDE CUSIP : 999599GH0							
-7.000	70.50	0.00	-493,500.00	-477,500.00	-16,000.00	0.00	-16,000.00
FUT NOV 25 CBT SOYBEANS CUSIP : 999599GH0							
-12.000	10.2525	0.00	-615,150.00	-599,637.50	-15,512.50	0.00	-15,512.50
FUT NOV 25 NYM HH NAT GAS CUSIP : 999599GH0							
-39.000	3.906	0.00	-1,523,340.00	-1,366,959.13	-156,380.87	0.00	-156,380.87
FUT OCT 25 CSC SUGAR 11 CUSIP : 999599GH0							
-5.000	0.1747	0.00	-98,146.07	-97,899.20	-246.87	0.00	-246.87
FUT OCT 25 NYM HH NAT GAS CUSIP : 999599GH0							
-38.000	3.619	0.00	-1,375,220.00	-1,233,870.00	-141,350.00	0.00	-141,350.00

◆ 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
Derivative Offsets							
Commodity futures							
United States - USD							
FUT SEP 25 CBT CORN CUSIP : 999599GH0							
-27.000	4.425	0.00	-597,375.00	-589,906.44	-7,468.56	0.00	-7,468.56
FUT SEP 25 ICE BRENT CRD CUSIP : 999599GH0							
-11.000	72.63	0.00	-798,930.00	-784,130.00	-14,800.00	0.00	-14,800.00
FUT SEP 25 NYM HH NAT GAS CUSIP : 999599GH0							
-43.000	3.542	0.00	-1,523,060.00	-1,371,024.28	-152,035.72	0.00	-152,035.72
FUT SEP 25 NYM LT CRUDE CUSIP : 999599GH0							
-8.000	69.15	0.00	-553,200.00	-540,570.00	-12,630.00	0.00	-12,630.00
Total USD		0.00	-158,468,590.54	-157,514,549.31	-954,041.23	0.00	-954,041.23
Total United States		0.00	-158,468,590.54	-157,514,549.31	-954,041.23	0.00	-954,041.23
Total Commodity Futures							
-3,585.000		**0.00**	**-198,856,288.53**	**-199,143,865.24**	**287,576.71**	**0.00**	**287,576.71**
Total Derivative Offsets							
-4,171.000		**0.00**	**-340,024,736.50**	**-343,670,489.81**	**3,609,056.15**	**36,697.16**	**3,645,753.31**
Hedge Fund							
Hedge equity							
Global Region - USD							
COATUE GROWTH V OFFSHORE FEEDER FUND LP CUSIP : 993XWU998							
62,605,209.070	46,529,739.00	0.00	46,529,739.00	62,605,209.07	-16,075,470.07	0.00	-16,075,470.07

◆ 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
Hedge Fund							
Hedge equity							
Global Region - USD							
D.E. SHAW COMPOSITE INTERNATIONAL FUND CUSIP : 993ML1998							
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 : 994WQ3996							
22,747,969.050	19,845,383.00	0.00	19,845,383.00	22,747,969.05	-2,902,586.05	0.00	-2,902,586.05
Total USD		0.00	80,547,293.00	91,526,845.74	-10,979,552.74	0.00	-10,979,552.74
Total Global Region		0.00	80,547,293.00	91,526,845.74	-10,979,552.74	0.00	-10,979,552.74
International Region - USD							
CF TILDEN PARK OFF INVT FD LTD-CL A-2 -ELIGIBLE -SER 03-202 CUSIP : 995463023							
6,175.000	984.973441	0.00	6,082,211.00	6,175,000.00	-92,789.00	0.00	-92,789.00
CF TILDEN PARK OFFSHORE INVT FDLTD-CLASS CUSIP : 321999S88							
35,000.000	1,009.762992	0.00	35,341,704.72	35,000,000.00	341,704.72	0.00	341,704.72
Total USD		0.00	41,423,915.72	41,175,000.00	248,915.72	0.00	248,915.72
Total International Region		0.00	41,423,915.72	41,175,000.00	248,915.72	0.00	248,915.72
United States - USD							
CF COATUE OFFSHORE FD LTD CL LIQ ACCT 2TRANCHE 20 SER DEC 2 CUSIP : 2P2999R21							
2,210.720	93.992143	0.00	207,790.31	221,072.22	-13,281.91	0.00	-13,281.91
CF COATUE OFFSHORE FND LTD CL LIQ ACCT 2 TRANCHE 20 SER DEC CUSIP : 34999AX53							
1,085.120	96.431184	0.00	104,639.41	108,512.21	-3,872.80	0.00	-3,872.80
CF COATUE OFFSHORE FUND LTD LIQ ACCT 6 -20 MAY 23 SERIES CUSIP : GH999AP91							
2,786.670	105.51283	0.00	294,029.44	278,667.07	15,362.37	0.00	15,362.37

◆ 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
Hedge Fund							
Hedge equity							
United States - USD							
CF COATUE OFFSHORE FUND LTD LIQ ACCT MAY 2024 CUSIP : 997124995							
1,093.400	99.211203	0.00	108,477.53	109,339.94	-862.41	0.00	-862.41
CF COATUE OFFSHORE FUND LTD LIQ ACCT NOV 2024 CUSIP : 06999AK22							
1,086.880	99.833329	0.00	108,506.85	108,688.22	-181.37	0.00	-181.37
CF COATUE OFFSHORE FUND, LTD CL A TRANCHE PV-7 SER 2021-07-0 CUSIP : 993043579							
56,853.660	117.832407	0.00	6,699,203.60	5,685,366.00	1,013,837.60	0.00	1,013,837.60
CF COATUE OFFSHORE FUND, LTD CL LIQ_ACCT TRANCHE 20 SER AUG CUSIP : 997431614							
955.160	102.310452	0.00	97,722.85	95,515.58	2,207.27	0.00	2,207.27
D E SHAW ORIENTEER INTERNATIONAL LIMITEDFUND LP CUSIP : 993JN2991							
120,596,678.300	154,460,731.000001	0.00	154,460,731.00 *	120,596,678.30	33,864,052.70	0.00	33,864,052.70
			** Market value based on prices received from an external manager or other client-directed pricing source*				
GMO MULTI-STRAT FD (OFFSHORE) A 6-000117 CUSIP : 000238584							
1,100,001.000	16,254,569.00	0.00	16,254,569.00	1,100,001.00	15,154,568.00	0.00	15,154,568.00
Total USD		0.00	178,335,669.99	128,303,840.54	50,031,829.45	0.00	50,031,829.45
Total United States		0.00	178,335,669.99	128,303,840.54	50,031,829.45	0.00	50,031,829.45
Total Hedge Equity							
213,330,771.650		**0.00**	**300,306,878.71**	**261,005,686.28**	**39,301,192.43**	**0.00**	**39,301,192.43**
Hedge market dependent							
Global Region - USD							

◆ 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
Hedge Fund							
Hedge market dependent							
Global Region - USD							
CF BRIDGEWATER PURE ALPHA TRADING COMPANY II LTD SERIES CDLX CUSIP : 7AM999A82							
72,695.000	1,357.978899	0.00	98,718,276.06 *	87,064,929.91	11,653,346.15	0.00	11,653,346.15
			**Market Value based on preliminary estimates received from an external manager*				
Total USD		0.00	98,718,276.06	87,064,929.91	11,653,346.15	0.00	11,653,346.15
Total Global Region		0.00	98,718,276.06	87,064,929.91	11,653,346.15	0.00	11,653,346.15
United States - USD							
CF BRIDGEWATER PURE ALPHA FUND II LTD CLASS SERIES 1000-406 CUSIP : 108999I39							
156,602.410	1,324.0708	0.00	207,352,678.29	159,309,595.77	48,043,082.52	0.00	48,043,082.52
Total USD		0.00	207,352,678.29	159,309,595.77	48,043,082.52	0.00	48,043,082.52
Total United States		0.00	207,352,678.29	159,309,595.77	48,043,082.52	0.00	48,043,082.52
Total Hedge Market Dependent							
229,297.410		**0.00**	**306,070,954.35**	**246,374,525.68**	**59,696,428.67**	**0.00**	**59,696,428.67**
Hedge event driven							
Global Region - USD							
VIKING GLOBAL OPPORTUNITIES III LP CUSIP : 9922W8996							
94,700,000.000	217,805,984.000001	0.00	217,805,984.00	94,700,000.00	123,105,984.00	0.00	123,105,984.00
Total USD		0.00	217,805,984.00	94,700,000.00	123,105,984.00	0.00	123,105,984.00
Total Global Region		0.00	217,805,984.00	94,700,000.00	123,105,984.00	0.00	123,105,984.00
International Region - USD							
CF KING STR CAP CL S SER 210 FD CUSIP : 97999HRH6							
887.950	126.4602	0.00	112,290.33	80,342.42	31,947.91	0.00	31,947.91

◆ 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
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STR CAP CL S SER 224 FD CUSIP : 43999QPZ2							
2,653.890	140.0389	0.00	371,647.84	242,469.19	129,178.65	0.00	129,178.65
CF KING STREET CAL LTD CLS A SER II- 1 CUSIP : 8R9995RT3							
870,020.230	141.3712	0.00	122,995,803.94	83,033,615.50	39,962,188.44	0.00	39,962,188.44
CF KING STREET CAP LTD CL S SER 281 FD CUSIP : 999DFV035							
6,130.170	143.9172	0.00	882,236.90	570,701.48	311,535.42	0.00	311,535.42
CF KING STREET CAP LTD CL S SER 412 CUSIP : 993539956							
2,448.580	5.6833	0.00	13,916.01	229,379.39	-215,463.38	0.00	-215,463.38
CF KING STREET CAP LTD CL S SR 296 CUSIP : 999VBV039							
475.040	144.4119	0.00	68,601.43	44,224.87	24,376.56	0.00	24,376.56
CF KING STREET CAP LTD CL S SR 308 CUSIP : 999760739							
834.490	106.1646	0.00	88,593.30	78,048.91	10,544.39	0.00	10,544.39
CF KING STREET CAP LTD CL S SR 317 CUSIP : 995609427							
142.510	144.5289	0.00	20,596.81	13,328.76	7,268.05	0.00	7,268.05
CF KING STREET CAP LTD CL S SR 326 CUSIP : 990019325							
2,192.110	73.3361	0.00	160,760.80	205,025.24	-44,264.44	0.00	-44,264.44
CF KING STREET CAP LTD CL S SR 344 CUSIP : 991087867							
4,679.470	0.9164	0.00	4,288.27	437,664.43	-433,376.16	0.00	-433,376.16

◆ 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
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STREET CAP LTD CL S SR 353 CUSIP : 996762241							
10,872.750	113.5405	0.00	1,234,497.47	1,016,913.66	217,583.81	0.00	217,583.81
CF KING STREET CAP LTD CL S SR 362 CUSIP : 70999GJ27							
5,045.730	100.1976	0.00	505,570.04	471,920.05	33,649.99	0.00	33,649.99
CF KING STREET CAP LTD CL S SR 380 CUSIP : 70999GJ68							
6,146.290	63.4342	0.00	389,884.99	574,854.21	-184,969.22	0.00	-184,969.22
CF KING STREET CAPITAL LTD CL S SER 161 CUSIP : 4A999F319							
2,326.860	149.5559	0.00	347,995.64	215,461.02	132,534.62	0.00	132,534.62
CF KING STREET CAPITAL LTD CL S SER 168 CUSIP : 4A999F327							
159.940	176.7915	0.00	28,276.03	14,809.93	13,466.10	0.00	13,466.10
CF KING STREET CAPITAL LTD CL S SER 175 CUSIP : 4A999F335							
2,416.630	125.6881	0.00	303,741.63	223,773.86	79,967.77	0.00	79,967.77
CF KING STREET CAPITAL LTD CL S SER 254FD CUSIP : 6C999E852							
193.840	37.5318	0.00	7,275.16	17,701.98	-10,426.82	0.00	-10,426.82
CF KING STREET CAPITAL LTD CLASS S SER182 CUSIP : 2A999WW79							
15.930	83.7908	0.00	1,334.79	1,448.54	-113.75	0.00	-113.75
CF KING STREET CAPITAL LTD CLASS S SER189 CUSIP : 2A999QU74							
2,098.330	126.6686	0.00	265,792.52	190,805.09	74,987.43	0.00	74,987.43

◆ 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
Hedge Fund							
Hedge event driven							
International Region - USD							
CF KING STREET CAPITAL LTD CLASS S SER266 CUSIP : 579994153							
842.010	143.8203	0.00	121,098.13	76,283.56	44,814.57	0.00	44,814.57
CF KING STREET CAPITAL LTD CLASS S SER 238 CUSIP : 5D99986E7							
566.250	107.9062	0.00	61,101.89	51,416.13	9,685.76	0.00	9,685.76
CF KING STREET CAPITAL LTD CLASS S SER 244 CUSIP : 3X9998S68							
3,201.850	141.0602	0.00	451,653.60	290,927.78	160,725.82	0.00	160,725.82
CF KING STREET CAPTIAL LTD CL SSER 231 CUSIP : 55999RD53							
617.920	112.5812	0.00	69,566.18	56,440.39	13,125.79	0.00	13,125.79
CF KING STREET CAPTIAL LTD CL S SER 125FUND CUSIP : 382992G66							
751.330	66.2924	0.00	49,807.47	69,175.12	-19,367.65	0.00	-19,367.65
Total USD		0.00	128,556,331.17	88,206,731.51	40,349,599.66	0.00	40,349,599.66
Total International Region		0.00	128,556,331.17	88,206,731.51	40,349,599.66	0.00	40,349,599.66
Total Hedge Event Driven							
95,625,720.100		**0.00**	**346,362,315.17**	**182,906,731.51**	**163,455,583.66**	**0.00**	**163,455,583.66**
Hedge multi strategy							
Global Region - USD							
CF BRIDGEWATER SHORT TERM INVESTMENT FUND II LLC STIF II CUSIP : 4TH999MK0							
914,681.019	14.276915	0.00	13,058,823.16 *	12,989,793.40	69,029.76	0.00	69,029.76

**Market Value based on preliminary estimates received from an external manager*

◆ 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
Hedge Fund							
Hedge multi strategy							
Global Region - USD							
RENAISSANCE INSTITUTIONAL DIVERSIFIEDALPHA FUND LLC CUSIP : 9926H9992							
112,754,043.000	89,823,647.00	0.00	* 89,823,647.00	112,754,043.00	-22,930,396.00	0.00	-22,930,396.00
			** Market value based on prices received from an external manager or other client-directed pricing source*				
Total USD		0.00	102,882,470.16	125,743,836.40	-22,861,366.24	0.00	-22,861,366.24
Total Global Region		0.00	102,882,470.16	125,743,836.40	-22,861,366.24	0.00	-22,861,366.24
International Region - USD							
CF BRIDGEWATER PURE ALPHA TRADING SERIESCCLIV LTD CUSIP : 108999X65							
31,638.891	1,586.879274	0.00	* 50,207,100.38	39,750,889.56	10,456,210.82	0.00	10,456,210.82
			**Market Value based on preliminary estimates received from an external manager*				
Total USD		0.00	50,207,100.38	39,750,889.56	10,456,210.82	0.00	10,456,210.82
Total International Region		0.00	50,207,100.38	39,750,889.56	10,456,210.82	0.00	10,456,210.82
United States - USD							
CF BRIDGEWATER SHORT TERM INVESTMENT IIFUND CUSIP : 5004003C8							
8,540,356.727	14.276915	0.00	* 121,929,947.06	117,165,662.65	4,764,284.41	0.00	4,764,284.41
			**Market Value based on preliminary estimates received from an external manager*				
CF ELLIOTT INTERNATIONAL LIMITED-CL C CUSIP : 1KB999QP3							
66,431.860	2,314.7937	0.00	153,842,888.74	125,227,495.24	28,615,393.50	0.00	28,615,393.50
CF TWO SIGMA ABSOLUTE RETURN CAYMANFD, LTD. CLS A1 SER CUSIP : 602993KA4							
38,523.100	2,280.4518	0.00	87,850,072.74	55,056,385.33	32,793,687.41	0.00	32,793,687.41
Total USD		0.00	363,622,908.54	297,449,543.22	66,173,365.32	0.00	66,173,365.32
Total United States		0.00	363,622,908.54	297,449,543.22	66,173,365.32	0.00	66,173,365.32

◆ 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
Hedge Fund							
Total Hedge Multi Strategy							
122,345,674.597		**0.00**	**516,712,479.08**	**462,944,269.18**	**53,768,209.90**	**0.00**	**53,768,209.90**
Total Hedge Fund							
431,531,463.757		**0.00**	**1,469,452,627.31**	**1,153,231,212.65**	**316,221,414.66**	**0.00**	**316,221,414.66**
Liabilities							
Swap liabilities							
European Union - EUR							
LCH_RPI MSNYUS33 15/03/2031 EUR P CPTFE/ R 1.38% SWU086FC4 SEDOL : 9KX9UAL SWU086FC4							
-2,950,000.000	0.175956	0.00	-537,496.00	-22,334.51	-518,030.88	2,869.39	-515,161.49
LCH_RPI MSNYUS33 15/03/2052 EUR P CPTFE/ R 2.58% SWU0KT119 SEDOL : 9L67TXL SWU0KT119							
-200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/03/2052 EUR P CPTFE/ R 2.59% SWU0ZD712 SEDOL : 9L63TVL SWU0ZD712							
-300,000.000	0.00	0.00	0.00	-7,789.79	7,265.33	524.46	7,789.79
LCH_RPI MSNYUS33 15/04/2052 EUR P CPTFE/ R 2.55% SWU0KT127 SEDOL : 9L68GRL SWU0KT127							
-100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/04/2053 EUR P CPTFE/ R 2.7% SWU0K8A23 SEDOL : 9LZMFUL SWU0K8A23							
-900,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/05/2027 EUR P 3.13%/ R CPTFE SWU04AM49 SEDOL : 9L6XS9L SWU04AM49							
-200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ 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
Liabilities							
Swap liabilities							
European Union - EUR							
LCH_RPI MSNYUS33 15/05/2037 EUR P 2.488% / R CPTFE SWU01JA46 SEDOL : 9L75ZJL SWU01JA46							
-100,000.000	0.011136	0.00	-1,153.16	0.00	-1,153.16	0.00	-1,153.16
LCH_RPI MSNYUS33 15/05/2052 EUR P CPTFE/ R 2.421% SWU0EA026 SEDOL : 9L75ZKL SWU0EA026							
-70,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/08/2027 EUR P 2.975% / R CPTFE SWU03ZT14 SEDOL : 9L8CFAL SWU03ZT14							
-4,000,000.000	0.010368	0.00	-42,945.50	0.00	-42,945.50	0.00	-42,945.50
LCH_RPI MSNYUS33 15/08/2034 EUR P 2.049% / R CPTFE SWU056462 SEDOL : 9M9FTQL SWU056462							
-710,000.000	0.01439	0.00	-10,579.31	-446.67	-10,156.19	23.55	-10,132.64
LCH_RPI MSNYUS33 15/09/2034 EUR P 2.034% / R CPTFE SWU0MM443 SEDOL : 9M9US3L SWU0MM443							
-2,500,000.000	0.012827	0.00	-33,204.60	-5,189.75	-28,381.86	367.01	-28,014.85
LCH_RPI MSNYUS33 15/09/2053 EUR P CPTFE/ R 2.763% SWU0GH854 SEDOL : 9M3FD9L SWU0GH854							
-500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/10/2053 EUR P CPTFE/ R 2.682% SWU0KH016 SEDOL : 9M3PMKL SWU0KH016							
-400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/10/2053 EUR P CPTFE/ R 2.736% SWU0NL451 SEDOL : 9M3JQ8L SWU0NL451							
-600,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 15/11/2039 EUR P FPCPX/ R 1.41% SWU0JE262 SEDOL : 9JZQH2L SWU0JE262							
-300,000.000	0.160706	0.00	-49,923.20	0.00	-49,923.20	0.00	-49,923.20

◆ 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
Liabilities							
Swap liabilities							
European Union - EUR							
LCH_RPI MSNYUS33 15/12/2052 EUR P CPTFE/ R 2.59% SWU0XL419 SEDOL : 9LXGCZL SWU0XL419							
-400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total EUR		0.00	-675,301.77	-35,760.72	-643,325.46	3,784.41	-639,541.05
Total European Union		0.00	-675,301.77	-35,760.72	-643,325.46	3,784.41	-639,541.05
United Kingdom - GBP							
LCH_RPI MSNYUS33 15/08/2034 GBP P RPI /R 3.5% SWU0TX9S4 SEDOL : 9M9TE8L SWU0TX9S4							
-3,100,000.000	0.003142	0.00	-12,198.63	0.00	-12,198.63	0.00	-12,198.63
LCH_RPI MSNYUS33 15/09/2034 GBP P RPI /R 3.466% SWU0AP415 SEDOL : 9M9UCEL SWU0AP415							
-2,500,000.000	0.006296	0.00	-19,711.52	-297.39	-19,428.34	14.21	-19,414.13
Total GBP		0.00	-31,910.15	-297.39	-31,626.97	14.21	-31,612.76
Total United Kingdom		0.00	-31,910.15	-297.39	-31,626.97	14.21	-31,612.76
United States - USD							
CDS / STS GSILGB2X 09-17-2058 SWPC0C1D2 SEDOL : 9E5TEJL SWPC0C1D2							
-1,584,863.810	0.00	0.00	0.00	-93,575.01	93,575.01	0.00	93,575.01
CDS / STS GSILGB2X 10-17-2057 SWPC0ATK0 SEDOL : 9E2WDHL SWPC0ATK0							
-42,049.480	0.00	0.00	0.00	-2,806.16	2,806.16	0.00	2,806.16
CDX SBNYUS33 08/17/2061 SELL CMBX.NA.AAA.12 SWPC0HTX7 SEDOL : 9J6LBFL SWPC0HTX7							
-500,000.000	0.00	0.00	0.00	-902.67	902.67	0.00	902.67
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL : 9M8XPJL SWPC0MR67							
-99,053.990	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ 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
Liabilities							
Swap liabilities							
United States - USD							
LCH_RPI MSNYUS33 02/05/2028 USD P 2.335% / R CPI SWU0Y9274 SEDOL : 9G7ERYL SWU0Y9274							
-680,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 02/24/2031 USD P 2.311% / R CPI SWU0PS017 SEDOL : 9K9RJ1L SWU0PS017							
-2,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 03/05/2026 USD P 2.419% / R CPI SWU0EN705 SEDOL : 9KX2H7L SWU0EN705							
-2,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 05/13/2026 USD P 2.768% / R CPI SWU0EQ088 SEDOL : 9KYFU8L SWU0EQ088							
-1,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 05/14/2026 USD P 2.813% / R CPI SWU0JL852 SEDOL : 9KYHMTL SWU0JL852							
-2,100,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 05/25/2026 USD P 2.703% / R CPI SWU0ZN009 SEDOL : 9KYQTUL SWU0ZN009							
-1,370,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 06/03/2029 USD P CPI /R 1.954% SWU0JB268 SEDOL : 9J95BSL SWU0JB268							
-550,000.000	0.142098	0.00	-78,153.85	0.00	-78,153.85	0.00	-78,153.85
LCH_RPI MSNYUS33 06/06/2028 USD P CPI /R 2.37% SWU0Z7004 SEDOL : 9H3VYYL SWU0Z7004							
-100,000.000	0.096711	0.00	-9,671.08	0.00	-9,671.08	0.00	-9,671.08
LCH_RPI MSNYUS33 07/25/2029 USD P CPI /R 1.997% SWU0SG481 SEDOL : 9JXJHDL SWU0SG481							
-1,700,000.000	0.135597	0.00	-230,514.73	0.00	-230,514.73	0.00	-230,514.73

◆ 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
Liabilities							
Swap liabilities							
United States - USD							
LCH_RPI MSNYUS33 08/26/2028 USD P 2.573% / R CPI SWU0EQ690 SEDOL : 9L1JSAL SWU0EQ690							
-700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_RPI MSNYUS33 11/20/2029 USD P CPI /R 1.883% SWU0JD587 SEDOL : 9JZWXZL SWU0JD587							
-6,600,000.000	0.149208	0.00	-984,774.78	0.00	-984,774.78	0.00	-984,774.78
Total USD		0.00	-1,303,114.44	-97,283.84	-1,205,830.60	0.00	-1,205,830.60
Total United States		0.00	-1,303,114.44	-97,283.84	-1,205,830.60	0.00	-1,205,830.60
Total Swap Liabilities							
-42,855,967.280		**0.00**	**-2,010,326.36**	**-133,341.95**	**-1,880,783.03**	**3,798.62**	**-1,876,984.41**
Obligation to return cash collateral hld							
United States - USD							
OTC DER CASH COLL PAY TO UBSSEC CUSIP : ABA999US3							
-60,000.000	1.00	0.00	-60,000.00	-60,000.00	0.00	0.00	0.00
OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US SEDOL : 9D85KJL							
-150,000.000	1.00	0.00	-150,000.00	-150,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLL PAY TO HSBC SEDOL : 9A32HGL							
-230,000.000	1.00	0.00	-230,000.00	-230,000.00	0.00	0.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLETO JP MORGAN CHASE B SEDOL : 9A32HHL							
-90,000.000	1.00	0.00	-90,000.00	-90,000.00	0.00	0.00	0.00
Total USD		0.00	-530,000.00	-530,000.00	0.00	0.00	0.00
Total United States		0.00	-530,000.00	-530,000.00	0.00	0.00	0.00

◆ 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
Liabilities							
Total Obligation to Return Cash Collateral Hld							
-530,000.000		**0.00**	**-530,000.00**	**-530,000.00**	**0.00**	**0.00**	**0.00**
Exchange cleared swap liabilities							
European Union - EUR							
LCH_IRS MSNYUS33 04/11/2052 EUR P 0.19%/ R 6MEURIB SWU01MJY SEDOL : 9L9TLQL SWU01MJY4							
-700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 04/11/2052 EUR P 0.195% / R 6MEURIB SWU01MK SEDOL : 9L9TLSL SWU01MK06							
-800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 08/11/2052 EUR P 0.197% / R 6MEURIB SWU01MM SEDOL : 9L9UZLL SWU01MMU8							
-1,400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_IRS MSNYUS33 11/04/2027 EUR P 6MEURIB / R 0.7% SWU01HX03 SEDOL : 9L6BLLL SWU01HX03							
-300,000.000	0.035273	0.00	-10,957.50	0.00	-10,957.50	0.00	-10,957.50
LCH_IRS MSNYUS33 11/05/2027 EUR P 6MEURIB / R 0.65% SWU01IOA SEDOL : 9L6TP2L SWU01IOA9							
-400,000.000	0.035464	0.00	-14,689.11	0.00	-14,689.11	0.00	-14,689.11
LCH_IRS MSNYUS33 12/04/2027 EUR P 6MEURIB / R 0.65% SWU01HY4 SEDOL : 9L6CDRL SWU01HY44							
-800,000.000	0.036585	0.00	-30,307.10	0.00	-30,307.10	0.00	-30,307.10
LCH_IRS MSNYUS33 13/05/2027 EUR P 6MEURIB / R 1% SWU01IQW9 SEDOL : 9L6VYKL SWU01IQW9							
-800,000.000	0.02506	0.00	-20,759.37	0.00	-20,759.37	0.00	-20,759.37
LCH_IRS MSNYUS33 18/05/2027 EUR P 6MEURIB / R 1% SWU01IVA1 SEDOL : 9L6XM9L SWU01IVA1							
-300,000.000	0.024774	0.00	-7,695.89	0.00	-7,695.89	0.00	-7,695.89
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL : 9M9SMAL SWU028YB7							
-62,625,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ 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
Liabilities							
Exchange cleared swap liabilities							
European Union - EUR							
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25%/ R 6MEURIB SWU02A2D SEDOL : 9M9SMDL SWU02A2D3							
-20,249,000.000	0.022186	0.00	-465,188.31	-52,518.16	-415,203.66	2,533.51	-412,670.15
LCH_OIS MSNYUS33 26/02/2025 EUR P 3.475% / R 1DESTR SWU0225S SEDOL : 9M68QUL SWU0225S5							
-92,700,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total EUR		0.00	-549,597.28	-52,518.16	-499,612.63	2,533.51	-497,079.12
Total European Union		0.00	-549,597.28	-52,518.16	-499,612.63	2,533.51	-497,079.12
Japan - JPY							
LCH_OIS MSNYUS33 14/09/2028 JPY P 0.55%/ R 1DTONAR SWU01Q35 SEDOL : 9M37ZXL SWU01Q355							
-690,000,000.000	0.00	0.00	0.00	-7,981.71	7,491.61	490.10	7,981.71
LCH_OIS MSNYUS33 15/12/2031 JPY P 0.5% / R 1DTONAR SWU01VBR7 SEDOL : 9M1HESL SWU01VBR7							
-508,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01E1X3 SEDOL : 9L3RJAL SWU01E1X3							
-140,000,000.000	0.00	0.00	0.00	-2,821.52	2,028.09	793.43	2,821.52
LCH_OIS MSNYUS33 20/03/2029 JPY P 0.45%/ R 1DTONAR SWU01E23 SEDOL : 9L3RKFL SWU01E238							
-35,300,000.000	0.00	0.00	0.00	-2,166.31	1,557.12	609.19	2,166.31
LCH_OIS MSNYUS33 20/09/2027 JPY P 0.3% / R 1DTONAR SWU01E2S3 SEDOL : 9L3RQTL SWU01E2S3							
-44,000,000.000	0.00	0.00	0.00	-1,014.75	729.39	285.36	1,014.75
Total JPY		0.00	0.00	-13,984.29	11,806.21	2,178.08	13,984.29
Total Japan		0.00	0.00	-13,984.29	11,806.21	2,178.08	13,984.29
United Kingdom - GBP							

◆ 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
Liabilities							
Exchange cleared swap liabilities							
United Kingdom - GBP							
LCH_OIS MSNYUS33 18/09/2026 GBP P 1DSONIA / R 4.25% SWU022DT SEDOL : 9M6FB7L SWU022DT4							
-28,300,000.000	0.002867	0.00	-101,607.77	0.00	-101,607.77	0.00	-101,607.77
Total GBP		0.00	-101,607.77	0.00	-101,607.77	0.00	-101,607.77
Total United Kingdom		0.00	-101,607.77	0.00	-101,607.77	0.00	-101,607.77
United States - USD							
CME_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206Z2 SEDOL : 9M59NRL SWU0206Z2							
-3,800,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 01/18/2026 USD P 4.757% / R 1DSOFR SWU020SG SEDOL : 9M5GBGL SWU020SG0							
-4,300,000.000	0.001073	0.00	-4,613.47	0.00	-4,613.47	0.00	-4,613.47
LCH_OIS MSNYUS33 01/18/2026 USD P 4.76%/ R 1DSOFR SWU020SF2 SEDOL : 9M5GBJL SWU020SF2							
-2,890,000.000	0.001123	0.00	-3,244.31	0.00	-3,244.31	0.00	-3,244.31
LCH_OIS MSNYUS33 02/13/2034 USD P 1DSOFR / R 3.085% SWU01OR3 SEDOL : 9LYEJ3L SWU01OR39							
-11,700,000.000	0.09367	0.00	-1,095,933.15	-90,532.52	-1,005,400.63	0.00	-1,005,400.63
LCH_OIS MSNYUS33 02/13/2054 USD P 2.865% / R 1DSOFR SWU01OR4 SEDOL : 9LYEJ6L SWU01OR47							
-9,000,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 02/15/2026 USD P 4.7% / R 1DSOFR SWU021OH0 SEDOL : 9M62VYL SWU021OH0							
-12,500,000.000	0.001047	0.00	-13,085.00	0.00	-13,085.00	0.00	-13,085.00
LCH_OIS MSNYUS33 11/15/2028 USD P 1DSOFR / R 2.3% SWU01YS10 SEDOL : 9M4AV2L SWU01YS10							
-15,300,000.000	0.065664	0.00	-1,004,653.08	0.00	-1,004,653.08	0.00	-1,004,653.08

◆ 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
Liabilities							
Exchange cleared swap liabilities							
United States - USD							
LCH_OIS MSNYUS33 11/15/2053 USD P 2.285% / R 1DSOFR SWU01YS2 SEDOL : 9M4AV5L SWU01YS28							
-1,960,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 11/21/2028 USD P 1DSOFR / R 2.34% SWU01YS36 SEDOL : 9M4EZSL SWU01YS36							
-1,790,000.000	0.073832	0.00	-132,159.64	0.00	-132,159.64	0.00	-132,159.64
LCH_OIS MSNYUS33 11/21/2053 USD P 2.236% / R 1DSOFR SWU01YS4 SEDOL : 9M4EZPL SWU01YS44							
-1,500,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LCH_OIS MSNYUS33 12/22/2025 USD P 4.868% / R 1DSOFR SWU020A2 SEDOL : 9M54HVL SWU020A20							
-13,400,000.000	0.006582	0.00	-88,202.82	0.00	-88,202.82	0.00	-88,202.82
Total USD		0.00	-2,341,891.47	-90,532.52	-2,251,358.95	0.00	-2,251,358.95
Total United States		0.00	-2,341,891.47	-90,532.52	-2,251,358.95	0.00	-2,251,358.95
Total Exchange Cleared Swap Liabilities							
-1,704,814,000.000		**0.00**	**-2,993,096.52**	**-157,034.97**	**-2,840,773.14**	**4,711.59**	**-2,836,061.55**
Total Liabilities							
-1,748,199,967.280		**0.00**	**-5,533,422.88**	**-820,376.92**	**-4,721,556.17**	**8,510.21**	**-4,713,045.96**
All Other							
Recoverable taxes							
CAD - Canadian dollar							
	1.4382	1,558.69	0.00	0.00	0.00	0.00	0.00

◆ 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
All Other							
Recoverable taxes							
EUR - Euro							
	0.965717	387,326.25	0.00	0.00	0.00	0.00	0.00
PLN - Polish zloty							
	4.1306	1,014.38	0.00	0.00	0.00	0.00	0.00
USD - United States dollar							
	1.00	394.14	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all currencies		390,293.46	0.00	0.00	0.00	0.00	0.00
Total recoverable taxes - all countries		390,293.46	0.00	0.00	0.00	0.00	0.00
Total Recoverable taxes							
0.000		**390,293.46**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Total All Other							
0.000		**390,293.46**	**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							
1,400,000.000	99.835383	0.00	1,397,695.37	1,389,279.62	8,415.75	0.00	8,415.75
Yield to Maturity: 3.839%	Maturity Date: 16 Jan 25						

◆ 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
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STATES OF AMER TREAS BILLS 0% 03-06-2025 SEDOL : BSY4XG0							
1,500,000.000	99.267625	0.00	1,489,014.38	1,480,746.28	8,268.10	0.00	8,268.10
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	1,776,357.34	4,418.91	0.00	4,418.91
Yield to Maturity: 4.304% Maturity Date: 03 Apr 25							
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-13-2025 SEDOL : BT3NGD3							
1,700,000.000	99.505523	0.00	1,691,593.89	1,680,575.88	11,018.01	0.00	11,018.01
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							
1,300,000.000	99.752538	0.00	1,296,783.00	1,283,899.45	12,883.55	0.00	12,883.55
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	593,177.26	4,849.91	0.00	4,849.91
Yield to Maturity: 4.09% Maturity Date: 30 Jan 25							
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-13-2025 SEDOL : BP4YGQ0							
2,300,000.000	99.187222	0.00	2,281,306.11	2,271,901.68	9,404.43	0.00	9,404.43
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							
800,000.000	99.10664	0.00	792,853.12	789,066.31	3,786.81	0.00	3,786.81
Yield to Maturity: 4.236% Maturity Date: 20 Mar 25							

◆ 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
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-10-2025 SEDOL : BSVLV59							
1,000,000.000	98.868168	0.00	988,681.68	987,008.89	1,672.79	0.00	1,672.79
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							
1,000,000.000	100.00	0.00	1,000,000.00	985,687.85	14,312.15	0.00	14,312.15
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	691,880.54	5,246.24	0.00	5,246.24
Yield to Maturity: 4.146% Maturity Date: 06 Feb 25							
UNITED STATES OF AMER TREAS BILLS 0.00%T-BILL02-20-2025 SEDOL : BPG5RS0							
1,000,000.000	99.431634	0.00	994,316.34	986,187.70	8,128.64	0.00	8,128.64
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	1,677,007.74	6,371.92	0.00	6,371.92
Yield to Maturity: 4.259% Maturity Date: 27 Mar 25							
UNITED STS TREAS BILLS 0% T-BILL 01-09-2025 SEDOL : BT5FHZ6							
1,400,000.000	99.918207	0.00	1,398,854.89	1,389,472.66	9,382.23	0.00	9,382.23
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							
900,000.000	98.786426	0.00	889,077.83	888,077.46	1,000.37	0.00	1,000.37
Yield to Maturity: 4.254% Maturity Date: 17 Apr 25							

◆ 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
Cash and Cash Equivalents							
Short term bills and notes							
United States - USD							
UNITED STS TREAS BILLS 0% T-BILL 04-24-2025 SEDOL : BSF06H9							
700,000.000 Yield to Maturity: 4.258%	98.706556 Maturity Date: 24 Apr 25	0.00	690,945.89	691,006.87	-60.98	0.00	-60.98
UNITED STS TREAS BILLS DTD 08/29/202402-27-2025 SEDOL : BRBK5D5							
1,500,000.000 Yield to Maturity: 4.235%	99.343556 Maturity Date: 27 Feb 25	0.00	1,490,153.34	1,482,365.11	7,788.23	0.00	7,788.23
Total USD		0.00	21,160,585.70	21,043,698.64	116,887.06	0.00	116,887.06
Total United States		0.00	21,160,585.70	21,043,698.64	116,887.06	0.00	116,887.06
Total Short Term Bills and Notes **21,300,000.000**		**0.00**	**21,160,585.70**	**21,043,698.64**	**116,887.06**	**0.00**	**116,887.06**
Cash & cash equivalent deriv. - futures							
European Union - EUR							
FUT SEP 25 LIF 3M EURIBOR CUSIP : 999599GH0							
-522.000	98.065	0.00	-132,517,937.45	-138,035,331.14	-157,797.26	5,675,190.95	5,517,393.69
FUT SEP 26 LIF 3M EURIBOR CUSIP : 999599GH0							
522.000	97.975	0.00	132,396,317.97	138,035,334.78	38,675.93	-5,677,692.74	-5,639,016.81
Total EUR		0.00	-121,619.48	3.64	-119,121.33	-2,501.79	-121,623.12
Total European Union		0.00	-121,619.48	3.64	-119,121.33	-2,501.79	-121,623.12
Total Cash & Cash Equivalent Deriv. - Futures **0.000**		**0.00**	**-121,619.48**	**3.64**	**-119,121.33**	**-2,501.79**	**-121,623.12**

◆ 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
Cash and Cash Equivalents							
Currency							
USD - United States dollar							
	1.00	-27,278.00	0.00	0.00	0.00	0.00	0.00
Total currency - all currencies		-27,278.00	0.00	0.00	0.00	0.00	0.00
Total currency - all countries		-27,278.00	0.00	0.00	0.00	0.00	0.00
Total Currency							
0.000		**-27,278.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**
Cash							
ARS - Argentine peso							
	1,031.00	0.00	252.89	252.89	0.00	0.00	0.00
AUD - Australian dollar							
	1.6151174	173.51	117,280.74	117,280.74	0.00	0.00	0.00
BRL - Brazilian real							
	6.17785	0.00	100,540.16	100,540.16	0.00	0.00	0.00
CAD - Canadian dollar							
	1.4382	1.22	16,573.02	16,573.02	0.00	0.00	0.00
CNH - HK offshore Chinese Yuan Renminbi							
	7.3415	0.00	1,298.83	1,298.83	0.00	0.00	0.00
COP - Colombian peso							
	4,405.54	0.00	61,225.37	61,225.37	0.00	0.00	0.00

◆ 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
Cash and Cash Equivalents							
Cash							
EUR - Euro							
	0.965717	-731.25	515,679.76	515,679.76	0.00	0.00	0.00
GBP - British pound sterling							
	0.7984669	494.37	265,602.39	265,602.39	0.00	0.00	0.00
HUF - Hungarian forint							
	397.2622	0.00	0.47	0.47	0.00	0.00	0.00
JPY - Japanese yen							
	157.16	-23.25	86,615.17	86,615.17	0.00	0.00	0.00
MXN - Mexican peso							
	20.79275	0.01	10.23	10.23	0.00	0.00	0.00
NOK - Norwegian krone							
	11.35735	0.03	147.01	147.01	0.00	0.00	0.00
NZD - New Zealand dollar							
	1.7849174	292.89	276,374.66	276,374.66	0.00	0.00	0.00
PEN - Peruvian nuevo sol							
	3.7569	0.00	221,849.20	221,849.20	0.00	0.00	0.00
PLN - Polish zloty							
	4.1306	0.15	1,835.12	1,835.12	0.00	0.00	0.00

◆ 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
Cash and Cash Equivalents							
Cash							
SGD - Singapore dollar							
	1.3642	0.00	104.88	104.88	0.00	0.00	0.00
TRY - Turkish lira							
	35.3605	0.00	27.01	27.01	0.00	0.00	0.00
TWD - New Taiwan dollar							
	32.7845	0.00	2.65	2.65	0.00	0.00	0.00
USD - United States dollar							
	1.00	0.00	-311,790.37	-311,790.37	0.00	0.00	0.00
ZAR - South African rand							
	18.87	0.07	399.87	399.87	0.00	0.00	0.00
Total cash - all currencies		207.75	1,354,029.06	1,354,029.06	0.00	0.00	0.00
Total cash - all countries		207.75	1,354,029.06	1,354,029.06	0.00	0.00	0.00
Total Cash							
1,354,029.060		**207.75**	**1,354,029.06**	**1,354,029.06**	**0.00**	**0.00**	**0.00**
Cash (externally held)							
USD - United States dollar							
	1.00	0.00	1,476,000.00	1,476,000.00	0.00	0.00	0.00
Total cash (externally held) - all currencies		0.00	1,476,000.00	1,476,000.00	0.00	0.00	0.00
Total cash (externally held) - all countries		0.00	1,476,000.00	1,476,000.00	0.00	0.00	0.00

◆ 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
Cash and Cash Equivalents							
Total Cash (externally held) **1,476,000.000**		**0.00**	**1,476,000.00**	**1,476,000.00**	**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							
735,745.170	8.94	0.00	6,577,561.82	6,800,400.36	-222,838.54	0.00	-222,838.54
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP : 72201P613 PSTFII							
7,352.513	10.017	0.00	73,650.12	73,650.09	0.03	0.00	0.03
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445							
119,595,068.690	1.00	497,494.71	119,595,068.69	119,595,068.69	0.00	0.00	0.00
Total USD		497,494.71	126,246,280.63	126,469,119.14	-222,838.51	0.00	-222,838.51
Total United States		497,494.71	126,246,280.63	126,469,119.14	-222,838.51	0.00	-222,838.51
Total Funds - Short Term Investment **120,338,166.373**		**497,494.71**	**126,246,280.63**	**126,469,119.14**	**-222,838.51**	**0.00**	**-222,838.51**
Futures initial margin							
USD - United States dollar							
	1.00	0.00	3,866,000.00	3,866,000.00	0.00	0.00	0.00
Total futures initial margin - all currencies		0.00	3,866,000.00	3,866,000.00	0.00	0.00	0.00
Total futures initial margin - all countries		0.00	3,866,000.00	3,866,000.00	0.00	0.00	0.00
Total Futures initial margin **3,866,000.000**		**0.00**	**3,866,000.00**	**3,866,000.00**	**0.00**	**0.00**	**0.00**

◆ 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
Cash and Cash Equivalents							
Variation margin							
AUD - Australian dollar							
	1.6151174	0.00	55,715.93	55,715.93	0.00	0.00	0.00
CAD - Canadian dollar							
	1.4382	0.00	22,459.89	22,459.89	0.00	0.00	0.00
EUR - Euro							
	0.965717	0.00	207,706.26	207,706.26	0.00	0.00	0.00
GBP - British pound sterling							
	0.7984669	0.00	-15.40	-15.40	0.00	0.00	0.00
JPY - Japanese yen							
	157.16	0.00	19,021.86	19,021.86	0.00	0.00	0.00
USD - United States dollar							
	1.00	0.00	1,316,582.30	1,316,582.30	0.00	0.00	0.00
Total variation margin - all currencies		0.00	1,621,470.84	1,621,470.84	0.00	0.00	0.00
Total variation margin - all countries		0.00	1,621,470.84	1,621,470.84	0.00	0.00	0.00
Total Variation Margin **1,621,470.840**		**0.00**	**1,621,470.84**	**1,621,470.84**	**0.00**	**0.00**	**0.00**
Cash collateral due to/from ccp broker							
AUD - Australian dollar							
	1.6151174	0.00	0.02	0.02	0.00	0.00	0.00

◆ 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
Cash and Cash Equivalents							
Cash collateral due to/from ccp broker							
CAD - Canadian dollar							
	1.4382	0.00	0.02	0.02	0.00	0.00	0.00
EUR - Euro							
	0.965717	0.00	-1,321,452.62	-1,321,452.62	0.00	0.00	0.00
GBP - British pound sterling							
	0.7984669	0.00	173,966.85	173,966.85	0.00	0.00	0.00
JPY - Japanese yen							
	157.16	0.00	-106,394.56	-106,394.56	0.00	0.00	0.00
NZD - New Zealand dollar							
	1.7849174	0.00	7.79	7.79	0.00	0.00	0.00
USD - United States dollar							
	1.00	0.00	-520,883.47	-520,883.47	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all currencies		0.00	-1,774,755.97	-1,774,755.97	0.00	0.00	0.00
Total cash collateral due to/from ccp broker - all countries		0.00	-1,774,755.97	-1,774,755.97	0.00	0.00	0.00
Total Cash Collateral Due to/from CCP Broker							
-1,774,755.970		**0.00**	**-1,774,755.97**	**-1,774,755.97**	**0.00**	**0.00**	**0.00**
Total Cash and Cash Equivalents							
148,180,910.303		**470,424.46**	**153,827,990.78**	**154,055,565.35**	**-225,072.78**	**-2,501.79**	**-227,574.57**
Adjustments To Cash							

◆ 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
Adjustments To Cash							
Pending foreign exchange purchases							
AUD - Australian dollar							
	1.6151174	0.00	333,727.78	350,671.89	0.00	-16,944.11	-16,944.11
CAD - Canadian dollar							
	1.4382	0.00	5,829,233.99	5,915,834.14	0.00	-86,600.15	-86,600.15
EUR - Euro							
	0.965717	0.00	4,209,333.27	4,279,437.53	0.00	-70,104.26	-70,104.26
MXN - Mexican peso							
	20.79275	0.00	110,448.51	114,332.84	0.00	-3,884.33	-3,884.33
USD - United States dollar							
	1.00	0.00	34,374,691.85	34,374,691.85	0.00	0.00	0.00
Total pending foreign exchange purchases - all currencies		0.00	44,857,435.40	45,034,968.25	0.00	-177,532.85	-177,532.85
Total pending foreign exchange purchases - all countries		0.00	44,857,435.40	45,034,968.25	0.00	-177,532.85	-177,532.85
Total Pending foreign exchange purchases							
0.000		**0.00**	**44,857,435.40**	**45,034,968.25**	**0.00**	**-177,532.85**	**-177,532.85**
Pending foreign exchange sales							
AUD - Australian dollar							
	1.6151174	0.00	-400,597.16	-416,399.62	0.00	15,802.46	15,802.46
CAD - Canadian dollar							
	1.4382	0.00	-237,074.11	-237,446.83	0.00	372.72	372.72

◆ 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
Adjustments To Cash							
Pending foreign exchange sales							
EUR - Euro							
	0.965717	0.00	-22,739,516.56	-23,111,814.01	0.00	372,297.45	372,297.45
GBP - British pound sterling							
	0.7984669	0.00	-343,120.88	-347,733.62	0.00	4,612.74	4,612.74
JPY - Japanese yen							
	157.16	0.00	-9,080,315.30	-9,466,328.90	0.00	386,013.60	386,013.60
MXN - Mexican peso							
	20.79275	0.00	-316,816.65	-325,710.37	0.00	8,893.72	8,893.72
NZD - New Zealand dollar							
	1.7849174	0.00	-231,646.44	-243,555.50	0.00	11,909.06	11,909.06
PEN - Peruvian nuevo sol							
	3.7569	0.00	-224,607.72	-225,703.00	0.00	1,095.28	1,095.28
USD - United States dollar							
	1.00	0.00	-10,660,276.40	-10,660,276.40	0.00	0.00	0.00
Total pending foreign exchange sales - all currencies		0.00	-44,233,971.22	-45,034,968.25	0.00	800,997.03	800,997.03
Total pending foreign exchange sales - all countries		0.00	-44,233,971.22	-45,034,968.25	0.00	800,997.03	800,997.03
Total Pending foreign exchange sales							
0.000		**0.00**	**-44,233,971.22**	**-45,034,968.25**	**0.00**	**800,997.03**	**800,997.03**
Pending trade purchases							

◆ 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
Adjustments To Cash							
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	-275,700,777.29	-275,700,777.29	0.00	0.00	0.00
Total pending trade purchases - all currencies		0.00	-275,845,469.47	-275,849,465.06	0.00	3,995.59	3,995.59
Total pending trade purchases - all countries		0.00	-275,845,469.47	-275,849,465.06	0.00	3,995.59	3,995.59
Total Pending trade purchases							
0.000		**0.00**	**-275,845,469.47**	**-275,849,465.06**	**0.00**	**3,995.59**	**3,995.59**
Pending trade sales							
EUR - Euro							
	0.965717	0.00	415,991.44	431,191.56	0.00	-15,200.12	-15,200.12
USD - United States dollar							
	1.00	0.00	63,999,254.39	63,999,254.39	0.00	0.00	0.00
Total pending trade sales - all currencies		0.00	64,415,245.83	64,430,445.95	0.00	-15,200.12	-15,200.12
Total pending trade sales - all countries		0.00	64,415,245.83	64,430,445.95	0.00	-15,200.12	-15,200.12
Total Pending trade sales							
0.000		**0.00**	**64,415,245.83**	**64,430,445.95**	**0.00**	**-15,200.12**	**-15,200.12**
Total Adjustments To Cash							
0.000		**0.00**	**-210,806,759.46**	**-211,419,019.11**	**0.00**	**612,259.65**	**612,259.65**

◆ 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
Total							
3,259,047,991.587		**4,605,415.66**	**5,730,405,424.66**	**4,546,085,849.16**	**1,186,974,981.60**	**-2,655,406.10**	**1,184,319,575.50**

Market Value Adjustments	13,404,921.34
Investment in Ventura Boulevard	(25,100,000.00)
Investment in Hudson Street	(2,950,000.00)
	5,715,760,346.00

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.

Attachment to: 2024 Schedule MB (Form 5500), Lines 9(c) and 9(h)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SCHEDULE OF FUNDING STANDARD ACCOUNT BASES

Type of Base		Description	Date Established	Beginning Of Year Balance	Remaining Period	Payment
Charges	3	Plan Amendment	12/20/1995	$ 19,488,441	2.00	$ 10,085,092
	3	Plan Amendment	12/20/1996	10,214,804	3.00	3,645,836
	4	Assumption Change	12/26/1999	4,637,816	6.00	914,234
	3	Plan Amendment	12/26/1999	31,298,011	6.00	6,169,652
	3	Plan Amendment	1/1/2001	38,917,330	7.00	6,791,886
	3	Plan Amendment	1/1/2003	7,723,563	9.00	1,117,110
	3	Plan Amendment	1/1/2004	11,271,063	10.00	1,513,604
	1	Experience Loss	1/1/1995	322,583	1.00	322,583
	3	Plan Amendment	1/1/1996	675,055	2.00	349,334
	3	Plan Amendment	1/1/1997	39,321	3.00	14,035
	3	Plan Amendment	1/1/1998	968,642	4.00	268,145
	3	Plan Amendment	1/1/1999	752,771	5.00	172,331
	3	Plan Amendment	1/1/2000	1,403,907	6.00	276,747
	3	Plan Amendment	1/1/2001	1,549,878	7.00	270,486
	3	Plan Amendment	1/1/2005	172,887	11.00	21,766
	3	Plan Amendment	1/1/2005	10,014,671	11.00	1,260,797
	3	Plan Amendment	1/1/2006	174,682,322	12.00	20,780,225
	3	Plan Amendment	1/1/2006	13,151,946	12.00	1,564,557
	4	Assumption Change	1/1/2006	35,711,080	12.00	4,248,193
	3	Plan Amendment	1/1/2007	14,181,597	13.00	1,604,629
	8	Net Investment Loss Incurred in 2008	1/1/2009	232,904,464	14.00	25,204,762
	1	Experience Loss	1/1/2010	15,554,132	1.00	15,554,132
	3	Plan Amendment	1/1/2010	34,895	1.00	34,895
	8	Net Investment Loss Incurred in 2008	1/1/2011	134,549,675	14.00	14,560,874
	8	Net Investment Loss Incurred in 2008	1/1/2012	134,598,170	14.00	14,566,122
	8	Net Investment Loss Incurred in 2008	1/1/2013	141,923,052	14.00	15,358,815
	1	Experience Loss	1/1/2014	26,564,303	5.00	6,081,318
	8	Net Investment Loss Incurred in 2008	1/1/2014	17,019,626	14.00	1,841,852
	1	Experience Loss	1/1/2015	85,053,770	6.00	16,766,311
	1	Experience Loss	1/1/2016	153,850,143	7.00	26,850,060
	4	Assumption Change	1/1/2016	77,931,086	7.00	13,600,600
	1	Experience Loss	1/1/2017	152,926,885	8.00	24,110,946
	3	Plan Amendment	1/1/2017	171,153,084	8.00	26,984,548
	4	Assumption Change	1/1/2017	197,618,175	8.00	31,157,119
	1	Experience Loss	1/1/2018	149,057,687	9.00	21,559,204
	1	Experience Loss	1/1/2019	147,513,680	10.00	19,809,786
	1	Experience Loss	1/1/2020	114,664,895	11.00	14,435,735
	1	Experience Loss	1/1/2021	53,598,223	12.00	6,376,050
	3	Plan Amendment	1/1/2021	59,422,777	12.00	7,068,939
	3	Plan Amendment	1/1/2022	35,844	13.00	4,056
	4	Assumption Change	1/1/2022	174,504,133	13.00	19,744,909
	1	Experience Loss	1/1/2023	137,843,111	14.00	14,917,287
	1	Experience Loss	1/1/2024	133,072,547	15.00	13,838,881
	3	Plan Amendment	1/1/2024	56,679,000	15.00	5,894,333
	3	Plan Amendment	1/1/2024	14,265,000	1.00	14,265,000
				$ 2,959,516,045		$ 431,977,776

Attachment to: 2024 Schedule MB (Form 5500),Lines 9(c) and 9(h)
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SCHEDULE OF FUNDING STANDARD ACCOUNT BASES

(CONTINUED)

Type of Base		Description	Date Established	Beginning Of Year Balance	Beginning Of Year Remaining Period	Beginning Of Year Payment
Credits	4	Assumption Change	1/1/2010	$ (11,784,615)	1.00	$ (11,784,615)
	8	Net Investment Loss Incurred in 2008	1/1/2010	(57,137,128)	14.00	(6,183,341)
	1	Experience Gain	1/1/2011	(29,839,312)	2.00	(15,441,574)
	1	Experience Gain	1/1/2012	(27,123,457)	3.00	(9,680,821)
	4	Assumption Change	1/1/2012	(5,560,915)	3.00	(1,984,784)
	1	Experience Gain	1/1/2013	(45,582,735)	4.00	(12,618,494)
	5	Method Change	1/1/2016	(167,093,342)	2.00	(86,469,292)
	4	Assumption Change	1/1/2018	(21,464,714)	9.00	(3,104,584)
	1	Experience Gain	1/1/2022	(3,098,812)	13.00	(350,627)
				$ (368,685,030)		$ (147,618,132)

Attachment to: 2024 Schedule MB (Form 5500), Line 11
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS

The interest rate used in calculating current liability was changed from 2.55% to 3.29% to recognize that the rate must be within the permissible corridor under IRC Section 431(c)(6)(E). Additionally, the current liability mortality table was updated in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1.

Attachment to: 2024 Schedule MB (Form 5500), Line 6
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SUMMARY OF ACTUARIAL ASSUMPTIONS AND COST METHOD

METHODOLOGY:	
Asset Valuation Method	Assets are valued according to a method which recognizes 20% of each year's excess (or deficiency) of actual investment return on the Market Value of Assets over the expected return on the Market Value of Assets in the year the excess (or deficiency) occurs. An additional 20% of the excess (or deficiency) is recognized in each of the succeeding four years until it is totally recognized. In no event will the Actuarial Value be less than 80% or more than 120% of the Market Value of Assets.
Actuarial Cost Method	Unit Credit Cost Method - Under this method, we determine the present value of all benefits earned through the valuation date. An individual's normal cost is the present value of the benefit expected to be earned in the valuation year. The total accrued liability is the sum of the individual present values for all participants. The Unfunded Accrued Liability is the difference between the accrued liability and the assets of the Trust. If the assets exceed the accrued liability, the Plan is in a surplus position. This method requires that each year's contributions be applied first to the normal cost, and the balance of the contributions applied to amortize the Unfunded Accrued Liability. The normal cost is adjusted at the close of the Plan Year to reflect the actual level of contributions received during that plan year.

Attachment to: 2024 Schedule MB (Form 5500), Line 6
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SUMMARY OF ACTUARIAL ASSUMPTIONS AND COST METHOD

(CONTINUED)

ASSUMPTIONS:	
Interest Discount Rate	7.25% for funding and 3.29% for current liability.
Assumed Rate of Return on Investments	7.25% compounded annually, net of investment expenses.
Derivation of Net Investment Return and Discount Rate for FASB ASC 960 Accounting	The expected return assumptions are established based on a long run outlook and are based on past experience, future expectations and professional judgement. We have modeled the assumptions based on average long-term future expected returns and their respective capital market assumptions as provided by several investment professionals. Based on the inputs of the Plan's specific target asset allocation, we have established the reasonability of the Plan's assumption.
Operating Expenses	A total annual amount of $20,484,000 in 2024, payable mid-year, increasing 3% per year in future years.
Investment Expenses	Assumed covered by investment earnings.
Justification for Demographic Assumptions	The mortality, termination, retirement and disability assumptions are reviewed with each valuation to ensure they are reasonable and represent the actuary's best estimate of the long-term expectations for the Plan. Past experience and anticipated future experience based on industry-specific knowledge and professional judgment are used to verify the reasonability of each of these assumptions.
Mortality	Healthy Lives: RP-2000 Combined Healthy Mortality Table with Blue Collar adjustments projected using Scale AA to 2026. Disabled Lives: RP-2000 Combined Healthy Mortality Table, set forward 10 years. Current Liability: 2024 generational mortality table provided in IIRC Regulations Section 1.431(c)(6)-1, as prescribed by IRS Notice 2023-73.
Mortality Improvement	The current healthy mortality table incorporates a projection to 2026 using Scale AA.
Termination Rates	Table T-4, The Actuary's Pension Handbook.

Attachment to: 2024 Schedule MB (Form 5500), Line 6
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SUMMARY OF ACTUARIAL ASSUMPTIONS AND COST METHOD

(CONTINUED)

ASSUMPTIONS:

Retirement Rates

Age	Rate
55 – 58	4%
59 – 61	10
62 – 64	15
65 – 68	25
69	30
70	100

Retirement Age for Inactive Vested Participants

Age 55 with 30 qualified years and 60,000 credited hours; or age when eligible for Unreduced Early Pension; or age 65.

Disability Rates

Employees are assumed to become disabled based on the following rate table:

Age	Rate
<=39	0.01%
40-44	0.05
45-49	0.10
50-52	0.25
53	0.50
54	0.75
55-58	1.00
59-60	1.25
61-62	1.00
63	0.75
64	0.60
65	0.50

Marital Status

85.56% of non-retired participants are assumed to be married. Females are assumed to be two years younger than their spouses.

Attachment to: 2024 Schedule MB (Form 5500), Line 6
Plan Name: Motion Picture Industry Pension Plan
Employer ID Number: 95-1810805
Plan Number: 001

SUMMARY OF ACTUARIAL ASSUMPTIONS AND COST METHOD

(CONTINUED)

ASSUMPTIONS:	
Definition of Active Participants	All members coded "A" by the Plan Office who had at least 20 qualified years plus those who had less than 20 years with at least 400 valuation hours. Valuation hours equal the greater of a participant's current year hours, or the average of his or her hours for the current and prior years.
Unknown Data for Participants	Employees with unknown age are assumed to enter at age 35. If not specified, participants are assumed to be male.
Future Benefit Accruals	Based on 1,725 hours per active participant, adjusted for a total of 85 million hours assumed to be worked.
Funding Policy Hourly Contributions	Based on 85 million hours, with East Coast Hours making up 3.5 million of the total, as directed by the Board of Directors.