Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
MASTER TRUST FOR THE EMPLOYEE BENEFIT PLANS OF ADVANCE PUBLICATIONS, INC. AND CERTAIN OF ITS SUBSIDIARIES AND AFFILIATES

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan

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

ONE WORLD TRADE CENTER
NEW YORK, NY 10007

2b Employer Identification Number (EIN)
13-5576716

2c Plan Sponsor's telephone number
877-242-4505

2d Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2025	BILL BARRY
	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:

a Sponsor's name

c Plan Name

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
MASTER TRUST FOR THE EMPLOYEE BENEFIT PLANS OF ADVANCE PUBLICATIONS, INC. AND CERTAIN OF ITS SUBSIDIARIES AND AFFILIATES

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
ADVANCE PUBLICATIONS, INC.

D Employer Identification Number (EIN)
13-5576716

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
EQUITABLE FINANCIAL LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5570651	62944	0614	108	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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☒ other ▶ ANNUITY SEPARATE ACCOUNT

b	Balance at the end of the previous year			7b	1607375
c	Additions: (1) Contributions deposited during the year	7c(1)	0		
	(2) Dividends and credits	7c(2)	0		
	(3) Interest credited during the year	7c(3)	-12027		
	(4) Transferred from separate account	7c(4)	0		
	(5) Other (specify below)	7c(5)	389733		
	▶ CAPITAL GAINS/TRANSFER FROM TRUST				
	(6)Total additions			7c(6)	377706
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	1985081
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	640450		
	(2) Administration charge made by carrier	7e(2)	105479		
	(3) Transferred to separate account	7e(3)	0		
	(4) Other (specify below)	7e(4)	21		
	▶ STATE PREMIUM TAX				
	(5) Total deductions			7e(5)	745950
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	1239131

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)**	0
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)**	0
(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)**	0
(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 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

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

A Name of plan
MASTER TRUST FOR THE EMPLOYEE BENEFIT PLANS OF ADVANCE PUBLICATIONS, INC. AND CERTAIN OF ITS SUBSIDIARIES AND AFFILIATES

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
ADVANCE PUBLICATIONS, INC.

D Employer Identification Number (EIN)
13-5576716

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
AETNA LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
06-6033492	60054	GA-141	176	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	

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

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	(c) Amount	**(d)** Purpose	

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	2594953
c	Additions: (1) Contributions deposited during the year	7c(1)	0		
	(2) Dividends and credits	7c(2)	0		
	(3) Interest credited during the year	7c(3)	94207		
	(4) Transferred from separate account	7c(4)	0		
	(5) Other (specify below)	7c(5)	1130000		
	▶ TRANSFER FROM TRUST				
	(6)Total additions			7c(6)	1224207
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	3819160
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	1158847		
	(2) Administration charge made by carrier	7e(2)	34726		
	(3) Transferred to separate account	7e(3)	0		
	(4) Other (specify below)	7e(4)	0		
	▶				
	(5) Total deductions			7e(5)	1193573
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	2625587

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)**	0
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)**	0
(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)**	0
(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 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

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

A Name of plan
MASTER TRUST FOR THE EMPLOYEE BENEFIT PLANS OF ADVANCE PUBLICATIONS, INC. AND CERTAIN OF ITS SUBSIDIARIES AND AFFILIATES

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
ADVANCE PUBLICATIONS, INC.

D Employer Identification Number (EIN)
13-5576716

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
AETNA LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
06-6033492	60054	GA-388	1256	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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	2910456
c	Additions: (1) Contributions deposited during the year	7c(1)	0		
	(2) Dividends and credits	7c(2)	0		
	(3) Interest credited during the year	7c(3)	97779		
	(4) Transferred from separate account	7c(4)	0		
	(5) Other (specify below)	7c(5)	14350628		
	▶ TRANSFER FROM TRUST				
	(6)Total additions			7c(6)	14448407
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	17358863
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	14443088		
	(2) Administration charge made by carrier	7e(2)	98728		
	(3) Transferred to separate account	7e(3)	0		
	(4) Other (specify below)	7e(4)	0		
	▶				
	(5) Total deductions			7e(5)	14541816
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	2817047

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)**	0
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)**	0
(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)**	0
(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 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
MASTER TRUST FOR THE EMPLOYEE BENEFIT PLANS OF ADVANCE PUBLICATIONS, INC. AND CERTAIN OF ITS SUBSIDIARIES AND AFFILIATES

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
ADVANCE PUBLICATIONS, INC.

D Employer Identification Number (EIN)
13-5576716

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

AXIOM INTERNATIONAL INVESTORS, LLC

13-4021938

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

BAIN CAPITAL PRIVATE EQUITY, LP

200 CLARENDON STREET
BOSTON, MA 02116

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

BAKER BROS. ADVISORS LP

13-4093645

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

BEACH POINT CAPITAL MANAGEMENT LP

80-0242162

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

BLUE OWL GPSC ADVISORS LLC

399 PARK AVENUE
NEW YORK, NY 10022

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

CENTERBRIDGE REAL ESTATE ADVISOR II

85-2929050

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

CENTERBRIDGE REAL ESTATE AFFIL II

85-4220635

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

CENTERBRIDGE REAL ESTATE FUND II LP

85-2615113

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

ELLIOTT INVESTMENT MANAGEMENT LP

84-3339129

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

FORESTER CAPITAL, LLC

13-4079777

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

GAOLING FEEDER, LTD

190 ELGIN AVENUE
GEORGE TOWN, GRAND CAYMAN KY1-9008 KY

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

HAMBLEDON INC.

98-1466693

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

HG VORA CAPITAL MANAGEMENT, LLC

98-1047317

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

HILLHOUSE FOCUSED GROWTH FUND

190 ELGIN AVENUE
GEORGE TOWN, GRAND CAYMAN KY1-9008 KY

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

HILLHOUSE FUND V FEEDER, LP

190 ELGIN AVENUE
GEORGE TOWN, GRAND CAYMAN KY1-9008 KY

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

HILLHOUSE HEALTHCARE FUND FEEDER LP

190 ELGIN AVENUE
GEORGE TOWN, GRAND CAYMAN KY1-9008 KY

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

HILLHOUSE VENTURE FUND V FEEDER, LP

190 ELGIN AVENUE
GEORGE TOWN, GRAND CAYMAN KY1-9008 KY

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

HILLHOUSE VENTURE FUND VI FEEDER,LP

190 ELGIN AVENUE
GEORGE TOWN, GRAND CAYMAN KY1-9008 KY

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

HOLDCO ASSET MANAGEMENT, LP

37-1746035

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

HSG EXPANSION I MANAGEMENT, LP

98-1660361

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

HSG GROWTH VI MANAGEMENT, LP

98-1577578

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

HSG GROWTH VII MANAGEMENT, LP

98-1659582

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

SEI TRUST COMPANY

06-1271230

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

THE WINDACRE PARTNERSHIP LLC

2200 POST OAK BLVD.
SUITE 1580
HOUSTON, TX 77056

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

WHALE ROCK CAPITAL MGT. LLC

56-2567478

(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)

ECOR1 CAPITAL, LLC

357 TEHAMA STREET, #3
SAN FRANCISCO, CA 94103

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	782961	Yes [ ] No [X]

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

SILCHESTER INTERNATIONAL INVESTORS

45-3056700

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	304635	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

WCM INVESTMENT MANAGEMENT, LLC

95-3046237

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	189635	Yes [X] No [ ]	Yes [ ] No [X]	3123	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)

PIMCO, LLC

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?
27 28	NONE	181354	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

EQUITABLE FINANCIAL LIFE INSURANCE

13-5570651

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
23	NONE	105479	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AETNA LIFE INS. CO. GA 388

06-6033492

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	98728	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)

STATE STREET GLOBAL ADVISORS

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 51	NONE	45768	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

AETNA LIFE INS. CO. GA 141

06-6033492

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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	34726	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CEVIAN CAPITAL

RIVERSIDE TWO SIR JOHN ROGERSON'S QUAY
GRAND CANAL DOCK, DUBLIN 2 IE

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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 68	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] 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
CEVIAN CAPITAL	68	0

(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.
VARIOUS BROKER DEALERS RIVERSIDE TWO DUBLIN, DUBLIN 2 IE	THIRD-PARTY RESEARCH AND BROKERAGE SERVICES RECEIVED BY THE FUND; ELIGIBILITY CONDITIONS FOR RECEIPT OF SUCH PROPRIETARY SOFT DOLLARS IS BASED ON THE AMOUNT OF TRADING ACTIVITY GENERATED BY THE INVESTMENT MANAGER.

(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
MASTER TRUST FOR THE EMPLOYEE BENEFIT PLANS OF ADVANCE PUBLICATIONS, INC. AND CERTAIN OF ITS SUBSIDIARIES AND AFFILIATES

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
ADVANCE PUBLICATIONS, INC.

D Employer Identification Number (EIN)
13-5576716

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:	S&P 500 FLAGSHIP NL FUND		
b Name of sponsor of entity listed in (a):	STATE STREET BANK AND TRUST COMPANY		
c EIN-PN	04-0025081-004	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	27262974		
a Name of MTIA, CCT, PSA, or 103-12 IE:	20 YEAR U.S. TREASURY STRIPS INDX		
b Name of sponsor of entity listed in (a):	STATE STREET BANK AND TRUST COMPANY		
c EIN-PN	90-0337987-169	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	69422159		
a Name of MTIA, CCT, PSA, or 103-12 IE:	AXIOM EMERGING MARKET TRUST		
b Name of sponsor of entity listed in (a):	AXIOM INVESTORS		
c EIN-PN	81-1150806-004	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	2685465		
a Name of MTIA, CCT, PSA, or 103-12 IE:	RUSSELL SM. CAP COMPLETENESS INDEX		
b Name of sponsor of entity listed in (a):	STATE STREET BANK AND TRUST COMPANY		
c EIN-PN	04-0025081-021	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	920041		
a Name of MTIA, CCT, PSA, or 103-12 IE:	PARAMETRIC DEFENSIVE EQUIT FUND LLC		
b Name of sponsor of entity listed in (a):	PARAMETRIC PORTFOLIO ASSOCIATES LLC		
c EIN-PN	45-2531297-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	0		
a Name of MTIA, CCT, PSA, or 103-12 IE:	SILCHESTER INT. VALUE EQUITY GROUP		
b Name of sponsor of entity listed in (a):	SILCHESTER INTERNATIONAL INVESTORS LLP		
c EIN-PN	36-7045783-001	**d** Entity code	E
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	29409287		
a Name of MTIA, CCT, PSA, or 103-12 IE:	FTSE RAFI US 1000 INDEX NL CTF		
b Name of sponsor of entity listed in (a):	STATE STREET BANK AND TRUST COMPANY		
c EIN-PN	06-6556853-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	36723091		

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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	ADVANCE PENSION PLAN		
b Name of plan sponsor	ADVANCE PUBLICATIONS, INC.	**c** EIN-PN	13-5576716-004
a Plan name	REPUB. CO.-EE'S REPRESENTED BY SNEA		
b Name of plan sponsor	THE REPUBLICAN COMPANY	**c** EIN-PN	04-1767676-001
a Plan name	NEWARK MORN. LEDGER NEWS. & MAIL		
b Name of plan sponsor	NEWARK MORNING LEDGER LLC	**c** EIN-PN	93-4796845-009
a Plan name	BOOTH RETIREMENT INCOME - EVENING JOURNAL ASSOCIATION PENSION PLAN		
b Name of plan sponsor	ADVANCE LOCAL MEDIA LLC	**c** EIN-PN	82-1985384-023
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	
a Plan name			
b Name of plan sponsor		**c** EIN-PN	

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
MASTER TRUST FOR THE EMPLOYEE BENEFIT PLANS OF ADVANCE PUBLICATIONS, INC. AND CERTAIN OF ITS SUBSIDIARIES AND AFFILIATES

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
ADVANCE PUBLICATIONS, INC.

D Employer Identification Number (EIN)
13-5576716

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	1250585	4054797
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	0
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	18279166	20892539
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	4543025	17224651
(2) U.S. Government securities	1c(2)	51862637	55777459
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2943476	5516639
(B) All other	1c(3)(B)	22824843	19160404
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	35308266	28124240
(5) Partnership/joint venture interests	1c(5)	414219717	445767434
(6) Real estate (other than employer real property)	1c(6)	0	0
(7) Loans (other than to participants)	1c(7)	0	0
(8) Participant loans	1c(8)	0	0
(9) Value of interest in common/collective trusts	1c(9)	210876601	137013730
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts	1c(11)	0	0
(12) Value of interest in 103-12 investment entities	1c(12)	36103231	29409287
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	23167778	25463534
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	7112784	6681765
(15) Other	1c(15)	212157217	209986819

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	0	0
(2) Employer real property	1d(2)	0	0
e Buildings and other property used in plan operation	1e	0	0
f Total assets (add all amounts in lines 1a through 1e)	1f	1040649326	1005073298
Liabilities			
g Benefit claims payable	1g	0	0
h Operating payables	1h	0	0
i Acquisition indebtedness	1i	0	0
j Other liabilities	1j	43692494	53722768
k Total liabilities (add all amounts in lines 1g through1j)	1k	43692494	53722768
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	996956832	951350530

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)	0	
(B) Participants	2a(1)(B)	0	
(C) Others (including rollovers)	2a(1)(C)	0	
(2) Noncash contributions	2a(2)	0	
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	789465	
(B) U.S. Government securities	2b(1)(B)	550453	
(C) Corporate debt instruments	2b(1)(C)	1171812	
(D) Loans (other than to participants)	2b(1)(D)	0	
(E) Participant loans	2b(1)(E)	0	
(F) Other	2b(1)(F)	-5656519	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		-3144789
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	0	
(B) Common stock	2b(2)(B)	361891	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	281340	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		643231
(3) Rents	2b(3)		0
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	450082605	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	426749011	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		23333594
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	0	
(B) Other	2b(5)(B)	10531339	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		10531339

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		24027081
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		1346723
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-93095
c Other income	2c		25732459
d Total income. Add all **income** amounts in column (b) and enter total	2d		82376543
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	0	
(2) To insurance carriers for the provision of benefits	2e(2)	0	
(3) Other	2e(3)	0	
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		0
f Corrective distributions (see instructions)	2f		0
g Certain deemed distributions of participant loans (see instructions)	2g		0
h Interest expense	2h		0
i Administrative expenses:			
(1) Salaries and allowances	2i(1)	0	
(2) Contract administrator fees	2i(2)	0	
(3) Recordkeeping fees	2i(3)	0	
(4) IQPA audit fees	2i(4)	0	
(5) Investment advisory and investment management fees	2i(5)	1533879	
(6) Bank or trust company trustee/custodial fees	2i(6)	0	
(7) Actuarial fees	2i(7)	0	
(8) Legal fees	2i(8)	0	
(9) Valuation/appraisal fees	2i(9)	0	
(10) Other trustee fees and expenses	2i(10)	0	
(11) Other expenses	2i(11)	68820	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		1602699
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		1602699
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		80773844
l Transfers of assets:			
(1) To this plan	2l(1)		10426184
(2) From this plan	2l(2)		136806330

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unmodified **(2)** ☐ Qualified **(3)** ☐ Disclaimer **(4)** ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 **(2)** ☐ DOL Regulation 2520.103-12(d) **(3)** ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **(2)** EIN:

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☒ This form is filed for a CCT, PSA, DCG or MTIA. **(2)** ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	**4a**			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**			
l Has the plan failed to provide any benefit when due under the plan?	**4l**			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

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

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

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

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

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

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

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
NONINTEREST-BEARING CASH					
ARS	ARGENTINE PESO		47,996.200	51	47
AUVM	AUD VM FOR CENTRAL CLEARING BROKER MS		20,245.340	13,146	12,535
AUD	AUSTRALIAN DOLLAR		4,708.290	3,051	2,915
BCJP	BILATERAL SWAPS COLLATERAL J.P. Morgan S		2,820,000.000	2,820,000	2,820,000
GBP	BRITISH POUND		6,623.510	8,392	8,295
CAVM	CAD VM FOR CENTRAL CLEARING BROKER MS		2.160	2	2
CAD	CANADIAN DOLLAR		846.250	602	588
CASH	CASH		3,000,067.090	3,000,067	3,000,067
EUR	EURO		13,393.160	14,092	13,869
EXCBRCUSD	EXCESS CASH BARCLAYS (BRC/BCY)	USD	70,097.000	70,097	70,097
MXVM	MXN VM FOR CENTRAL CLEARING BROKER MS		.400	0	0
MXN	NEW MEXICAN PESOS		1,811.950	96	87
CASH	U. S. DOLLAR		1,094,295.130	1,094,295	1,094,295
USCC	USD ETD CASH COLLATERAL		32,000.000	32,000	32,000
TOTAL NONINTEREST-BEARING CASH				7,055,890	7,054,797

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR				COST	CURRENT VALUE
GENERAL INVESTMENTS						
INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)						
AAT9971N2 AXIOM EMERGING MARKETS TRUST				239,346.250	2,019,230	2,685,465
ABE9902J9 SILCHESTER INTL INVESTORS INTL VALUE EQ				156,511.180	22,765,672	29,409,287
CCUBSDUS2 UBS COLLATERAL FWCC				780,000.000	780,000	780,000
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)					25,564,903	32,874,752
U.S. GOVERNMENT SECURITIES						
31359MGK3 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN.	6.625%	11/15/2030	900,000.000	1,324,019	997,426
31398AFD9 FEDERAL NATIONAL MORTGAGE ASSOCIATION NO	SEMI-ANN.	5.625%	07/15/2037	300,000.000	480,566	321,320
3137FQZF3 FHLMC REMICS 4948 E 2.5% 25/OCT/2048	MONTHLY	2.500%	10/25/2048	11,634.370	11,763	10,320
76116FAB3 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN.	0.000%	01/15/2030	1,900,000.000	1,176,955	1,504,009
76116FAC1 RESOLUTION FUNDING CORP DISCOUNT NOTES Z	SEMI-ANN.	0.000%	04/15/2030	1,500,000.000	920,505	1,174,166
01F052623 TBA FNMA SINGLE FAMILY 30YR 5.5 2/18		5.500%	02/25/2048	2,700,000.000	2,679,012	2,661,625
21H022614 TBA GNMA2 SINGLE FAMILY 30YR 2.5 01/23		2.500%	01/15/2053	100,000.000	85,258	83,453

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
01F030629 TBA UMBS SINGLE FAMILY 30YR 3.0 02/23	3.000% 02/25/2054 200,000.000	169,195	169,638
01F040628 TBA UMBS SINGLE FAMILY 30YR 4.0 02/24	4.000% 02/25/2054 900,000.000	817,980	822,505
01F040636 TBA UMBS SINGLE FAMILY 30YR 4.0 03/23	4.000% 03/25/2053 1,800,000.000	1,646,156	1,644,730
01F042616 TBA UMBS SINGLE FAMILY 30YR 4.5 01/23	4.500% 01/25/2053 3,000,000.000	2,841,699	2,820,468
01F042624 TBA UMBS SINGLE FAMILY 30YR 4.5 02/24	4.500% 02/25/2053 3,000,000.000	2,811,094	2,819,415
01F050619 TBA UMBS SINGLE FAMILY 30YR 5.0 01/23	5.000% 01/25/2053 800,000.000	773,625	771,821
3140XDDB9 UMBS MORTPASS 2% 01/NOV/2051 CL PN# FM90	MONTHLY 2.000% 11/01/2051 82,019.420	81,174	64,703
3140N2WJ6 UMBS MORTPASS 3.5% 01/JUL/2053 CL PN# BW	MONTHLY 3.500% 07/01/2053 399,999.530	361,718	354,352
3138WET25 UMBS MORTPASS 3.5% 01/JUN/2045 CL PN# AS	MONTHLY 3.500% 06/01/2045 44,135.850	46,550	39,672
3132A5J63 UMBS MORTPASS 4% 01/AUG/2048 CL PN# ZS47	MONTHLY 4.000% 08/01/2048 16,543.910	17,060	15,333
912810SV1 UNITED STATES OF AMERICA BOND FIXED 0.12	SEMI-ANN. FLOATING 02/15/2051 100,000.000	71,753	66,670
912810TE8 UNITED STATES OF AMERICA BOND FIXED 0.12	SEMI-ANN. FLOATING 02/15/2052 100,000.000	66,079	61,438
912810SM1 UNITED STATES OF AMERICA BOND FIXED 0.25	SEMI-ANN. FLOATING 02/15/2050 100,000.000	84,101	71,545
912810QV3 UNITED STATES OF AMERICA BOND FIXED 0.75	FLOATING 02/15/2042 300,000.000	343,105	320,583
912810ST6 UNITED STATES OF AMERICA BOND FIXED 1.37	SEMI-ANN. 1.375% 11/15/2040 2,100,000.000	1,316,635	1,301,344
912810TP3 UNITED STATES OF AMERICA BOND FIXED 1.5%	SEMI-ANN. FLOATING 02/15/2053 200,000.000	192,224	170,032

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810TA6 UNITED STATES OF AMERICA BOND FIXED 1.75	SEMI-ANN. 1.750% 08/15/2041 2,740,000.000	1,866,479	1,776,398
912810SW9 UNITED STATES OF AMERICA BOND FIXED 1.87	SEMI-ANN. 1.875% 02/15/2041 9,647,000.000	6,784,429	6,470,273
912810SG4 UNITED STATES OF AMERICA BOND FIXED 1% 1	SEMI-ANN. FLOATING 02/15/2049 100,000.000	102,972	91,357
912810TY4 UNITED STATES OF AMERICA BOND FIXED 2.12	SEMI-ANN. FLOATING 02/15/2054 300,000.000	305,128	285,559
912810SY5 UNITED STATES OF AMERICA BOND FIXED 2.25	SEMI-ANN. 2.250% 05/15/2041 5,200,000.000	3,880,475	3,694,438
912810SJ8 UNITED STATES OF AMERICA BOND FIXED 2.25	SEMI-ANN. 2.250% 08/15/2049 900,000.000	622,553	558,141
912810TF5 UNITED STATES OF AMERICA BOND FIXED 2.37	SEMI-ANN. 2.375% 02/15/2042 400,000.000	298,967	285,078
912810SK5 UNITED STATES OF AMERICA BOND FIXED 2.37	SEMI-ANN. 2.375% 11/15/2049 400,000.000	277,816	254,594
912810RK6 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 02/15/2045 600,000.000	484,242	416,789
912810RS9 UNITED STATES OF AMERICA BOND FIXED 2.5%	SEMI-ANN. 2.500% 05/15/2046 446,000.000	559,161	304,081
912810QY7 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2042 8,100,000.000	6,126,328	6,060,445
912810RY6 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 08/15/2047 728,000.000	927,093	512,671
912810RZ3 UNITED STATES OF AMERICA BOND FIXED 2.75	SEMI-ANN. 2.750% 11/15/2047 513,000.000	677,103	360,463
912810RB6 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2043 2,380,000.000	1,964,305	1,804,709
912810TC2 UNITED STATES OF AMERICA BOND FIXED 2% 1	SEMI-ANN. 2.000% 11/15/2041 600,000.000	482,475	403,336
912810SC3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 05/15/2048 610,000.000	538,665	457,571

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
912810TH1 UNITED STATES OF AMERICA BOND FIXED 3.25	SEMI-ANN. 3.250% 05/15/2042 1,800,000.000	1,534,552	1,465,734
912810TK4 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 08/15/2042 3,300,000.000	2,848,930	2,727,012
912810SE9 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 11/15/2048 400,000.000	339,596	312,859
912810TS7 UNITED STATES OF AMERICA BOND FIXED 3.87	SEMI-ANN. 3.875% 05/15/2043 2,125,000.000	1,956,211	1,872,241
912810SD1 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 08/15/2048 930,000.000	757,900	680,208
912810RV2 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 02/15/2047 927,000.000	788,509	687,791
912810SA7 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 02/15/2048 960,000.000	664,514	705,188
912810SF6 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 02/15/2049 400,000.000	316,955	291,453
912810UC0 UNITED STATES OF AMERICA BOND FIXED 4.25	SEMI-ANN. 4.250% 08/15/2054 1,800,000.000	1,667,763	1,646,719
912810UE6 UNITED STATES OF AMERICA BOND FIXED 4.5%	SEMI-ANN. 4.500% 11/15/2054 1,000,000.000	955,756	955,156
912810UA4 UNITED STATES OF AMERICA BOND FIXED 4.62	SEMI-ANN. 4.625% 05/15/2054 600,000.000	620,093	583,969
912810TW8 UNITED STATES OF AMERICA BOND FIXED 4.75	SEMI-ANN. 4.750% 11/15/2043 400,000.000	400,049	395,359
912803ET6 UNITED STATES OF AMERICA BOND ZERO CPN 1	SEMI-ANN. 0.000% 05/15/2046 2,400,000.000	1,664,215	849,048
91282CCM1 UNITED STATES OF AMERICA NOTES FIXED 0.1	SEMI-ANN. FLOATING 07/15/2031 300,000.000	295,598	310,990
91282CEZ0 UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. FLOATING 07/15/2032 300,000.000	279,742	291,262
TOTAL U.S. GOVERNMENT SECURITIES		59,306,798	55,777,459

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: ALL OTHER					
00287YDX4 ABBVIE INC CALLABLE NOTES FIXED 5.5% 15/	SEMI-ANN.	5.500%	03/15/2064 125,000.000	124,533	119,621
00774MAX3 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN.	3.300%	01/30/2032 150,000.000	149,436	130,727
008513AD5 AGREE LP CALLABLE NOTES FIXED 4.8% 01/OC	SEMI-ANN.	4.800%	10/01/2032 100,000.000	99,171	95,634
02005NBU3 ALLY FINANCIAL INC CALLABLE NOTES VARIAB	SEMI-ANN.	6.848%	01/03/2030 100,000.000	100,000	103,659
9E8126B ALTICE FRANCE SA CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.375%	01/15/2028 100,000.000	110,840	78,180
02401LAA2 AMERICAN ASSETS TRUST LP CALLABLE NOTES	SEMI-ANN.	3.375%	02/01/2031 100,000.000	98,935	87,005
03027XAY6 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.700%	10/15/2049 100,000.000	99,711	72,536
03027XAU4 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.950%	03/15/2029 100,000.000	98,917	95,832
03027XCH1 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	5.450%	02/15/2034 100,000.000	99,285	100,197
03115AAA1 AMFAM HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN.	2.805%	03/11/2031 100,000.000	100,000	77,875
031162CS7 AMGEN INC CALLABLE NOTES FIXED 3.375% 21	SEMI-ANN.	3.375%	02/21/2050 100,000.000	99,962	68,448
031162DT4 AMGEN INC CALLABLE NOTES FIXED 5.65% 02/	SEMI-ANN.	5.650%	03/02/2053 100,000.000	98,536	96,463
031162DR8 AMGEN INC NOTES	SEMI-ANN.	5.250%	03/02/2033 100,000.000	99,685	99,306
03740MAF7 AON NORTH AMERICA INC CALLABLE NOTES FIX	SEMI-ANN.	5.750%	03/01/2054 100,000.000	99,392	97,840
037735DB0 APPALACHIAN POWER CO CALLABLE NOTES FIXE	SEMI-ANN.	5.650%	04/01/2034 100,000.000	99,695	100,363

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
03835VAJ5 APTIV SWISS HOLDINGS LTD CALLABLE NOTES	SEMI-ANN.	3.100%	12/01/2051	64,458	58,590
		100,000.000			
040555DC5 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN.	2.650%	09/15/2050	99,609	58,001
		100,000.000			
04621WAD2 ASSURED GUARANTY US HOLDINGS INC CALLABL	SEMI-ANN.	3.150%	06/15/2031	99,717	88,307
		100,000.000			
00206RKJ0 AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE	SEMI-ANN.	3.500%	09/15/2053	67,731	67,372
		100,000.000			
00206RKB7 AT&T INC CALLABLE NOTES FIXED 3.85% 01/J	SEMI-ANN.	3.850%	06/01/2060	67,540	69,318
		100,000.000			
05723KAG5 BAKER HUGHES HOLDINGS LLC / BAKER HUGHES	SEMI-ANN.	3.138%	11/07/2029	100,000	92,355
		100,000.000			
06051GHT9 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN.	3.559%	04/23/2027	94,449	98,404
		100,000.000			
06051GHD4 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN.	3.419%	12/20/2028	208,419	206,056
		215,000.000			
06051GLS6 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN.	5.819%	09/15/2029	100,000	102,487
		100,000.000			
06051GMA4 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN.	5.468%	01/23/2035	100,000	100,135
		100,000.000			
06406RBW6 BANK OF NEW YORK MELLON CORP/THE CALLABL	SEMI-ANN.	5.188%	03/14/2035	100,000	99,071
		100,000.000			
06684QAB8 BAPTIST HEALTHCARE SYSTEM OBLIGATED GROU	SEMI-ANN.	3.540%	08/15/2050	100,000	70,558
		100,000.000			
05526DBD6 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.390%	08/15/2037	300,000	259,080
		300,000.000			
071813CS6 BAXTER INTERNATIONAL INC CALLABLE NOTES	SEMI-ANN.	2.539%	02/01/2032	99,996	83,411
		100,000.000			
07274EAL7 BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN.	6.500%	11/21/2033	99,739	101,719
		100,000.000			
05547HAC5 BBCMS TRUST 2015-SRCH 2015-SRCH A2 4.197	MONTHLY	4.197%	08/10/2035	205,985	191,210
		200,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
05547HAN1 BBCMS TRUST 2015-SRCH 2015-SRCH D VARIAB	MONTHLY FLOATING		08/10/2035	200,000.000	201,230	179,133
08576PAH4 BERRY GLOBAL INC CALLABLE NOTES FIXED 1.	SEMI-ANN.	1.570%	01/15/2026	100,000.000	99,966	96,503
09261BAB6 BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	SEMI-ANN.	2.800%	09/30/2050	100,000.000	99,456	59,773
05565ASK0 BNP PARIBAS SA CALLABLE NOTES VARIABLE U	SEMI-ANN.	4.625%	12/31/2164	200,000.000	200,000	168,592
096630AH1 BOARDWALK PIPELINES LP CALLABLE NOTES FI	SEMI-ANN.	3.400%	02/15/2031	200,000.000	199,772	178,690
097023CF0 BOEING CO/THE CALLABLE NOTES FIXED 3.825	SEMI-ANN.	3.825%	03/01/2059	200,000.000	141,062	128,947
097023CR4 BOEING CO/THE CALLABLE NOTES FIXED 3.95%	SEMI-ANN.	3.950%	08/01/2059	200,000.000	198,130	132,700
097023CX1 BOEING CO/THE CALLABLE NOTES FIXED 5.93%	SEMI-ANN.	5.930%	05/01/2060	300,000.000	292,617	278,025
09778PAC9 BON SECOURS MERCY HEALTH INC CALLABLE BO	SEMI-ANN.	3.205%	06/01/2050	100,000.000	100,000	66,469
10112RBE3 BOSTON PROPERTIES LP CALLABLE NOTES FIXE	SEMI-ANN.	2.550%	04/01/2032	50,000.000	49,785	40,488
110122CP1 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN.	3.400%	07/26/2029	31,000.000	30,744	29,266
110122EK0 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN.	5.550%	02/22/2054	100,000.000	99,609	97,038
11135FBP5 BROADCOM INC CALLABLE NOTES FIXED 3.137%	SEMI-ANN.	3.137%	11/15/2035	104,000.000	100,094	84,950
11135FBQ3 BROADCOM INC CALLABLE NOTES FIXED 3.187%	SEMI-ANN.	3.187%	11/15/2036	105,000.000	124,763	84,611
11135FBK6 BROADCOM INC CALLABLE NOTES FIXED 3.419%	SEMI-ANN.	3.419%	04/15/2033	100,000.000	105,152	87,556
138616AM9 CANTOR FITZGERALD LP CALLABLE NOTES FIXE	SEMI-ANN.	7.200%	12/12/2028	100,000.000	99,806	104,512

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
14448CAS3 CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.577% 04/05/2050 34,000.000	33,999	24,426
12505BAE0 CBRE SERVICES INC CALLABLE NOTES FIXED 2	SEMI-ANN. 2.500% 04/01/2031 100,000.000	98,451	85,164
12513GBJ7 CDW LLC / CDW FINANCE CORP CALLABLE NOTE	SEMI-ANN. 3.569% 12/01/2031 100,000.000	100,000	89,002
15135BAY7 CENTENE CORP CALLABLE NOTES FIXED 2.45%	SEMI-ANN. 2.450% 07/15/2028 100,000.000	100,000	90,148
15135BAT8 CENTENE CORP CALLABLE NOTES FIXED 4.625%	SEMI-ANN. 4.625% 12/15/2029 100,000.000	100,000	94,573
16411QAQ4 CHENIERE ENERGY PARTNERS LP CALLABLE NOT	SEMI-ANN. 5.950% 06/30/2033 100,000.000	99,774	102,427
20030NDQ1 COMCAST CORP CALLABLE NOTES FIXED 2.65%	SEMI-ANN. 2.650% 08/15/2062 100,000.000	99,098	52,516
20030NDU2 COMCAST CORP CALLABLE NOTES FIXED 2.937%	SEMI-ANN. 2.937% 11/01/2056 271,000.000	199,836	158,303
20268JAG8 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN. 3.910% 10/01/2050 100,000.000	100,000	73,737
210385AF7 CONSTELLATION ENERGY GENERATION LLC CALL	SEMI-ANN. 5.750% 03/15/2054 100,000.000	99,901	97,349
210385AE0 CONSTELLATION ENERGY GENERATION LLC CALL	SEMI-ANN. 6.500% 10/01/2053 100,000.000	100,110	106,338
22160NAA7 COSTAR GROUP INC CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.800% 07/15/2030 100,000.000	99,921	86,933
127097AL7 COTERRA ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 5.600% 03/15/2034 100,000.000	99,720	99,199
224044CM7 COX COMMUNICATIONS INC CALLABLE NOTES FI	SEMI-ANN. 2.950% 10/01/2050 200,000.000	198,380	116,312
22822VAU5 CROWN CASTLE INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.250% 01/15/2051 100,000.000	99,786	65,291
22822VBE0 CROWN CASTLE INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.800% 03/01/2034 100,000.000	99,835	101,936

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
12644VAD0 CSN RESOURCES SA CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.625%	06/10/2031 300,000.000	300,000	232,928
126650CY4 CVS HEALTH CORP CALLABLE NOTES FIXED 4.7	SEMI-ANN.	4.780%	03/25/2038 100,000.000	98,014	86,481
24703DBF7 DELL INTERNATIONAL LLC / EMC CORP CALLAB	SEMI-ANN.	3.375%	12/15/2041 100,000.000	99,668	73,633
830867AA5 DELTA AIR LINES INC / SKYMILES IP LTD CA	QUARTERLY	4.500%	10/20/2025 33,000.000	33,000	32,793
251526CD9 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN.	3.547%	09/18/2031 200,000.000	200,000	179,598
251526CF4 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN.	3.729%	01/14/2032 300,000.000	300,000	261,931
26441CBU8 DUKE ENERGY CORP CALLABLE NOTES FIXED 5%	SEMI-ANN.	5.000%	08/15/2052 100,000.000	99,583	87,406
26443TAE6 DUKE ENERGY INDIANA LLC CALLABLE BOND FI	SEMI-ANN.	5.250%	03/01/2034 100,000.000	99,669	99,989
26442UAR5 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN.	5.350%	03/15/2053 100,000.000	99,407	94,643
28622HAC5 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN.	5.125%	02/15/2053 100,000.000	99,634	89,144
532457BZ0 ELI LILLY & CO CALLABLE NOTES FIXED 2.5%	SEMI-ANN.	2.500%	09/15/2060 100,000.000	98,082	53,369
29273RBK4 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN.	4.200%	04/15/2027 200,000.000	199,572	197,338
86765BAS8 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN.	5.950%	12/01/2025 100,000.000	111,239	100,702
29273VAT7 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN.	6.400%	12/01/2030 100,000.000	99,885	105,669
26874RAE8 ENI SPA CALLABLE NOTES FIXED 4.75% 12/SE	SEMI-ANN.	4.750%	09/12/2028 200,000.000	198,398	198,568
29366MAB4 ENTERGY ARKANSAS LLC CALLABLE BOND FIXED	SEMI-ANN.	2.650%	06/15/2051 200,000.000	199,210	118,158

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29364WBN7 ENTERGY LOUISIANA LLC CALLABLE NOTES FIX	SEMI-ANN. 5.700% 03/15/2054 100,000.000	99,856	98,901
29444UBD7 EQUINIX INC CALLABLE NOTES FIXED 2.9% 18	SEMI-ANN. 2.900% 11/18/2026 100,000.000	99,855	96,519
29444UBT2 EQUINIX INC CALLABLE NOTES FIXED 3.4% 15	SEMI-ANN. 3.400% 02/15/2052 100,000.000	99,178	67,914
29717PAX5 ESSEX PORTFOLIO LP CALLABLE NOTES FIXED	SEMI-ANN. 2.650% 09/01/2050 100,000.000	99,691	57,461
30040WAQ1 EVERSOURCE ENERGY CALLABLE NOTES FIXED 2	SEMI-ANN. 2.900% 03/01/2027 100,000.000	99,902	96,002
30212PBH7 EXPEDIA GROUP INC CALLABLE NOTES FIXED 2	SEMI-ANN. 2.950% 03/15/2031 68,000.000	67,473	59,899
30212PAS4 EXPEDIA GROUP INC CALLABLE NOTES FIXED 6	SEMI-ANN. 6.250% 05/01/2025 176,000.000	201,069	176,120
303901BF8 FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	SEMI-ANN. 4.625% 04/29/2030 100,000.000	100,000	97,555
303901BR2 FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	SEMI-ANN. 6.350% 03/22/2054 100,000.000	99,734	103,357
31620RAK1 FIDELITY NATIONAL FINANCIAL INC CALLABLE	SEMI-ANN. 2.450% 03/15/2031 100,000.000	99,642	84,337
337932AM9 FIRSTENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.400% 03/01/2050 300,000.000	310,026	203,711
337738AU2 FISERV INC CALLABLE NOTES FIXED 3.5% 01/	SEMI-ANN. 3.500% 07/01/2029 100,000.000	99,832	93,817
33939HAA7 FLEX INTERMEDIATE HOLDCO LLC CALLABLE NO	SEMI-ANN. 3.363% 06/30/2031 300,000.000	299,991	256,240
33938XAE5 FLEX LTD CALLABLE NOTES FIXED 6% 15/JAN/	SEMI-ANN. 6.000% 01/15/2028 100,000.000	99,073	102,003
3136B1XJ8 FNMA-ACES 2018-M4 A2 VARIABLE 25/MAR/202	MONTHLY FLOATING 03/25/2028 856,501.550	835,638	816,193
34531XAB0 FORD FOUNDATION/THE CALLABLE BOND FIXED	SEMI-ANN. 2.415% 06/01/2050 100,000.000	100,000	58,625

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
373334KP5 GEORGIA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.250%	03/15/2051	399,612	270,085
		400,000.000			
37940XAQ5 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	SEMI-ANN.	5.400%	08/15/2032	99,833	100,017
		100,000.000			
361841AH2 GLP CAPITAL LP / GLP FINANCING II INC CA	SEMI-ANN.	5.375%	04/15/2026	110,146	99,998
		100,000.000			
38145GAM2 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN.	5.798%	08/10/2026	100,000	100,553
		100,000.000			
38141GA95 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN.	5.851%	04/25/2035	100,000	101,940
		100,000.000			
38148YAA6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN.	4.017%	10/31/2038	100,000	84,710
		100,000.000			
404119CK3 HCA INC CALLABLE NOTES FIXED 3.625% 15/M	SEMI-ANN.	3.625%	03/15/2032	198,026	176,284
		200,000.000			
427866BG2 HERSHEY CO/THE CALLABLE NOTES FIXED 2.65	SEMI-ANN.	2.650%	06/01/2050	99,671	59,808
		100,000.000			
404280CC1 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN.	3.973%	05/22/2030	200,000	188,782
		200,000.000			
404280CK3 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN.	2.357%	08/18/2031	200,000	170,359
		200,000.000			
444859CB6 HUMANA INC CALLABLE NOTES FIXED 5.75% 15	SEMI-ANN.	5.750%	04/15/2054	99,949	92,817
		100,000.000			
44891ACA3 HYUNDAI CAPITAL AMERICA CALLABLE NOTES F	SEMI-ANN.	2.100%	09/15/2028	199,780	179,142
		200,000.000			
452327AP4 ILLUMINA INC CALLABLE NOTES FIXED 5.75%	SEMI-ANN.	5.750%	12/13/2027	99,863	102,625
		100,000.000			
458140CJ7 INTEL CORP CALLABLE NOTES FIXED 5.7% 10/	SEMI-ANN.	5.700%	02/10/2053	99,957	88,567
		100,000.000			
45866FAQ7 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN.	3.000%	09/15/2060	197,968	115,980
		200,000.000			
459506AS0 INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN.	3.468%	12/01/2050	99,991	65,673
		100,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
478160CS1 JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	SEMI-ANN. 2.250% 09/01/2050 100,000.000	99,113	57,316
46626LBK5 JP MORGAN MORTGAGE ACQUISITION CORP 2005	MONTHLY FLOATING 09/25/2035 32,813.960	32,158	32,525
46625HRS1 JPMORGAN CHASE & CO CALLABLE NOTES FIXED	SEMI-ANN. 3.200% 06/15/2026 500,000.000	499,785	490,493
46647PEF9 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	QUARTERLY FLOATING 04/22/2028 100,000.000	100,000	100,571
46647PES1 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.534% 11/29/2045 100,000.000	103,486	97,696
49456BAX9 KINDER MORGAN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.200% 06/01/2033 100,000.000	99,683	97,742
48252MAA3 KKR GROUP FINANCE CO VIII LLC CALLABLE N	SEMI-ANN. 3.500% 08/25/2050 200,000.000	198,200	138,163
526057CD4 LENNAR CORP CALLABLE NOTES FIXED 4.75% 2	SEMI-ANN. 4.750% 11/29/2027 100,000.000	117,513	99,696
571903BG7 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN. 2.850% 04/15/2031 100,000.000	99,805	87,372
573874AJ3 MARVELL TECHNOLOGY INC CALLABLE NOTES FI	SEMI-ANN. 2.950% 04/15/2031 100,000.000	99,811	87,745
575634AV2 MASSACHUSETTS ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 5.867% 02/26/2054 100,000.000	100,000	99,806
58547DAD1 MELCO RESORTS FINANCE LTD CALLABLE NOTES	SEMI-ANN. 5.375% 12/04/2029 200,000.000	206,500	182,582
30303M8K1 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 4.650% 08/15/2062 100,000.000	99,818	85,203
59981TAC9 MILL CITY MORTGAGE LOAN TRUST 2019-GS2 2	MONTHLY FLOATING 08/25/2059 27,050.700	27,221	26,010
61747YFG5 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 5.424% 07/21/2034 100,000.000	100,000	99,327
61747YFK6 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.173% 01/16/2030 100,000.000	100,000	100,165

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
61747YFE0 MORGAN STANLEY NOTES	SEMI-ANN. 5.250% 04/21/2034 100,000.000	100,000	98,435
620076BT5 MOTOROLA SOLUTIONS INC CALLABLE NOTES FI	SEMI-ANN. 2.300% 11/15/2030 200,000.000	199,604	171,348
55336VBQ2 MPLX LP CALLABLE NOTES FIXED 2.65% 15/AU	SEMI-ANN. 2.650% 08/15/2030 225,000.000	224,804	196,885
55354GAQ3 MSCI INC CALLABLE NOTES FIXED 3.25% 15/A	SEMI-ANN. 3.250% 08/15/2033 100,000.000	80,350	84,486
63111XAE1 NASDAQ INC CALLABLE NOTES FIXED 2.5% 21/	SEMI-ANN. 2.500% 12/21/2040 200,000.000	200,000	134,418
636180BR1 NATIONAL FUEL GAS CO CALLABLE NOTES FIXE	SEMI-ANN. 2.950% 03/01/2031 100,000.000	99,939	86,110
63633DAF1 NATIONAL HEALTH INVESTORS INC CALLABLE N	SEMI-ANN. 3.000% 02/01/2031 100,000.000	99,196	85,941
637432PA7 NATIONAL RURAL UTILITIES COOPERATIVE FIN	SEMI-ANN. 5.800% 01/15/2033 100,000.000	108,873	103,471
64830NAA9 NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	MONTHLY FLOATING 07/25/2059 68,924.180	69,330	65,693
BNC0NN2 NEXI SPA CALLABLE BOND FIXED 2.125% 30/A	SEMI-ANN. 2.125% 04/30/2029 100,000.000	93,207	98,502
65364UAU0 NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN. 5.664% 01/17/2054 100,000.000	100,000	97,001
654744AD3 NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	SEMI-ANN. 4.810% 09/17/2030 300,000.000	300,000	281,203
655844CH9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.155% 05/15/2055 137,000.000	103,684	86,762
665772CY3 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 5.400% 03/15/2054 100,000.000	99,613	96,265
668138AE0 NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	SEMI-ANN. 3.450% 03/30/2051 100,000.000	99,652	68,740
629377CP5 NRG ENERGY INC CALLABLE NOTES FIXED 2.45	SEMI-ANN. 2.450% 12/02/2027 100,000.000	99,859	92,841

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
62954HAZ1 NXP BV / NXP FUNDING LLC / NXP USA INC C	SEMI-ANN. 3.875% 06/18/2026	200,000.000	199,928	197,312
681936BM1 OMEGA HEALTHCARE INVESTORS INC CALLABLE	SEMI-ANN. 3.375% 02/01/2031	200,000.000	196,498	177,502
68233JCM4 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 4.950% 09/15/2052	100,000.000	95,212	89,471
682441AB6 ONEAMERICA FINANCIAL PARTNERS INC CALLAB	SEMI-ANN. 4.250% 10/15/2050	100,000.000	99,308	73,236
682680BD4 ONEOK INC CALLABLE NOTES FIXED 5.85% 15/	SEMI-ANN. 5.850% 01/15/2026	100,000.000	99,943	100,879
682680BN2 ONEOK INC CALLABLE NOTES FIXED 6.625% 01	SEMI-ANN. 6.625% 09/01/2053	100,000.000	99,507	105,262
68389XCA1 ORACLE CORP CALLABLE NOTES FIXED 3.95% 2	SEMI-ANN. 3.950% 03/25/2051	400,000.000	399,300	296,525
68389XCQ6 ORACLE CORP CALLABLE NOTES FIXED 5.55% 0	SEMI-ANN. 5.550% 02/06/2053	100,000.000	99,493	94,688
694308JM0 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.550% 07/01/2030	100,000.000	113,321	96,782
694308JN8 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.950% 07/01/2050	100,000.000	113,485	86,701
694308JJ7 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.500% 08/01/2050	200,000.000	197,085	137,275
694308JW8 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.000% 06/15/2028	200,000.000	199,018	187,366
694308HW0 PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN. 3.300% 12/01/2027	100,000.000	104,591	95,455
694308HY6 PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN. 3.950% 12/01/2047	200,000.000	210,265	149,565
694476AE2 PACIFIC LIFECORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.350% 09/15/2050	200,000.000	198,464	133,013
695114CW6 PACIFICORP CALLABLE BOND FIXED 2.7% 15/S	SEMI-ANN. 2.700% 09/15/2030	100,000.000	84,083	88,342

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
695114CZ9 PACIFICORP CALLABLE BOND FIXED 5.35% 01/	SEMI-ANN.	5.350%	12/01/2053	193,232	184,165
		200,000.000			
693304BE6 PECO ENERGY CO CALLABLE BOND FIXED 4.375	SEMI-ANN.	4.375%	08/15/2052	99,587	82,684
		100,000.000			
716973AG7 PFIZER INVESTMENT ENTERPRISES PTE LTD CA	SEMI-ANN.	5.300%	05/19/2053	99,851	93,780
		100,000.000			
744320AY8 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN.	3.905%	12/07/2047	95,724	76,294
		100,000.000			
74736KAH4 QORVO INC CALLABLE NOTES FIXED 4.375% 15	SEMI-ANN.	4.375%	10/15/2029	100,000	93,783
		100,000.000			
76169XAA2 REXFORD INDUSTRIAL REALTY LP CALLABLE NO	SEMI-ANN.	2.125%	12/01/2030	99,211	83,656
		100,000.000			
775109CH2 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	3.800%	03/15/2032	99,777	89,920
		100,000.000			
78081BAM5 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	3.550%	09/02/2050	233,211	200,068
		300,000.000			
79588TAD2 SAMMONS FINANCIAL GROUP INC CALLABLE NOT	SEMI-ANN.	3.350%	04/16/2031	99,772	85,957
		100,000.000			
803014AA7 SANTOS FINANCE LTD CALLABLE NOTES FIXED	SEMI-ANN.	3.649%	04/29/2031	200,000	176,140
		200,000.000			
78432MAA3 SBL HOLDINGS INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.125%	11/13/2026	100,000	98,260
		100,000.000			
78433LAH9 SCE RECOVERY FUNDING LLC BOND FIXED 5.11	SEMI-ANN.	5.112%	12/14/2049	99,989	94,247
		100,000.000			
35564CEE3 SEASONED LOANS STRUCTURED TRANSACTION TR	MONTHLY	2.750%	11/25/2029	86,711	78,007
		84,053.840			
8265Q0XQ0 SIGMA FIN INC MTN VR 04/JUN/2007-04/JUN/	QUARTERLY	0.000%	06/04/2009	0	0
RATINGS: CA D		579,614.150			
83192PAD0 SMITH & NEPHEW PLC CALLABLE NOTES FIXED	SEMI-ANN.	5.400%	03/20/2034	99,695	99,235
		100,000.000			
83368RAZ5 SOCIETE GENERALE SA CALLABLE NOTES VARIA	SEMI-ANN.	1.488%	12/14/2026	200,000	193,022
		200,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
842400HD8 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	2.500%	06/01/2031	99,633	85,622
		100,000.000			
842400FZ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	4.650%	10/01/2043	115,097	86,759
		100,000.000			
845437BQ4 SOUTHWESTERN ELECTRIC POWER CO CALLABLE	SEMI-ANN.	3.850%	02/01/2048	299,361	216,146
		300,000.000			
86562MCB4 SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN.	2.130%	07/08/2030	200,000	171,052
		200,000.000			
86944BAJ2 SUTTER HEALTH CALLABLE BOND FIXED 3.361%	SEMI-ANN.	3.361%	08/15/2050	100,000	70,400
		100,000.000			
87165BAP8 SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	SEMI-ANN.	5.150%	03/19/2029	99,784	98,516
		100,000.000			
87264ACQ6 T-MOBILE USA INC CALLABLE NOTES FIXED 2.	SEMI-ANN.	2.700%	03/15/2032	99,690	84,714
		100,000.000			
87264ADF9 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.150%	04/15/2034	99,654	98,411
		100,000.000			
87264ACW3 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.650%	01/15/2053	104,403	97,004
		100,000.000			
87264ADB8 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.750%	01/15/2054	99,595	97,916
		100,000.000			
87612GAA9 TARGA RESOURCES CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.200%	02/01/2033	99,815	90,862
		100,000.000			
87162WAH3 TD SYNNEX CORP CALLABLE NOTES FIXED 2.37	SEMI-ANN.	2.375%	08/09/2028	100,000	90,717
		100,000.000			
882384AE0 TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN.	4.150%	01/15/2048	198,234	154,160
		200,000.000			
BQFM9R2 THAMES WATER UTILITIES FINANCE PLC CALLA	ANNUAL	4.375%	01/18/2031	94,754	79,216
		100,000.000			
0F0435B THERMO FISHER SCIENTIFIC INC CALLABLE ME	ANNUAL	1.500%	10/01/2039	109,687	77,998
		100,000.000			
89178BAA2 TOWD POINT MORTGAGE TRUST 2019-4 2019-4	MONTHLY	FLOATING	10/25/2059	64,946	61,188
		64,321.910			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
898339AA4 TRUST FIBRA UNO CALLABLE NOTES FIXED 4.8	SEMI-ANN.	4.869%	01/15/2030 200,000.000	199,994	181,178
902494BM4 TYSON FOODS INC CALLABLE NOTES FIXED 5.7	SEMI-ANN.	5.700%	03/15/2034 100,000.000	99,817	101,360
225401AC2 UBS GROUP AG CALLABLE NOTES FIXED 4.282%	SEMI-ANN.	4.282%	01/09/2028 250,000.000	250,000	244,436
225401AP3 UBS GROUP AG CALLABLE NOTES VARIABLE 01/	SEMI-ANN.	4.194%	04/01/2031 100,000.000	91,965	94,562
90265EAT7 UDR INC CALLABLE MEDIUM TERM NOTE FIXED	SEMI-ANN.	2.100%	08/01/2032 100,000.000	99,894	79,457
91324PFC1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	5.375%	04/15/2054 100,000.000	99,714	93,903
91911TAQ6 VALE OVERSEAS LTD CALLABLE NOTES FIXED 3	SEMI-ANN.	3.750%	07/08/2030 100,000.000	99,176	91,524
92343VFW9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	2.987%	10/30/2056 863,000.000	598,860	512,888
92564RAL9 VICI PROPERTIES LP / VICI NOTE CO INC CA	SEMI-ANN.	3.875%	02/15/2029 100,000.000	100,000	94,229
925650AG8 VICI PROPERTIES LP CALLABLE NOTES FIXED	SEMI-ANN.	6.125%	04/01/2054 100,000.000	98,192	99,357
4G5316B WABTEC TRANSPORTATION NETHERLANDS BV CAL	ANNUAL	1.250%	12/03/2027 100,000.000	121,121	98,532
95000U3J0 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN.	5.198%	01/23/2030 100,000.000	100,000	100,222
949746RW3 WELLS FARGO & CO NOTES FIXED 3% 22/APR/2	SEMI-ANN.	3.000%	04/22/2026 300,000.000	298,971	293,375
959802AY5 WESTERN UNION CO/THE CALLABLE NOTES FIXE	SEMI-ANN.	2.850%	01/10/2025 100,000.000	99,845	99,950
962166BY9 WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	SEMI-ANN.	4.000%	04/15/2030 100,000.000	113,145	94,751
98389BBA7 XCEL ENERGY INC CALLABLE NOTES FIXED 5.4	SEMI-ANN.	5.450%	08/15/2033 100,000.000	99,867	99,147

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
98956PAX0	ZIMMER BIOMET HOLDINGS INC CALLABLE NOTE	SEMI-ANN. 5.350% 12/01/2028 100,000.000	99,965	101,512
817826AG5	7-ELEVEN INC CALLABLE NOTES FIXED 2.8% 1	SEMI-ANN. 2.800% 02/10/2051 100,000.000	99,617	57,864
	TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		28,240,114	24,677,043
COMMON				

BZ1HM42	ADYEN NV COMMON STOCK EUR 0.01	502.000	741,881	746,983
G0403H108	AON PLC COMMON STOCK USD	1,353.000	321,286	485,943
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD	8,840.000	624,424	816,374
5165294	ASM INTERNATIONAL NV COMMON STOCK EUR 0.	1,005.000	320,611	581,531
N07059210	ASML HOLDING NV NY REG SHRS USD 0.09	1,012.000	552,705	701,397
0989529	ASTRAZENECA PLC COMMON STOCK GBP 0.25	7,236.000	956,329	948,649
049468101	ATLASSIAN CORP COMMON STOCK USD 0.00001	2,890.000	742,247	703,368
0263494	BAE SYSTEMS PLC	47,306.000	576,996	680,441
2171573	CANADIAN NATURAL RESOURCES LTD COMMON ST	15,579.000	518,196	480,737
13646K108	CANADIAN PACIFIC KANSAS CITY LTD COMMON	11,251.000	821,129	814,235
BD6K457	COMPASS GROUP PLC COMMON STOCK GBP 11.05	18,529.000	510,784	617,736
22266T109	COUPANG INC COMMON STOCK USD 0.0001	32,126.000	608,874	706,129

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
B19NLV4	EXPERIAN PLC COMMON STOCK GBP 0.1	11,178.000	416,813	482,277
BS3BQJ6	FERGUSON ENTERPRISES INC COMMON STOCK US	3,030.000	453,623	527,473
BD6G507	FERRARI NV COMMON STOCK EUR 0.01	2,635.000	558,843	1,125,251
45104G104	ICICI BANK LTD ADR USD	22,913.000	512,909	684,182
G4705A100	ICON PLC COMMON STOCK USD 0.06	4,176.000	974,341	875,749
G54950103	LINDE PLC COMMON STOCK EUR 0.001	1,353.000	450,589	566,461
BGJW376	MEITUAN COMMON STOCK HKD 0.00001	44,300.000	1,092,129	865,133
58733R102	MERCADOLIBRE INC COMMON STOCK USD 0.001	342.000	467,044	581,550
6597067	MITSUBISHI HEAVY INDUSTRIES LTD COMMON S	61,300.000	731,855	867,078
M7S64H106	MONDAY.COM LTD COMMON STOCK USD	2,546.000	564,635	599,430
BP6KMJ1	NOVO NORDISK A/S COMMON STOCK DKK 0.1	14,481.000	829,642	1,255,143
G6683N103	NU HOLDINGS LTD/CAYMAN ISLANDS COMMON ST	0.000006667 47,391.000	478,453	490,971
B63H849	ROLLS-ROYCE HOLDINGS PLC COMMON STOCK GB	124,591.000	884,897	887,231
B058TZ6	SAFRAN SA COMMON STOCK EUR 0.2	5,201.000	959,524	1,142,293
4846288	SAP SE COMMON STOCK EUR 0	4,557.000	1,138,542	1,115,046
4834108	SCHNEIDER ELECTRIC SE COMMON STOCK EUR 4	2,639.000	397,922	658,304

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
81141R100 SEA LTD-ADR	10,829.000	830,166	1,148,957
BMTVQK9 SIEMENS ENERGY AG COMMON STOCK EUR	15,022.000	657,559	783,675
L8681T102 SPOTIFY TECHNOLOGY SA COMMON STOCK USD 0	2,452.000	771,692	1,096,976
G8473T100 STERIS PLC COMMON STOCK USD 75	2,957.000	570,068	607,841
874039100 TAIWAN SEMICONDUCTOR MANUFACTURING CO LT	7,742.000	1,130,301	1,528,968
BRJL176 UBS GROUP AG COMMON STOCK CHF 0.1	19,141.000	533,661	585,688
94106B101 WASTE CONNECTIONS INC COMMON STOCK	2,738.000	390,687	469,786
B1YW440 3I GROUP PLC COMMON STOCK GBP 73.8636	20,057.000	784,766	895,255
TOTAL COMMON		23,876,123	28,124,240
PARTNERSHIP/JOINT VENTURE INTERESTS			
ABI9913F0 AH BIO FUND IV LP	1.000	2,150,500	2,028,019
ABJ9958E8 AH GAMES FUND I, L.P.	1.000	760,000	758,969
ABI9965G5 ANDREESEN HOROWITZ FUND VIII LP	1.000	5,502,350	6,127,874
ABI9980G6 ANDREESEN HOROWITZ LSV FUND III LP	1.000	12,024,000	12,192,184
ABD9930T4 ANDREESSEN HOROWITZ LSV FUND II LP	1.000	7,500,000	7,432,175
ABE9986V1 BAIN CAPITAL FUND XIII LP	1.000	11,221,238	12,994,898

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
ABI9979A2 CENTERBRIDGE PARTNERS REAL ESTATE FUND S	1.000	8,779,909	9,939,083
ABG9916D4 CNK FUND III, L.P.	1.000	9,400,000	12,708,224
ABJ9959E7 CNK FUND IV LP	1.000	3,712,500	5,205,149
ABJ9964E0 CNK SEED FUND I, LP	1.000	2,325,000	2,368,506
ABL9909Q8 DYAL V PENSION INVESTORS LP	1.000	14,958,507	15,632,647
ABH9964Q5 ELLIOTT CIC 2 FEEDER B-1 LP	1.000	6,757,253	5,953,614
ABD9954J7 HCIF OFFSHORE LP I	1.000	35,320,506	25,688,146
ABF9956P9 HILLHOUSE CAPITAL GROUP COMMON STOCK USD	1.000	2,351,264	2,380,351
ABC9998Y3 HILLHOUSE FOCUSED GROWTH FUND V FEEDER,	1.000	327,179	454,586
ABC9999Y2 HILLHOUSE FOCUSED GROWTH FUND V FEEDER,	1.000	2,119,024	2,155,926
ABC9979Y6 HILLHOUSE FUND V FEEDER, L.P.	1.000	4,907,642	6,033,596
ABI9914T9 HILLHOUSE VENTURE FUND VI FEEDER LP	1.000	287,152	316,731
ABK9992O2 HONGSHAN CAPITAL CHINA EXPANSION FUND I	1.000	225,500	225,500
ABB9919U8 HONGSHAN CAPITAL CHINA GROWTH FUND VI	1.000	12,328,880	11,862,029
ABK9946Q4 HONGSHAN CAPITAL CHINA GROWTH FUND VII	1.000	976,688	809,213
737992271 POST TOTAL RETURN OFFSHORE FUND II, LTD.	13,431.670	11,446,263	30,296,862

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
ABC9962J8 ROUND HILL MUSIC ROYALTY FUND III LP	1.000	20,533,500	27,547,302
ABI9942P3 SEQUOIA CAPITAL FUND FEEDER LP	.990	31,231,454	34,426,921
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS		207,146,310	235,538,506
VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS			
007997315 AETNA GROUP ANNUITY GA 388-REG. ACCT 1	1,190.500	1,191	1,191
008994816 AETNA GROUP GA 388-SA 174 ACCT#2	32,576.910	32,577	32,577
ABJ9946L7 ELLIOTT INTERNATIONAL LP OPEN-END FUND U	28,627.150	59,960,855	66,326,918
ABP9970K1 GAOLING FEEDER LTD CLASS 3 INTERESTS SUB	OPEN-END FUND USD 28,278.270	18,124,396	18,199,757
781999420 RUSSELL SMALL CAP COMPLETENESS I	6,494.290	360,646	920,041
ABK9938W1 STATE STREET FTSE RAFI US 1000 INDEX NON	STRATEGY 770,845.740	25,836,828	36,723,091
ABH9985C1 TENERE CAPITAL LLC OPEN-END FUND USD	1.000	18,000,000	15,606,785
ABO9939I7 THE WINDACRE PARTNERSHIP INTERNATIONAL F	CLASS ONE SUB-CLASS 1C-04-23 15,000.000	15,000,000	21,833,301
ABL9999R7 WINDACRE PARTNERSHIP LLC/THE OPEN-END FU	22,612.650	22,612,651	36,771,761
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS		159,929,143	196,415,422

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			
008999880 AETNA GROUP ANNUITY CONTRACT GA 388-FIXE	379,433.490	379,433	379,433
007997455 AETNA GROUP ANNUITY CONTRACT GA 388-174	DISBURSEMENT PAYMENT ACCT 2,403,845.910	2,403,846	2,403,846
008999872 AETNA TIMES OF TRENTON GROUP ANNUITY CON	141 2,625,586.880	2,625,587	2,625,587
002998573 AXA EQUITABLE(THE NY MAGAZINE) GROUP ANN	CONTRACTS 614-SA#148 141.200	740,589	1,096,031
002998904 AXA EQUITABLE(THE NY MAGAZINE) GROUP ANN	CONTRACTS 614-SA#2 9.710	131,513	143,032
AAZ9969W9 CEVIAN CAPITAL II LTD - A USD3-2019 JAN	58,942.800	5,894,280	11,659,938
AAZ9971W5 CEVIAN CAPITAL II LTD - A USD3-2019 JUL	126,974.940	12,697,494	20,498,171
AAZ9970W6 CEVIAN CAPITAL II LTD - A USD3-2020 JAN	45,925.330	4,592,534	6,679,641
AAZ9972W4 CEVIAN CAPITAL II LTD - A USD3-2020 JUL	71,788.000	7,178,800	9,233,164
ABG9936K4 ECOR1 CAPITAL OFFSHORE FUND LTD MUTUAL F	40,838.370	40,769,632	31,194,636
ABH9961K1 ECOR1 CAPITAL OFFSHORE FUND, LTD. CLASS	POCKET 2,124.860	2,124,851	2,348,644
AAQ9932L7 FORESTER STRATEGIC OPPORTUNITIES LTD MUT	USD 1,458.230	1,568,608	2,516,948
ABE9904Y4 HG VORA SPECIAL OPP FUND LTD. CLASS A SU	ILG INITIAL 9,464.660	38,017,382	41,649,768
ABK9975A3 HOLDCO OPPORTUNITIES FUND III LP MUTUAL	1.000	14,198,228	18,448,872
48199ZVB5 JPM FEDERAL MONEY MARKET FUND INSTITUTIO	MONTHLY VARIABLE 08/07/2099 16,444,650.800	16,444,651	16,444,651

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
72201P878	PIMCO FDS LONG DUR CP BD			248,959.040	2,412,967	2,292,913
72200Q109	PIMCO FDS PAC INVT MGMT OPEN-END FUND			152,408.900	1,778,825	1,767,943
72201P613	PIMCO FDS STRM FLT OPEN-END FUND			20,257.740	202,922	202,922
783998552	S&P 500 FLAGSHIP NL (CM13)			17,091.440	8,705,596	27,262,974
ABA9910H7	SCGE OFFSHORE FUND LP			1.000	41,010,890	68,196,584
AAZ9958W2	WHALE ROCK FLAGSHIP FUND LTD COMMON STOC			35,000.000	35,000,000	53,041,582
912996147	20+ YEAR U.S. TREASURY STRIPS INDX NL FU			5,988,282.490	77,008,531	69,422,159
	TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES				315,887,158	389,509,439
GENERAL INVESTMENTS - OTHER						
STATE AND MUNICIPAL SECURITIES						
57421CAW4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	SEMI-ANN.	3.197%	07/01/2050 200,000.000	200,000	135,438
	TOTAL STATE AND MUNICIPAL SECURITIES				200,000	135,438
FOREIGN GOVERNMENT AND AGENCY SECURITIES						
BMGX738	COMMONWEALTH OF AUSTRALIA BOND FIXED 1%	SEMI-ANN.	1.000%	11/21/2031 250,000.000	178,406	125,655
268317AL8	ELECTRICITE DE FRANCE SA BOND FIXED 6% 2	SEMI-ANN.	6.000%	01/22/2114 100,000.000	110,233	94,137
268317AV6	ELECTRICITE DE FRANCE SA CALLABLE BOND F	SEMI-ANN.	4.875%	09/21/2038 100,000.000	85,077	89,270

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
80413TAF6 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 4.625% 10/04/2047 300,000.000	298,170	245,070
71654QDF6 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.950% 01/28/2060 121,000.000	119,802	83,088
74730DAE3 QATARENERGY CALLABLE BOND FIXED 3.125% 1	SEMI-ANN. 3.125% 07/12/2041 200,000.000	199,262	147,676
BYXYY37 REPUBLIC OF ITALY BOND FIXED 1.3% 15/MAY	SEMI-ANN. FLOATING 05/15/2028 300,000.000	392,345	395,460
731011AZ5 REPUBLIC OF POLAND CALLABLE BOND FIXED 5	SEMI-ANN. 5.500% 03/18/2054 100,000.000	98,841	92,172
BFDTGL1 REPUBLIC OF SOUTH AFRICA BOND FIXED 8.5%	SEMI-ANN. 8.500% 01/31/2037 1,500,000.000	71,314	67,456
BYY9RY3 REPUBLIC OF SOUTH AFRICA BOND FIXED 8.87	SEMI-ANN. 8.875% 02/28/2035 3,100,000.000	157,851	149,525
5G5244B ROMANIA MEDIUM TERM NOTE FIXED 1.75% 13/	ANNUAL 1.750% 07/13/2030 100,000.000	117,936	86,526
46514BRM1 STATE OF ISRAEL BOND FIXED 5.75% 12/MAR/	SEMI-ANN. 5.750% 03/12/2054 100,000.000	95,964	91,415
BPSNBB3 UNITED KINGDOM OF GREAT BRITAIN AND NORT	SEMI-ANN. 4.375% 07/31/2054 220,000.000	275,297	243,760
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		2,200,498	1,911,210
FOREIGN CURRENCY CONTRACTS (WITH GAINS)			
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/15/2025	0	27,115
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/17/2025	0	14,977
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)		0	42,092

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
OTHER SECURITIES			
776215 AVOLON TLB BORROWER 1 (US) LLC	MONTHLY FLOATING 06/22/2030 .020	0	0
677078 CASTLELAKE AVIATION ONE LLC	MONTHLY FLOATING 10/22/2026 95,387.300	94,433	95,709
011182DC CREDIT DEFAULT SWAP - CDS	ROLLS 2.125 18@1 %EUR 20/DEC/2025 100,000.000	0	807
011275DC CREDIT DEFAULT SWAP - CDS	BRITEL-BritTel@1 %EUR 20/DEC/2027 100,000.000	0	2,172
011276DC CREDIT DEFAULT SWAP - CDS	BRITEL-BritTel@1 %EUR 20/DEC/2025 100,000.000	0	867
011394DC CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/JUN/2026 200,000.000	0	2,536
011395DC CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/JUN/2026 100,000.000	0	1,268
011455DC CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1 %USD 20/JUN/2026 200,000.000	0	2,536
012093DC CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1 %USD 20/JUN/2027 200,000.000	0	2,672
012158DC CREDIT DEFAULT SWAP - CDS	NEE 1 7/8 01/1@1 %USD 20/DEC/2027 100,000.000	0	1,672
012181DC CREDIT DEFAULT SWAP - CDS	MET 3.6 13Nov2@1 %USD 20/JUN/2028 100,000.000	0	1,752
012258DC CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1 %USD 20/JUN/2028 100,000.000	0	1,616
012261DC CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1 %USD 20/JUN/2028 100,000.000	0	1,616
012284DC CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1 %USD 20/JUN/2028 100,000.000	0	1,616
012287DC CREDIT DEFAULT SWAP - CDS	AES 1 3/8 01/1@5 %USD 20/JUN/2028 100,000.000	0	13,522

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
012299DC	CREDIT DEFAULT SWAP - CDS	VRZN 4.125 16M@1 %USD 20/DEC/2028 100,000.000	0	1,780
012316DC	CREDIT DEFAULT SWAP - CDS	F 4.346 08Dec2@5 %USD 20/DEC/2028 100,000.000	0	13,669
012451DC	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 %USD 20/DEC/2029 100,000.000	0	(410)
012362DC	CREDIT INDEX SWAP - CDI	CDX.NA.EM.41-V@1 %USD 20/JUN/2029 100,000.000	0	(2,394)
012454DC	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 100,000.000	0	2,232
012455DC	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 200,000.000	0	4,464
012457DC	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 1,300,000.000	0	29,017
012473DC	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 300,000.000	0	6,696
012474DC	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 200,000.000	0	4,464
687349	DIAMOND SPORTS GROUP, LLC	MONTHLY FLOATING 05/26/2026 1,782.230	1,631	1,558
012465DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.72 USD 0 22,249,507.900	0	0
012466DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.72 USD 0 26,755,930.880	0	0
012472DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.72 USD 0 1,199,769.380	0	0
GBVM	GBP VM FOR CENTRAL CLEARING BROKER MS	58,259.950	73,480	72,965
BNBQ3J7	INEOS QUATTRO FINANCE 2 PLC CALLABLE BON	SEMI-ANN. 2.500% 01/15/2026 100,000.000	121,505	103,032
012178DC	INTEREST RATE SWAP - IRS	0 /EURIBOR 0.0000 EUR 17/Mar/2053 20,000.000	0	9,355

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR		
012179DC INTEREST RATE SWAP - IRS	0	/EURIBOR 0.0000 EUR 17/Mar/2053	0	112,265
		240,000.000		
012303DC INTEREST RATE SWAP - IRS	4.5	/BBR 0.0000 AUD 20/Sep/2033	0	1,040
		100,000.000		
012311DC INTEREST RATE SWAP - IRS	4.5	/BBR 0.0000 AUD 20/Mar/2034	0	964
		100,000.000		
012431DC INTEREST RATE SWAP - IRS	2.25	/EURIBOR 0.0000 EUR 19/Mar/2055	0	(476)
		20,000.000		
012432DC INTEREST RATE SWAP - IRS	2.25	/EURIBOR 0.0000 EUR 19/Mar/2055	0	(1,191)
		50,000.000		
012433DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 19/Mar/2035	0	2,087
		150,000.000		
012434DC INTEREST RATE SWAP - IRS	2.25	/EURIBOR 0.0000 EUR 19/Mar/2055	0	(714)
		30,000.000		
012435DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 19/Mar/2035	0	2,087
		150,000.000		
012436DC INTEREST RATE SWAP - IRS	2.25	/EURIBOR 0.0000 EUR 19/Mar/2055	0	(238)
		10,000.000		
012437DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 19/Mar/2035	0	1,044
		75,000.000		
012438DC INTEREST RATE SWAP - IRS	2.25	/EURIBOR 0.0000 EUR 19/Mar/2055	0	(2,143)
		90,000.000		
012439DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 19/Mar/2035	0	2,227
		160,000.000		
012440DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 19/Mar/2035	0	905
		65,000.000		
012441DC INTEREST RATE SWAP - IRS	2.25	/EURIBOR 0.0000 EUR 19/Mar/2055	0	(2,381)
		100,000.000		
012442DC INTEREST RATE SWAP - IRS	2.25	/EURIBOR 0.0000 EUR 19/Mar/2055	0	(1,310)
		55,000.000		
012443DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR 0.0000 EUR 19/Mar/2035	0	696
		50,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT					COST	CURRENT VALUE
			SHARES / PAR				
012444DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	696
			50,000.000				
012445DC INTEREST RATE SWAP - IRS	2.25	/EURIBOR	0.0000	EUR	19/Mar/2055	0	(1,072)
			45,000.000				
012446DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	696
			50,000.000				
012447DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	696
			50,000.000				
012448DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	696
			50,000.000				
012449DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	348
			25,000.000				
012450DC INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	348
			25,000.000				
012452DC INTEREST RATE SWAP - IRS	4	/BBR	0.0000	AUD	19/Mar/2035	0	(3,400)
			200,000.000				
012456DC INTEREST RATE SWAP - IRS	2.3	/EURIBOR	0.0000	EUR	25/Sep/2029	0	(215)
			100,000.000				
012390DC NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.4957	/CDI	0.0000	BRL	04/Jan/2027	0	(29,626)
			3,100,000.000				
011932DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.25%	USD	15/JUN/203	0	305,704
			1,700,000.000				
011984DC OVERNIGHT INDEX SWAP - OIS	SONIA	+0%	/1.175%	GBP	28/FEB/205	0	(61,521)
			100,000.000				
012044DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.25%	USD	15/JUN/203	0	161,843
			900,000.000				
012102DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.25%	USD	15/JUN/203	0	143,861
			800,000.000				
012105DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/1.75%	USD	15/JUN/203	0	89,043
			600,000.000				
012246DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0.261%	/2.25%	USD	20/JUN/202	0	6,699
			100,000.000				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
012247DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0.261%/2.25% 100,000.000	USD 20/JUN/202	0	6,699
012248DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0.261%/2.25% 200,000.000	USD 20/JUN/202	0	13,398
012252DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0.261%/1.5% 100,000.000	USD 21/JUN/202	0	6,642
012325DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.66674% 1,400,000.000	USD 31/MAY/202	0	17,689
012347DC OVERNIGHT INDEX SWAP - OIS	SONIA	+0% /4% 300,000.000	GBP 18/SEP/202	0	1,000
012348DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.5% 100,000.000	USD 20/JUN/205	0	7,618
012416DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% 400,000.000	USD 18/DEC/203	0	10,679
012427DC OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.525% 50,000.000	USD 04/SEP/203	0	2,195
USIM USVC		948,000.000		948,000	948,000
TOTAL OTHER SECURITIES				1,239,049	2,120,362
TOTAL GENERAL INVESTMENTS - OTHER				3,639,547	4,209,102
TOTAL GENERAL INVESTMENTS				823,590,096	967,125,963

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR				COST	CURRENT VALUE
OTHER LIABILITIES						
OVERDRAFTS						
EUVM EUR VM FOR CENTRAL CLEARING BROKER MS					(108,667)	(103,597)
	(100,045.610)					
USDC USD CASH AT BROKER					(32,375)	(32,375)
	(32,375.000)					
USVM USD VM FOR CENTRAL CLEARING BROKER MS					(899,851)	(899,851)
	(899,850.500)					
TOTAL OVERDRAFTS					(1,040,892)	(1,035,823)
FUTURES CONTRACTS						
USH5COM US LONG BOND(CBT) BOND 20/MAR/2025 USH5	EXPIRES 03/20/2025	SIZE	100,000.0		0	134,798
	(42.000)					
TYH5COM US 10YR NOTE (CBT) BOND 20/MAR/2025 TYH5	EXPIRES 03/20/2025	SIZE	100,000.0		0	30,805
	(28.000)					
UXYH5CO US 10YR ULTRA FUT BOND 20/MAR/2025 UXYH5	EXPIRES 03/20/2025	SIZE	100,000.0		0	51,136
	(39.000)					
FVH5COM US 5YR NOTE (CBT) BOND 31/MAR/2025 FVH5	EXPIRES 03/31/2025	SIZE	100,000.0		0	26,417
	(64.000)					
TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS					0	243,155
TOTAL CASH FLOWS ON FUTURES CONTRACTS						210,780
TOTAL FUTURES CONTRACTS NET OF CASH FLOWS						32,375
WRITTEN OPTIONS						
012475DC SWAPTION - SOP 3.87	CALL SCTY	EX 01/21/2025	1		(308)	(201)
	(100,000.000)					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT				SHARES / PAR	COST	CURRENT VALUE
012476DC SWAPTION - SOP	4.27	PUT	SCTY	EX 01/21/2025	1	(308)	(207)
					(100,000.000)		
TOTAL WRITTEN OPTIONS						(615)	(408)
SECURITIES SOLD SHORT							
01F020620 TBA UMBS SINGLE FAMILY 30YR 2.0 02/24			2.000%	02/25/2054		(39,453)	(38,880)
					(50,000.000)		
TOTAL SECURITIES SOLD SHORT						(39,453)	(38,880)
TOTAL PAYABLES FOR SECURITIES PURCHASED						(52,680,033)	(52,680,033)
TOTAL OTHER LIABILITIES						(53,760,994)	(53,722,768)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CORPORATE DEBT INSTRUMENTS			
687349 DIAMOND SPORTS GROUP, LLC	MONTHLY FLOATING 05/26/2026 7,714.790	(7,058)	7,058
30161NBL4 EXELON CORP CALLABLE NOTES FIXED 5.6% 15	SEMI-ANN. 5.600% 03/15/2053 100,000.000	(97,683)	101,477
46647PEH5 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.766% 04/22/2035 100,000.000	(100,000)	105,683
TOTAL CORPORATE DEBT INSTRUMENTS		(204,741)	214,218
COMMON			
009066101 AIRBNB INC COMMON STOCK USD 0.0001	6,808.000	(1,039,309)	1,129,642
20717M103 CONFLUENT INC COMMON STOCK USD 0.00001	6,290.000	(213,168)	156,514
833445109 SNOWFLAKE INC COMMON STOCK USD 1	2,734.000	(509,918)	446,354
TOTAL COMMON		(1,762,395)	1,732,511
FOREIGN GOVERNMENT AND AGENCY SECURITIES			
X275C58 LETRA DEL TESORO NACIONAL CAPITALIZABLE	MONTHLY 4.500% 01/17/2025 9,741,000.000	(10,597)	11,452
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		(10,597)	11,452

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
RIGHTS, WARRANTS AND SUBSCRIPTIONS				
W97A462	10 YEAR US TREASURY NOTES CA 111.00	CALL SCTY 4098846 EX 06/21/2024 100000 1.000	233	0
X0474F2	10 YEAR US TREASURY NOTES CA 111.25	CALL SCTY 4098846 EX 06/21/2024 100000 1.000	280	0
WC84163	10 YEAR US TREASURY NOTES CA 112.50	CALL SCTY 4098846 EX 11/22/2024 100000 1.000	275	(52)
W4E0DA9	10 YEAR US TREASURY NOTES CA 113.50	CALL SCTY 4098846 EX 03/22/2024 100000 1.000	436	0
WEDF253	10 YEAR US TREASURY NOTES CA 115.50	CALL SCTY 4098846 EX 09/20/2024 100000 1.000	296	0
W98FD18	5 YEAR US TREASURY NOTES CAL 107.25	CALL SCTY 4098846 EX 06/21/2024 100000 1.000	194	0
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS			1,714	(53)
PURCHASED OPTIONS				
012340DC	SWAPTION - SOP 3.92	CALL SCTY EX 02/27/2025 1 100,000.000	(4,370)	950
TOTAL PURCHASED OPTIONS			(4,370)	950
OTHER SECURITIES				
776215	AVOLON TLB BORROWER 1 (US) LLC	MONTHLY FLOATING 06/22/2030 193,527.490	(191,592)	191,592
012373DC	BOND OPTION - BOP .94	PUT SCTY SWP-USD EX 07/08/2024 1 100,000.000	391	(12)
012345DC	BOND OPTION - BOP .96	PUT SCTY SWP-USD EX 04/04/2024 1 100,000.000	273	(47)
012357DC	BOND OPTION - BOP .96	PUT SCTY SWP-USD EX 06/06/2024 1 100,000.000	484	0

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012372DC	BOND OPTION - BOP	.97	CALL SCTY SWP-USD EX 07/08/2024 1 100,000.000	328	0
012344DC	BOND OPTION - BOP	.98	CALL SCTY SWP-USD EX 04/04/2024 1 100,000.000	188	(18)
012356DC	BOND OPTION - BOP	.99	CALL SCTY SWP-USD EX 06/06/2024 1 100,000.000	309	(8)
677078	CASTLELAKE AVIATION ONE LLC		MONTHLY FLOATING 10/22/2026 192,499.970	(190,575)	190,575
012326DC	CREDIT DEFAULT SWAP - CDS		BA 2.6 30Oct25@1 %USD 20/DEC/2028 100,000.000	0	0
012343DC	CREDIT DEFAULT SWAP - CDS		BA 2.6 30Oct25@1 %USD 20/JUN/2029 100,000.000	0	0
012355DC	CREDIT INDEX SWAP - CDI		CDX.NA.IG.42-V@1 %USD 20/JUN/2029 800,000.000	0	0
012378DC	CREDIT INDEX SWAP - CDI		CDX.NA.IG.42-V@1 %USD 20/JUN/2029 325,000.000	0	0
012383DC	CREDIT INDEX SWAP - CDI		CDX.NA.IG.42-V@1 %USD 20/JUN/2029 300,000.000	0	0
012384DC	CREDIT INDEX SWAP - CDI		CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
012414DC	CREDIT INDEX SWAP - CDI		CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
012415DC	CREDIT INDEX SWAP - CDI		CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
012329DC	Equity TRS, Index		USRAFIUST.I FEDERAL 0.3500 USD 0 1,291,712.960	0	0
012346DC	Equity TRS, Index		USRAFIUST.I FEDERAL 0.3500 USD 0 1,242,232.020	0	0
012363DC	Equity TRS, Index		USRAFIUST.I FEDERAL 0.5700 USD 0 32,848,060.760	0	0
012371DC	Equity TRS, Index		USRAFIUST.I FEDERAL 0.43 USD 0 1,191,001.140	0	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012387DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.5700 USD 0 1,279,019.700	0	0
012405DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.5700 USD 0 1,248,763.320	0	0
012412DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.5700 USD 0 1,356,035.940	0	0
012413DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.5700 USD 0 1,161,770.880	0	0
012420DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.43 USD 0 1,323,028.980	0	0
012453DC	Equity TRS, Index	USRAFIUST.I FEDERAL 0.5700 USD 0 1,300,275.920	0	0
012335DC	INTEREST RATE SWAP - IRS	3 /EURIBOR 0.0000 EUR 20/Mar/2034 100,000.000	0	0
012336DC	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 20/Mar/2054 100,000.000	0	0
012337DC	INTEREST RATE SWAP - IRS	3 /EURIBOR 0.0000 EUR 20/Mar/2034 100,000.000	0	0
012342DC	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 200,000.000	0	0
012349DC	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 200,000.000	0	0
012352DC	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 10,000.000	0	0
012353DC	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 73,000.000	0	0
012354DC	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 117,000.000	0	0
012365DC	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 300,000.000	0	0
012366DC	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 200,000.000	0	0

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SCHEDULE H (FORM 5500 - 4I-2) ADVANCE PUBLICATIONS COMPOSITE C 33541
SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED DECEMBER 31,2023
AND DISPOSED OF WITHIN THE PLAN YEAR BASE CURRENCY: USD THROUGH DECEMBER 31,2024

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012367DC	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 100,000.000	0	0
012368DC	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 100,000.000	0	0
012462DC	INTEREST RATE SWAP - IRS	2.36 /EURIBOR 0.0000 EUR 07/Oct/2029 100,000.000	0	0
012397DC	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.5281/CDI 0.0000 BRL 04/Jan/2027 1,300,000.000	0	0
012419DC	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.3838/CDI 0.0000 BRL 04/Jan/2027 2,200,000.000	0	0
012423DC	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.4292/CDI 0.0000 BRL 04/Jan/2027 1,500,000.000	0	0
012334DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.94% USD 22/FEB/202 100,000.000	0	0
012364DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.95% USD 16/APR/203 100,000.000	0	0
012369DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.105% USD 24/APR/203 100,000.000	0	0
012370DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.09% USD 30/APR/203 100,000.000	0	0
012404DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.88% USD 10/JUL/203 100,000.000	0	0
012424DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.555% USD 28/AUG/203 100,000.000	0	0
012428DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.514% USD 04/SEP/203 100,000.000	0	0
012467DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.465% USD 30/OCT/203 100,000.000	0	0
012468DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.515% USD 06/NOV/203 100,000.000	0	0
012469DC	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.535% USD 06/NOV/203 100,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
TOTAL OTHER SECURITIES				(380,195)	382,083
FUTURES CONTRACTS					
USM4COM US LONG BOND(CBT) BOND 18/JUN/2024 USM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	15,953
	42.000				
USZ4COM US LONG BOND(CBT) BOND 19/DEC/2024 USZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	363,767
	42.000				
USU4COM US LONG BOND(CBT) BOND 19/SEP/2024 USU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	(332,187)
	42.000				
WNM4COM US ULTRA BOND CBT BOND 18/JUN/2024 WNM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	3,676
	4.000				
WNZ4COM US ULTRA BOND CBT BOND 19/DEC/2024 WNZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	(6,699)
	4.000				
WNU4COM US ULTRA BOND CBT BOND 19/SEP/2024 WNU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	(31,575)
	4.000				
TYM4COM US 10YR NOTE (CBT) BOND 18/JUN/2024 TYM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	38,296
	36.000				
TYZ4COM US 10YR NOTE (CBT) BOND 19/DEC/2024 TYZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	131,217
	30.000				
TYU4COM US 10YR NOTE (CBT) BOND 19/SEP/2024 TYU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	(127,474)
	30.000				
UXYM4CO US 10YR ULTRA FUT BOND 18/JUN/2024 UXYM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	(6,373)
	11.000				
UXYZ4CO US 10YR ULTRA FUT BOND 19/DEC/2024 UXYZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	237,242
	39.000				
UXYU4CO US 10YR ULTRA FUT BOND 19/SEP/2024 UXYU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	(196,205)
	39.000				
FVM4COM US 5YR NOTE (CBT) BOND 28/JUN/2024 FVM4	EXPIRES 06/28/2024	SIZE	100,000.0	0	77,815
	67.000				
FVU4COM US 5YR NOTE (CBT) BOND 30/SEP/2024 FVU4	EXPIRES 09/30/2024	SIZE	100,000.0	0	(202,746)
	67.000				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
FVZ4COM US 5YR NOTE (CBT) BOND 31/DEC/2024 FVZ4	EXPIRES 12/31/2024		SIZE	100,000.0	67.000	0	210,428
TOTAL FUTURES CONTRACTS						0	175,137
WRITTEN OPTIONS							
012421DC SWAPTION - SOP	2.30	CALL SCTY	EX 09/23/2024	1	100,000.000	170	0
012430DC SWAPTION - SOP	2.36	CALL SCTY	EX 10/03/2024	1	100,000.000	188	0
012331DC SWAPTION - SOP	2.54	CALL SCTY	EX 03/12/2024	1	100,000.000	182	0
012422DC SWAPTION - SOP	2.58	PUT SCTY	EX 09/23/2024	1	100,000.000	170	0
012429DC SWAPTION - SOP	2.61	PUT SCTY	EX 10/03/2024	1	100,000.000	161	0
012394DC SWAPTION - SOP	2.63	CALL SCTY	EX 07/17/2024	1	100,000.000	173	0
012401DC SWAPTION - SOP	2.63	CALL SCTY	EX 07/22/2024	1	100,000.000	162	0
012374DC SWAPTION - SOP	2.68	CALL SCTY	EX 06/21/2024	1	100,000.000	187	0
012376DC SWAPTION - SOP	2.70	CALL SCTY	EX 06/17/2024	1	100,000.000	152	0
012381DC SWAPTION - SOP	2.70	CALL SCTY	EX 07/04/2024	1	100,000.000	149	0
012395DC SWAPTION - SOP	2.74	CALL SCTY	EX 07/15/2024	1	100,000.000	159	0
012330DC SWAPTION - SOP	2.89	PUT SCTY	EX 03/12/2024	1	100,000.000	182	0
012400DC SWAPTION - SOP	2.94	PUT SCTY	EX 07/22/2024	1	100,000.000	162	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012393DC SWAPTION - SOP	2.97	PUT	SCTY	EX 07/17/2024 100,000.000	1	173	0
012377DC SWAPTION - SOP	3.00	PUT	SCTY	EX 06/17/2024 100,000.000	1	152	0
012382DC SWAPTION - SOP	3.00	PUT	SCTY	EX 07/04/2024 100,000.000	1	149	0
012375DC SWAPTION - SOP	3.03	PUT	SCTY	EX 06/21/2024 100,000.000	1	187	0
012396DC SWAPTION - SOP	3.04	PUT	SCTY	EX 07/15/2024 100,000.000	1	159	0
012459DC SWAPTION - SOP	3.11	CALL	SCTY	EX 10/28/2024 100,000.000	1	323	0
012461DC SWAPTION - SOP	3.11	CALL	SCTY	EX 11/04/2024 100,000.000	1	355	0
012464DC SWAPTION - SOP	3.13	CALL	SCTY	EX 11/04/2024 100,000.000	1	340	0
012426DC SWAPTION - SOP	3.16	CALL	SCTY	EX 09/30/2024 100,000.000	1	393	0
012418DC SWAPTION - SOP	3.20	CALL	SCTY	EX 09/19/2024 100,000.000	1	395	0
012458DC SWAPTION - SOP	3.46	PUT	SCTY	EX 10/28/2024 100,000.000	1	323	0
012328DC SWAPTION - SOP	3.49	CALL	SCTY	EX 02/20/2024 100,000.000	1	240	0
012411DC SWAPTION - SOP	3.51	CALL	SCTY	EX 08/30/2024 100,000.000	1	379	0
012460DC SWAPTION - SOP	3.51	PUT	SCTY	EX 11/04/2024 100,000.000	1	355	0
012409DC SWAPTION - SOP	3.52	CALL	SCTY	EX 08/30/2024 100,000.000	1	375	0
012463DC SWAPTION - SOP	3.53	PUT	SCTY	EX 11/04/2024 100,000.000	1	340	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT				SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012350DC	SWAPTION - SOP	3.55	CALL	SCTY	EX 04/12/2024	1	345	0
					100,000.000			
012407DC	SWAPTION - SOP	3.55	CALL	SCTY	EX 08/26/2024	1	370	0
					100,000.000			
012425DC	SWAPTION - SOP	3.56	PUT	SCTY	EX 09/30/2024	1	393	0
					100,000.000			
012417DC	SWAPTION - SOP	3.60	PUT	SCTY	EX 09/19/2024	1	395	0
					100,000.000			
012398DC	SWAPTION - SOP	3.62	CALL	SCTY	EX 07/18/2024	1	380	0
					100,000.000			
012403DC	SWAPTION - SOP	3.64	CALL	SCTY	EX 07/24/2024	1	363	0
					100,000.000			
012391DC	SWAPTION - SOP	3.68	CALL	SCTY	EX 07/15/2024	1	205	0
					100,000.000			
012358DC	SWAPTION - SOP	3.69	CALL	SCTY	EX 04/26/2024	1	283	0
					100,000.000			
012471DC	SWAPTION - SOP	3.69	CALL	SCTY	EX 12/20/2024	1	378	0
					100,000.000			
012341DC	SWAPTION - SOP	3.70	CALL	SCTY	EX 03/28/2024	1	366	0
					100,000.000			
012360DC	SWAPTION - SOP	3.70	CALL	SCTY	EX 04/22/2024	1	333	0
					100,000.000			
012333DC	SWAPTION - SOP	3.80	CALL	SCTY	EX 03/18/2024	1	265	0
					100,000.000			
012380DC	SWAPTION - SOP	3.84	CALL	SCTY	EX 07/03/2024	1	335	0
					100,000.000			
012386DC	SWAPTION - SOP	3.85	CALL	SCTY	EX 07/05/2024	1	245	0
					100,000.000			
012408DC	SWAPTION - SOP	3.86	PUT	SCTY	EX 08/30/2024	1	379	0
					100,000.000			
012410DC	SWAPTION - SOP	3.87	PUT	SCTY	EX 08/30/2024	1	375	0
					100,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012388DC	SWAPTION - SOP	3.88	CALL	SCTY	EX 07/08/2024 1 100,000.000	305	0
012406DC	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/26/2024 1 100,000.000	370	0
012327DC	SWAPTION - SOP	3.94	PUT	SCTY	EX 02/20/2024 1 100,000.000	240	0
012351DC	SWAPTION - SOP	3.95	PUT	SCTY	EX 04/12/2024 1 100,000.000	345	0
012399DC	SWAPTION - SOP	3.97	PUT	SCTY	EX 07/18/2024 1 100,000.000	380	0
012402DC	SWAPTION - SOP	3.99	PUT	SCTY	EX 07/24/2024 1 100,000.000	363	0
012361DC	SWAPTION - SOP	4.09	PUT	SCTY	EX 04/26/2024 1 100,000.000	283	0
012470DC	SWAPTION - SOP	4.09	PUT	SCTY	EX 12/20/2024 1 100,000.000	378	0
012339DC	SWAPTION - SOP	4.10	PUT	SCTY	EX 03/28/2024 1 100,000.000	366	0
012359DC	SWAPTION - SOP	4.10	PUT	SCTY	EX 04/22/2024 1 100,000.000	333	0
012392DC	SWAPTION - SOP	4.13	PUT	SCTY	EX 07/15/2024 1 100,000.000	205	0
012379DC	SWAPTION - SOP	4.19	PUT	SCTY	EX 07/03/2024 1 100,000.000	335	0
012389DC	SWAPTION - SOP	4.23	PUT	SCTY	EX 07/08/2024 1 100,000.000	305	0
012338DC	SWAPTION - SOP	4.24	PUT	SCTY	EX 02/27/2025 1 400,000.000	4,600	(880)
012332DC	SWAPTION - SOP	4.25	PUT	SCTY	EX 03/18/2024 1 100,000.000	265	0
012385DC	SWAPTION - SOP	4.25	PUT	SCTY	EX 07/05/2024 1 100,000.000	245	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
W7B53B9	10 YEAR US TREASURY NOTES CA 112.00	CALL SCTY 4098846 EX 08/23/2024 100000 1.000	342	(1)
W7AE814	10 YEAR US TREASURY NOTES CA 112.50	CALL SCTY 4098846 EX 08/23/2024 100000 2.000	591	(1)
W983427	10 YEAR US TREASURY NOTES PU 108.00	PUT SCTY 4098846 EX 06/21/2024 100000 1.000	249	0
WC8BADE	10 YEAR US TREASURY NOTES PU 108.50	PUT SCTY 4098846 EX 11/22/2024 100000 1.000	399	(130)
W7B7190	10 YEAR US TREASURY NOTES PU 109.00	PUT SCTY 4098846 EX 08/23/2024 100000 1.000	389	0
X0518FE	10 YEAR US TREASURY NOTES PU 109.25	PUT SCTY 4098846 EX 06/21/2024 100000 1.000	219	0
W7A9177	10 YEAR US TREASURY NOTES PU 110.00	PUT SCTY 4098846 EX 08/23/2024 100000 2.000	669	0
W4DABE7	10 YEAR US TREASURY NOTES PU 110.50	PUT SCTY 4098846 EX 03/22/2024 100000 1.000	514	0
X509260	10 YEAR US TREASURY NOTES PU 112.75	PUT SCTY 4098846 EX 09/20/2024 100000 1.000	296	0
W98FD41	5 YEAR US TREASURY NOTES PUT 105.75	PUT SCTY 4098846 EX 06/21/2024 100000 1.000	178	0
	TOTAL WRITTEN OPTIONS		25,406	(1,012)
SECURITIES SOLD SHORT				
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01F0206C8	FEDERAL NATIONAL MORTGAGE ASSOCIATION TB	2.000% 12/25/2054 50,000.000	40,625	(39,996)
01F052656	TBA FNMA SINGLE FAMILY 30YR 5.5 5/17	5.500% 05/25/2047 400,000.000	389,203	(389,203)
21H022614	TBA GNMA2 SINGLE FAMILY 30YR 2.5 01/23	2.500% 01/15/2053 100,000.000	86,688	(86,688)
21H022630	TBA GNMA2 SINGLE FAMILY 30YR 2.5 03/23	2.500% 03/15/2053 100,000.000	85,625	(85,625)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
21H022671 TBA GNMA2 SINGLE FAMILY 30YR 2.5 07/23	2.500% 07/15/2054 100,000.000	83,547	(83,547)
21H022697 TBA GNMA2 SINGLE FAMILY 30YR 2.5 09/23	2.500% 09/15/2054 100,000.000	88,078	(88,078)
21H022648 TBA GNMA2 SINGLE FAMILY 30YR 2.5 4/20	2.500% 04/15/2052 100,000.000	84,078	(84,078)
01F020653 TBA UMBS SINGLE FAMILY 30YR 2 5/20	2.000% 05/25/2054 50,000.000	39,641	(37,897)
01F020679 TBA UMBS SINGLE FAMILY 30YR 2 7/20	2.000% 07/25/2054 50,000.000	38,828	(39,594)
01F020612 TBA UMBS SINGLE FAMILY 30YR 2.0 01/24	2.000% 01/25/2054 100,000.000	79,439	(78,822)
01F020638 TBA UMBS SINGLE FAMILY 30YR 2.0 03/24	2.000% 03/25/2054 50,000.000	40,575	(38,949)
01F020646 TBA UMBS SINGLE FAMILY 30YR 2.0 04/25	2.000% 04/25/2055 50,000.000	39,003	(39,578)
01F020661 TBA UMBS SINGLE FAMILY 30YR 2.0 06/24	2.000% 06/25/2054 50,000.000	37,938	(38,787)
01F020687 TBA UMBS SINGLE FAMILY 30YR 2.0 08/23	2.000% 08/25/2054 50,000.000	39,633	(39,772)
01F020695 TBA UMBS SINGLE FAMILY 30YR 2.0 09/24	2.000% 09/25/2054 50,000.000	39,820	(41,582)
01F0206A2 TBA UMBS SINGLE FAMILY 30YR 2.0 10/23	2.000% 10/25/2054 50,000.000	41,645	(41,920)
01F0206B0 TBA UMBS SINGLE FAMILY 30YR 2.0 11/23	2.000% 11/25/2054 50,000.000	41,977	(40,596)
01F022642 TBA UMBS SINGLE FAMILY 30YR 2.5 04/23	2.500% 04/25/2053 800,000.000	655,250	(655,250)
01F022659 TBA UMBS SINGLE FAMILY 30YR 2.5 5/20	2.500% 05/25/2053 600,000.000	479,297	(497,273)
01F030611 TBA UMBS SINGLE FAMILY 30YR 3.0 01/23	3.000% 01/25/2053 900,000.000	786,938	(786,938)

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SCHEDULE H (FORM 5500 - 4I-2) ADVANCE PUBLICATIONS COMPOSITE C 33541
SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED DECEMBER 31,2023
AND DISPOSED OF WITHIN THE PLAN YEAR BASE CURRENCY: USD THROUGH DECEMBER 31,2024

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F030652 TBA UMBS SINGLE FAMILY 30YR 3.0 05/24	3.000% 05/25/2054 1,100,000.000	912,656	(934,633)
01F030660 TBA UMBS SINGLE FAMILY 30YR 3.0 06/24	3.000% 06/25/2054 1,000,000.000	849,809	(841,691)
01F032625 TBA UMBS SINGLE FAMILY 30YR 3.5 02/25	3.500% 02/25/2055 300,000.000	274,805	(274,805)
01F032641 TBA UMBS SINGLE FAMILY 30YR 3.5 04/23	3.500% 04/25/2053 900,000.000	801,199	(798,023)
01F032658 TBA UMBS SINGLE FAMILY 30YR 3.5 05/23	3.500% 05/25/2053 300,000.000	265,980	(269,180)
01F0326A7 TBA UMBS SINGLE FAMILY 30YR 3.5 10/23	3.500% 10/25/2054 400,000.000	365,844	(365,844)
01F032666 TBA UMBS SINGLE FAMILY 30YR 3.5 6/20	3.500% 06/25/2054 700,000.000	615,930	(605,063)
01F040685 TBA UMBS SINGLE FAMILY 30YR 4 8/20	4.000% 08/25/2054 1,800,000.000	1,695,516	(1,695,516)
01F040636 TBA UMBS SINGLE FAMILY 30YR 4.0 03/23	4.000% 03/25/2053	0	0
01F040651 TBA UMBS SINGLE FAMILY 30YR 4.0 05/23	4.000% 05/25/2053 100,000.000	91,250	(90,838)
01F040669 TBA UMBS SINGLE FAMILY 30YR 4.0 06/24	4.000% 06/25/2054 2,200,000.000	2,030,934	(1,979,656)
01F040677 TBA UMBS SINGLE FAMILY 30YR 4.0 07/24	4.000% 07/25/2054 3,900,000.000	3,577,613	(3,579,375)
01F0406A0 TBA UMBS SINGLE FAMILY 30YR 4.0 10/24	4.000% 10/25/2054 500,000.000	472,070	(472,070)
01F0406B8 TBA UMBS SINGLE FAMILY 30YR 4.0 11/23	4.000% 11/25/2054 400,000.000	369,813	(369,813)
01F0426A6 TBA UMBS SINGLE FAMILY 30YR 4.5 10/23	4.500% 10/25/2054 500,000.000	493,203	(490,605)
01F0426B4 TBA UMBS SINGLE FAMILY 30YR 4.5 11/23	4.500% 11/25/2054 500,000.000	474,883	(474,883)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F050627 TBA UMBS SINGLE FAMILY 30YR 5.0 02/24	5.000% 02/25/2054 800,000.000	783,688	(783,688)
01F050650 TBA UMBS SINGLE FAMILY 30YR 5.0 05/24	5.000% 05/25/2054 800,000.000	760,188	(760,188)
01F0506A9 TBA UMBS SINGLE FAMILY 30YR 5.0 10/24	5.000% 10/25/2054 1,000,000.000	1,000,313	(1,000,313)
01F052631 TBA UMBS SINGLE FAMILY 30YR 5.5 03/24	5.500% 03/25/2054 400,000.000	396,094	(396,094)
01F052664 TBA UMBS SINGLE FAMILY 30YR 5.5 06/24	5.500% 06/25/2054 100,000.000	98,471	(96,859)
01F052672 TBA UMBS SINGLE FAMILY 30YR 5.5 07/24	5.500% 07/25/2054 800,000.000	787,250	(787,250)
01F052698 TBA UMBS SINGLE FAMILY 30YR 5.5 09/23	5.500% 09/25/2054 3,000,000.000	3,042,422	(3,042,422)
01F0526C1 TBA UMBS SINGLE FAMILY 30YR 5.5 12/23	5.500% 12/25/2054 600,000.000	596,297	(595,078)
01F0506C5 TBA UMBS SINGLE FAMILY 5%	5.000% 12/25/2054 200,000.000	195,234	(195,297)
TOTAL SECURITIES SOLD SHORT		24,169,285	(24,133,356)
TOTAL GENERAL INVESTMENTS		21,834,108	(21,618,070)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	991,956,830 EXPENSES	5% VALUE OF COST OF ASSET	49,597,841 CURRENT VALUE	NET GAIN OR (LOSS)
199990581 COMMITMENT TO PURCHASE FUND					
BROKER 0800102 MEMO					
6,451 01/17/24 B BUY 66	1.0000	0	6,451	6,451	0
6,451 01/17/24 S SELL 68	1.0000	0	6,451	6,451	0
5,990 01/19/24 B BUY 107	1.0000	0	5,990	5,990	0
5,990 01/19/24 S SELL 109	1.0000	0	5,990	5,990	0
294,008 01/19/24 B BUY 122	1.0000	0	294,008	294,008	0
294,008 01/19/24 S SELL 124	1.0000	0	294,008	294,008	0
10,000 01/23/24 B BUY 40	1.0000	0	10,000	10,000	0
10,000 01/23/24 S SELL 42	1.0000	0	10,000	10,000	0
133,600 01/24/24 B BUY 53	1.0000	0	133,600	133,600	0
133,600 01/24/24 S SELL 55	1.0000	0	133,600	133,600	0
46,750 01/25/24 B BUY 36	1.0000	0	46,750	46,750	0
46,750 01/25/24 S SELL 38	1.0000	0	46,750	46,750	0
135,000 02/12/24 B BUY 33	1.0000	0	135,000	135,000	0
135,000 02/12/24 S SELL 35	1.0000	0	135,000	135,000	0
208,950 02/13/24 B BUY 48	1.0000	0	208,950	208,950	0
208,950 02/13/24 S SELL 50	1.0000	0	208,950	208,950	0
93,500 02/15/24 B BUY 40	1.0000	0	93,500	93,500	0
93,500 02/15/24 S SELL 42	1.0000	0	93,500	93,500	0
37,500 03/18/24 B BUY 32	1.0000	0	37,500	37,500	0
37,500 03/18/24 S SELL 34	1.0000	0	37,500	37,500	0
67,500 03/18/24 B BUY 37	1.0000	0	67,500	67,500	0
67,500 03/18/24 S SELL 39	1.0000	0	67,500	67,500	0
423,437 03/19/24 B BUY 24	1.0000	0	423,437	423,437	0
423,437 03/19/24 S SELL 26	1.0000	0	423,437	423,437	0
139,300 03/19/24 B BUY 52	1.0000	0	139,300	139,300	0
139,300 03/19/24 S SELL 54	1.0000	0	139,300	139,300	0
534,400 03/19/24 B BUY 57	1.0000	0	534,400	534,400	0
534,400 03/19/24 S SELL 59	1.0000	0	534,400	534,400	0
10,000 03/20/24 B BUY 44	1.0000	0	10,000	10,000	0
10,000 03/20/24 S SELL 46	1.0000	0	10,000	10,000	0
20,812 03/20/24 B BUY 112	1.0000	0	20,812	20,812	0
20,812 03/20/24 S SELL 114	1.0000	0	20,812	20,812	0
140,250 03/21/24 B BUY 45	1.0000	0	140,250	140,250	0
140,250 03/21/24 S SELL 47	1.0000	0	140,250	140,250	0
150,000 03/22/24 B BUY 13	1.0000	0	150,000	150,000	0
150,000 03/22/24 S SELL 15	1.0000	0	150,000	150,000	0
188,549 03/22/24 B BUY 87	1.0000	0	188,549	188,549	0
188,549 03/22/24 S SELL 89	1.0000	0	188,549	188,549	0
1,214,560 03/27/24 B BUY 14	1.0000	0	1,214,560	1,214,560	0
1,214,560 03/27/24 S SELL 16	1.0000	0	1,214,560	1,214,560	0
10,502,320 03/27/24 B BUY 26	1.0000	0	10,502,320	10,502,320	0
10,502,320 03/27/24 S SELL 29	1.0000	0	10,502,320	10,502,320	0
5,750 04/02/24 B BUY 70	1.0000	0	5,750	5,750	0
5,750 04/02/24 S SELL 74	1.0000	0	5,750	5,750	0
19,421 04/02/24 B BUY 100	1.0000	0	19,421	19,421	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	991,956,830 COST OF ASSET	5% VALUE OF CURRENT VALUE	49,597,841 NET GAIN OR (LOSS)
19,421	04/02/24 S SELL	104	1.0000	0	19,421	19,421	0
45,000	04/02/24 B BUY	130	1.0000	0	45,000	45,000	0
45,000	04/02/24 S SELL	132	1.0000	0	45,000	45,000	0
935,200	04/16/24 B BUY	61	1.0000	0	935,200	935,200	0
935,200	04/16/24 S SELL	63	1.0000	0	935,200	935,200	0
300,000	04/17/24 B BUY	36	1.0000	0	300,000	300,000	0
300,000	04/17/24 S SELL	38	1.0000	0	300,000	300,000	0
557,200	04/17/24 B BUY	56	1.0000	0	557,200	557,200	0
557,200	04/17/24 S SELL	58	1.0000	0	557,200	557,200	0
80,000	04/18/24 B BUY	48	1.0000	0	80,000	80,000	0
80,000	04/18/24 S SELL	50	1.0000	0	80,000	80,000	0
100,000	04/18/24 B BUY	56	1.0000	0	100,000	100,000	0
100,000	04/18/24 S SELL	58	1.0000	0	100,000	100,000	0
700,000	04/24/24 B BUY	46	1.0000	0	700,000	700,000	0
700,000	04/24/24 S SELL	48	1.0000	0	700,000	700,000	0
11,352	04/24/24 B BUY	66	1.0000	0	11,352	11,352	0
11,352	04/24/24 S SELL	68	1.0000	0	11,352	11,352	0
16,128	04/26/24 B BUY	72	1.0000	0	16,128	16,128	0
16,128	04/26/24 S SELL	75	1.0000	0	16,128	16,128	0
800,505	04/29/24 B BUY	18	1.0000	0	800,505	800,505	0
800,505	04/29/24 S SELL	20	1.0000	0	800,505	800,505	0
12,747	05/13/24 B BUY	102	1.0000	0	12,747	12,747	0
12,747	05/13/24 S SELL	107	1.0000	0	12,747	12,747	0
35,498	05/17/24 B BUY	118	1.0000	0	35,498	35,498	0
35,498	05/17/24 S SELL	120	1.0000	0	35,498	35,498	0
801,600	05/22/24 B BUY	65	1.0000	0	801,600	801,600	0
801,600	05/22/24 S SELL	67	1.0000	0	801,600	801,600	0
2,975,000	05/28/24 B BUY	50	1.0000	0	2,975,000	2,975,000	0
2,975,000	05/28/24 S SELL	53	1.0000	0	2,975,000	2,975,000	0
67,517	05/28/24 B BUY	134	1.0000	0	67,517	67,517	0
67,517	05/28/24 S SELL	136	1.0000	0	67,517	67,517	0
233,750	05/29/24 B BUY	49	1.0000	0	233,750	233,750	0
233,750	05/29/24 S SELL	51	1.0000	0	233,750	233,750	0
861,949	05/30/24 B BUY	22	1.0000	0	861,949	861,949	0
861,949	05/30/24 S SELL	24	1.0000	0	861,949	861,949	0
75,000	06/21/24 B BUY	72	1.0000	0	75,000	75,000	0
75,000	06/21/24 S SELL	74	1.0000	0	75,000	75,000	0
82,000	06/24/24 B BUY	1	1.0000	0	82,000	82,000	0
82,000	06/24/24 S SELL	4	1.0000	0	82,000	82,000	0
300,000	06/25/24 B BUY	40	1.0000	0	300,000	300,000	0
300,000	06/25/24 S SELL	42	1.0000	0	300,000	300,000	0
557,200	06/25/24 B BUY	60	1.0000	0	557,200	557,200	0
557,200	06/25/24 S SELL	62	1.0000	0	557,200	557,200	0
163,155	06/25/24 B BUY	138	1.0000	0	163,155	163,155	0
163,155	06/25/24 S SELL	140	1.0000	0	163,155	163,155	0
135,000	06/26/24 B BUY	41	1.0000	0	135,000	135,000	0
135,000	06/26/24 S SELL	43	1.0000	0	135,000	135,000	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	991,956,830 EXPENSES	5% VALUE OF COST OF ASSET	49,597,841 CURRENT VALUE	NET GAIN OR (LOSS)
246,048 06/28/24 B BUY	26	1.0000	0	246,048	246,048	0
246,048 06/28/24 S SELL	28	1.0000	0	246,048	246,048	0
35,004 06/28/24 B BUY	109	1.0000	0	35,004	35,004	0
35,004 06/28/24 S SELL	111	1.0000	0	35,004	35,004	0
1,151 06/28/24 B BUY	117	1.0000	0	1,151	1,151	0
1,151 06/28/24 S SELL	119	1.0000	0	1,151	1,151	0
8,225 07/02/24 B BUY	78	1.0000	0	8,225	8,225	0
8,225 07/02/24 S SELL	80	1.0000	0	8,225	8,225	0
6,139 07/17/24 B BUY	70	1.0000	0	6,139	6,139	0
32,408 07/17/24 B BUY	143	1.0000	0	32,408	32,408	0
BROKER 200200 PENSION UTILITY						
32,408 07/17/24 S SELL	146	1.0000	0	32,408	32,408	0
BROKER 0800102 MEMO						
11,621 07/19/24 B BUY	84	1.0000	0	11,621	11,621	0
BROKER 200200 PENSION UTILITY						
11,621 07/19/24 S SELL	91	1.0000	0	11,621	11,621	0
BROKER 0800102 MEMO						
70,000 07/22/24 B BUY	52	1.0000	0	70,000	70,000	0
BROKER 200200 PENSION UTILITY						
70,000 07/22/24 S SELL	55	1.0000	0	70,000	70,000	0
BROKER 0800102 MEMO						
41,343 07/26/24 B BUY	115	1.0000	0	41,343	41,343	0
BROKER 200200 PENSION UTILITY						
41,343 07/26/24 S SELL	119	1.0000	0	41,343	41,343	0
BROKER 0800102 MEMO						
668,000 07/29/24 B BUY	69	1.0000	0	668,000	668,000	0
BROKER 200200 PENSION UTILITY						
668,000 07/29/24 S SELL	72	1.0000	0	668,000	668,000	0
BROKER 0800102 MEMO						
235,095 07/30/24 B BUY	30	1.0000	0	235,095	235,095	0
235,095 07/30/24 S SELL	32	1.0000	0	235,095	235,095	0
6,139 08/01/24 S SELL	72	1.0000	0	6,139	6,139	0
7,586 10/03/24 B BUY	95	1.0000	0	7,586	7,586	0
BROKER 200200 PENSION UTILITY						
7,586 10/03/24 S SELL	107	1.0000	0	7,586	7,586	0
BROKER 0800102 MEMO						
15,179 10/03/24 B BUY	120	1.0000	0	15,179	15,179	0
BROKER 200200 PENSION UTILITY						
15,179 10/03/24 S SELL	129	1.0000	0	15,179	15,179	0
BROKER 0800102 MEMO						
1,738 10/04/24 B BUY	121	1.0000	0	1,738	1,738	0
BROKER 200200 PENSION UTILITY						
1,738 10/04/24 S SELL	124	1.0000	0	1,738	1,738	0
BROKER 0800102 MEMO						
12,169 10/04/24 B BUY	131	1.0000	0	12,169	12,169	0
BROKER 200200 PENSION UTILITY						
12,169 10/04/24 S SELL	138	1.0000	0	12,169	12,169	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	991,956,830 COST OF ASSET	5% VALUE OF CURRENT VALUE	49,597,841 NET GAIN OR (LOSS)
BROKER 0800102 MEMO						
45,000	10/04/24 B BUY 147	1.0000	0	45,000	45,000	0
BROKER 200200 PENSION UTILITY						
45,000	10/04/24 S SELL 155	1.0000	0	45,000	45,000	0
BROKER 0800102 MEMO						
7,741	10/25/24 B BUY 97	1.0000	0	7,741	7,741	0
BROKER 200200 PENSION UTILITY						
7,741	10/25/24 S SELL 108	1.0000	0	7,741	7,741	0
BROKER 0800102 MEMO						
60,000	10/29/24 B BUY 56	1.0000	0	60,000	60,000	0
161,422	10/30/24 B BUY 37	1.0000	0	161,422	161,422	0
BROKER 200200 PENSION UTILITY						
161,422	10/30/24 S SELL 41	1.0000	0	161,422	161,422	0
60,000	10/30/24 S SELL 58	1.0000	0	60,000	60,000	0
BROKER 0800102 MEMO						
27,562	10/30/24 B BUY 122	1.0000	0	27,562	27,562	0
BROKER 200200 PENSION UTILITY						
27,562	10/30/24 S SELL 128	1.0000	0	27,562	27,562	0
BROKER 0800102 MEMO						
116,813	10/30/24 B BUY 133	1.0000	0	116,813	116,813	0
BROKER 200200 PENSION UTILITY						
116,813	10/30/24 S SELL 140	1.0000	0	116,813	116,813	0
BROKER 0800102 MEMO						
108,027	10/31/24 B BUY 149	1.0000	0	108,027	108,027	0
BROKER 200200 PENSION UTILITY						
108,027	10/31/24 S SELL 156	1.0000	0	108,027	108,027	0
BROKER 0800102 MEMO						
729,182	11/04/24 B BUY 151	1.0000	0	729,182	729,182	0
BROKER 200200 PENSION UTILITY						
729,182	11/04/24 S SELL 158	1.0000	0	729,182	729,182	0
BROKER 0800102 MEMO						
2,450,000	11/07/24 B BUY 59	1.0000	0	2,450,000	2,450,000	0
BROKER 200200 PENSION UTILITY						
2,450,000	11/07/24 S SELL 62	1.0000	0	2,450,000	2,450,000	0
BROKER 0800102 MEMO						
9,032	11/12/24 B BUY 99	1.0000	0	9,032	9,032	0
BROKER 200200 PENSION UTILITY						
9,032	11/12/24 S SELL 111	1.0000	0	9,032	9,032	0
BROKER 0800102 MEMO						
44,928	11/13/24 B BUY 135	1.0000	0	44,928	44,928	0
BROKER 200200 PENSION UTILITY						
44,928	11/13/24 S SELL 147	1.0000	0	44,928	44,928	0
BROKER 0800102 MEMO						
1,125,000	11/18/24 B BUY 80	1.0000	0	1,125,000	1,125,000	0
BROKER 200200 PENSION UTILITY						
1,125,000	11/18/24 S SELL 82	1.0000	0	1,125,000	1,125,000	0
BROKER 0800102 MEMO						

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	991,956,830 EXPENSES	5% VALUE OF COST OF ASSET	49,597,841 CURRENT VALUE	NET GAIN OR (LOSS)
10,336 11/19/24 B BUY	124	1.0000	0	10,336	10,336	0
BROKER 200200 PENSION UTILITY						
10,336 11/19/24 S SELL	132	1.0000	0	10,336	10,336	0
BROKER 0800102 MEMO						
400,800 11/25/24 B BUY	73	1.0000	0	400,800	400,800	0
BROKER 200200 PENSION UTILITY						
400,800 11/25/24 S SELL	75	1.0000	0	400,800	400,800	0
BROKER 0800102 MEMO						
6,250,000 11/29/24 B BUY	22	1.0000	0	6,250,000	6,250,000	0
BROKER 200200 PENSION UTILITY						
6,250,000 11/29/24 S SELL	24	1.0000	0	6,250,000	6,250,000	0
BROKER 0800102 MEMO						
208,950 12/02/24 B BUY	67	1.0000	0	208,950	208,950	0
BROKER 200200 PENSION UTILITY						
208,950 12/02/24 S SELL	70	1.0000	0	208,950	208,950	0
BROKER 0800102 MEMO						
7,741 12/02/24 B BUY	109	1.0000	0	7,741	7,741	0
BROKER 200200 PENSION UTILITY						
7,741 12/02/24 S SELL	114	1.0000	0	7,741	7,741	0
BROKER 0800102 MEMO						
68,905 12/02/24 B BUY	130	1.0000	0	68,905	68,905	0
BROKER 200200 PENSION UTILITY						
68,905 12/02/24 S SELL	137	1.0000	0	68,905	68,905	0
BROKER 0800102 MEMO						
31,968 12/05/24 B BUY	143	1.0000	0	31,968	31,968	0
BROKER 200200 PENSION UTILITY						
31,968 12/05/24 S SELL	152	1.0000	0	31,968	31,968	0
BROKER 0800102 MEMO						
187,500 12/09/24 B BUY	44	1.0000	0	187,500	187,500	0
BROKER 200200 PENSION UTILITY						
187,500 12/09/24 S SELL	47	1.0000	0	187,500	187,500	0
BROKER 0800102 MEMO						
151,688 12/16/24 B BUY	23	1.0000	0	151,688	151,688	0
BROKER 200200 PENSION UTILITY						
151,688 12/16/24 S SELL	26	1.0000	0	151,688	151,688	0
BROKER 0800102 MEMO						
70,000 12/16/24 B BUY	60	1.0000	0	70,000	70,000	0
BROKER 200200 PENSION UTILITY						
70,000 12/16/24 S SELL	63	1.0000	0	70,000	70,000	0
BROKER 0800102 MEMO						
33,546 12/17/24 B BUY	145	1.0000	0	33,546	33,546	0
BROKER 200200 PENSION UTILITY						
33,546 12/17/24 S SELL	150	1.0000	0	33,546	33,546	0
BROKER 0800102 MEMO						
20,500 12/30/24 B BUY	9	1.0000	0	20,500	20,500	0
BROKER 200200 PENSION UTILITY						
20,500 12/30/24 S SELL	12	1.0000	0	20,500	20,500	0

BASED ON MARKET VALUE OF 991,956,830 5% VALUE OF 49,597,841

DESCRIPTION OF ASSET / IDENTITY OF PARTY INVOLVED				PURCHASE PRICE / SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
37,952,196	85	TOTAL BUYS			0	37,952,196	37,952,196	0
37,952,196	85	TOTAL SELLS			0	37,952,196	37,952,196	0
75,904,392		SECURITY TOTAL			0	75,904,392	75,904,392	0
48199ZVB5 JPM FEDERAL MONEY MARKET FUND INSTITUTIONAL SHARES								
MONTHLY VARIABLE 08/07/2099								
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS								
11,584,342	01/02/24	B BUY	71163159	100.0000	0	11,584,342	11,584,342	0
1,488,706	01/03/24	B BUY	71163183	100.0000	0	1,488,706	1,488,706	0
234,146	01/04/24	S SELL	71163201	100.0000	0	234,146	234,146	0
7,159	01/05/24	B BUY	71163210	100.0000	0	7,159	7,159	0
15,640	01/08/24	B BUY	71163227	100.0000	0	15,640	15,640	0
20,879	01/09/24	B BUY	71163232	100.0000	0	20,879	20,879	0
170,183	01/10/24	S SELL	71163243	100.0000	0	170,183	170,183	0
15,694	01/11/24	S SELL	71163247	100.0000	0	15,694	15,694	0
2,368	01/12/24	S SELL	71163252	100.0000	0	2,368	2,368	0
365	01/16/24	S SELL	71163257	100.0000	0	365	365	0
6,451	01/17/24	S SELL	71163261	100.0000	0	6,451	6,451	0
29,348	01/18/24	S SELL	71163267	100.0000	0	29,348	29,348	0
301,114	01/19/24	S SELL	71163272	100.0000	0	301,114	301,114	0
4,742,123	01/22/24	B BUY	71163279	100.0000	0	4,742,123	4,742,123	0
9,534,609	01/23/24	B BUY	71163298	100.0000	0	9,534,609	9,534,609	0
147,938	01/24/24	S SELL	71163302	100.0000	0	147,938	147,938	0
146,650	01/25/24	S SELL	71163309	100.0000	0	146,650	146,650	0
1,213,753	01/26/24	S SELL	71163313	100.0000	0	1,213,753	1,213,753	0
139,499	01/29/24	S SELL	71163318	100.0000	0	139,499	139,499	0
61,180	01/31/24	S SELL	71163320	100.0000	0	61,180	61,180	0
6,609,896	02/01/24	S SELL	71163367	100.0000	0	6,609,896	6,609,896	0
4,287,160	02/02/24	B BUY	71163393	100.0000	0	4,287,160	4,287,160	0
35,414	02/05/24	S SELL	71163402	100.0000	0	35,414	35,414	0
134,387	02/06/24	S SELL	71163414	100.0000	0	134,387	134,387	0
12,820	02/07/24	B BUY	71163432	100.0000	0	12,820	12,820	0
261,153	02/08/24	B BUY	71163443	100.0000	0	261,153	261,153	0
135,292	02/09/24	S SELL	71163450	100.0000	0	135,292	135,292	0
135,020	02/12/24	S SELL	71163458	100.0000	0	135,020	135,020	0
222,257	02/13/24	S SELL	71163462	100.0000	0	222,257	222,257	0
158,189	02/14/24	S SELL	71163466	100.0000	0	158,189	158,189	0
92,472	02/15/24	S SELL	71163469	100.0000	0	92,472	92,472	0
873	02/16/24	S SELL	71163473	100.0000	0	873	873	0
410,856	02/20/24	S SELL	71163478	100.0000	0	410,856	410,856	0
140,597	02/22/24	S SELL	71163487	100.0000	0	140,597	140,597	0
857,959	02/23/24	B BUY	71163490	100.0000	0	857,959	857,959	0
1,213,869	02/26/24	S SELL	71163493	100.0000	0	1,213,869	1,213,869	0
1,589	02/27/24	S SELL	71163497	100.0000	0	1,589	1,589	0
112,692	02/28/24	S SELL	71163499	100.0000	0	112,692	112,692	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED					BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	991,956,830 COST OF ASSET	5% VALUE OF CURRENT VALUE	49,597,841 NET GAIN OR (LOSS)
75,988	02/29/24	S	SELL	71163503	100.0000	0	75,988	75,988	0
7,370,613	03/01/24	S	SELL	71163556	100.0000	0	7,370,613	7,370,613	0
211	03/04/24	B	BUY	71163578	100.0000	0	211	211	0
296,790	03/05/24	S	SELL	71163598	100.0000	0	296,790	296,790	0
6,935	03/06/24	B	BUY	71163609	100.0000	0	6,935	6,935	0
10,589	03/07/24	B	BUY	71163621	100.0000	0	10,589	10,589	0
211	03/08/24	B	BUY	71163623	100.0000	0	211	211	0
14,625	03/12/24	S	SELL	71163628	100.0000	0	14,625	14,625	0
723,619	03/13/24	S	SELL	71163636	100.0000	0	723,619	723,619	0
72,176	03/14/24	S	SELL	71163643	100.0000	0	72,176	72,176	0
637,162	03/18/24	B	BUY	71163657	100.0000	0	637,162	637,162	0
1,121,392	03/19/24	S	SELL	71163666	100.0000	0	1,121,392	1,121,392	0
1,077,547	03/20/24	B	BUY	71163679	100.0000	0	1,077,547	1,077,547	0
131,730	03/21/24	S	SELL	71163687	100.0000	0	131,730	131,730	0
338,549	03/22/24	S	SELL	71163690	100.0000	0	338,549	338,549	0
111,515	03/25/24	S	SELL	71163693	100.0000	0	111,515	111,515	0
1,200,582	03/26/24	S	SELL	71163698	100.0000	0	1,200,582	1,200,582	0
11,714,472	03/27/24	S	SELL	71163706	100.0000	0	11,714,472	11,714,472	0
10,000,000	03/28/24	B	BUY	71163709	100.0000	0	10,000,000	10,000,000	0
6,213,667	04/01/24	S	SELL	71163772	100.0000	0	6,213,667	6,213,667	0
70,171	04/02/24	S	SELL	71163802	100.0000	0	70,171	70,171	0
59,364	04/03/24	S	SELL	71163839	100.0000	0	59,364	59,364	0
207,114	04/04/24	B	BUY	71163850	100.0000	0	207,114	207,114	0
15,173	04/05/24	B	BUY	71163867	100.0000	0	15,173	15,173	0
3,628	04/08/24	S	SELL	71163869	100.0000	0	3,628	3,628	0
71,240	04/09/24	B	BUY	71163874	100.0000	0	71,240	71,240	0
48,088	04/10/24	S	SELL	71163884	100.0000	0	48,088	48,088	0
353,391	04/11/24	S	SELL	71163891	100.0000	0	353,391	353,391	0
269	04/12/24	B	BUY	71163895	100.0000	0	269	269	0
1,175	04/15/24	B	BUY	71163900	100.0000	0	1,175	1,175	0
922,001	04/16/24	S	SELL	71163917	100.0000	0	922,001	922,001	0
841,853	04/17/24	S	SELL	71163928	100.0000	0	841,853	841,853	0
173,764	04/18/24	S	SELL	71163935	100.0000	0	173,764	173,764	0
180,567	04/19/24	S	SELL	71163938	100.0000	0	180,567	180,567	0
2,297	04/22/24	S	SELL	71163941	100.0000	0	2,297	2,297	0
473,190	04/23/24	B	BUY	71163944	100.0000	0	473,190	473,190	0
1,028,955	04/24/24	S	SELL	71163952	100.0000	0	1,028,955	1,028,955	0
1,205,995	04/25/24	S	SELL	71163955	100.0000	0	1,205,995	1,205,995	0
33,628	04/26/24	S	SELL	71163960	100.0000	0	33,628	33,628	0
800,505	04/29/24	S	SELL	71163962	100.0000	0	800,505	800,505	0
59,051	04/30/24	S	SELL	71163966	100.0000	0	59,051	59,051	0
2,815,327	05/01/24	S	SELL	71164022	100.0000	0	2,815,327	2,815,327	0
4,294,879	05/02/24	B	BUY	71164047	100.0000	0	4,294,879	4,294,879	0
1,736,672	05/03/24	B	BUY	71164061	100.0000	0	1,736,672	1,736,672	0
13,698	05/06/24	B	BUY	71164074	100.0000	0	13,698	13,698	0
4,599,570	05/07/24	B	BUY	71164091	100.0000	0	4,599,570	4,599,570	0
3,739	05/08/24	B	BUY	71164095	100.0000	0	3,739	3,739	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	991,956,830 EXPENSES	5% VALUE OF COST OF ASSET	49,597,841 CURRENT VALUE	NET GAIN OR (LOSS)
12,901,990 05/09/24 B BUY 71164118	100.0000	0	12,901,990	12,901,990	0
11,524 05/10/24 B BUY 71164124	100.0000	0	11,524	11,524	0
15,222 05/13/24 S SELL 71164128	100.0000	0	15,222	15,222	0
68,775 05/15/24 S SELL 71164135	100.0000	0	68,775	68,775	0
10,902 05/16/24 S SELL 71164143	100.0000	0	10,902	10,902	0
201,609 05/17/24 S SELL 71164148	100.0000	0	201,609	201,609	0
112,589 05/20/24 S SELL 71164152	100.0000	0	112,589	112,589	0
6,930 05/21/24 S SELL 71164157	100.0000	0	6,930	6,930	0
801,469 05/22/24 S SELL 71164163	100.0000	0	801,469	801,469	0
2,238 05/23/24 S SELL 71164165	100.0000	0	2,238	2,238	0
4,259,384 05/28/24 S SELL 71164175	100.0000	0	4,259,384	4,259,384	0
233,750 05/29/24 S SELL 71164177	100.0000	0	233,750	233,750	0
899,679 05/30/24 S SELL 71164181	100.0000	0	899,679	899,679	0
8,131,261 06/03/24 S SELL 71164240	100.0000	0	8,131,261	8,131,261	0
95,500 06/04/24 S SELL 71164266	100.0000	0	95,500	95,500	0
301,229 06/05/24 S SELL 71164281	100.0000	0	301,229	301,229	0
118,890 06/06/24 S SELL 71164298	100.0000	0	118,890	118,890	0
10,333 06/07/24 B BUY 71164310	100.0000	0	10,333	10,333	0
214 06/10/24 S SELL 71164312	100.0000	0	214	214	0
182,720 06/11/24 S SELL 71164319	100.0000	0	182,720	182,720	0
16,586 06/12/24 S SELL 71164325	100.0000	0	16,586	16,586	0
3,930 06/13/24 B BUY 71164358	100.0000	0	3,930	3,930	0
59,362 06/14/24 S SELL 71164365	100.0000	0	59,362	59,362	0
165,332 06/17/24 B BUY 71164372	100.0000	0	165,332	165,332	0
214 06/18/24 S SELL 71164374	100.0000	0	214	214	0
85,438 06/20/24 S SELL 71164382	100.0000	0	85,438	85,438	0
76,638 06/21/24 S SELL 71164386	100.0000	0	76,638	76,638	0
413,787 06/24/24 S SELL 71164395	100.0000	0	413,787	413,787	0
2,212,170 06/25/24 S SELL 71164402	100.0000	0	2,212,170	2,212,170	0
21,436 06/26/24 B BUY 71164405	100.0000	0	21,436	21,436	0
741 06/27/24 B BUY 71164407	100.0000	0	741	741	0
406,120 06/28/24 S SELL 71164418	100.0000	0	406,120	406,120	0
5,051,165 07/01/24 S SELL 71164470	100.0000	0	5,051,165	5,051,165	0
10,647,007 07/02/24 B BUY 71164496	100.0000	0	10,647,007	10,647,007	0
156,966 07/03/24 S SELL 71164512	100.0000	0	156,966	156,966	0
493,382 07/05/24 S SELL 71164528	100.0000	0	493,382	493,382	0
5,672 07/08/24 B BUY 71164539	100.0000	0	5,672	5,672	0
1,403,172 07/09/24 B BUY 71164545	100.0000	0	1,403,172	1,403,172	0
555,671 07/10/24 S SELL 71164557	100.0000	0	555,671	555,671	0
102,761 07/11/24 S SELL 71164568	100.0000	0	102,761	102,761	0
126,305 07/12/24 S SELL 71164578	100.0000	0	126,305	126,305	0
232 07/15/24 B BUY 71164580	100.0000	0	232	232	0
39,240 07/17/24 S SELL 71164586	100.0000	0	39,240	39,240	0
15,697 07/18/24 B BUY 71164605	100.0000	0	15,697	15,697	0
45,167 07/19/24 S SELL 71164609	100.0000	0	45,167	45,167	0
10,837,896 07/22/24 B BUY 71164617	100.0000	0	10,837,896	10,837,896	0
35,836 07/23/24 B BUY 71164623	100.0000	0	35,836	35,836	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED					BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	991,956,830 COST OF ASSET	5% VALUE OF CURRENT VALUE	49,597,841 NET GAIN OR (LOSS)
38,256	07/24/24	S	SELL	71164625	100.0000	0	38,256	38,256	0
16,927	07/25/24	B	BUY	71164629	100.0000	0	16,927	16,927	0
1,289,500	07/26/24	S	SELL	71164636	100.0000	0	1,289,500	1,289,500	0
17,916	07/29/24	B	BUY	71164641	100.0000	0	17,916	17,916	0
236,984	07/30/24	S	SELL	71164644	100.0000	0	236,984	236,984	0
5,782	07/31/24	S	SELL	71164647	100.0000	0	5,782	5,782	0
6,446,168	08/01/24	S	SELL	71164702	100.0000	0	6,446,168	6,446,168	0
12,761	08/02/24	S	SELL	71164727	100.0000	0	12,761	12,761	0
1,884,975	08/05/24	B	BUY	71164744	100.0000	0	1,884,975	1,884,975	0
13,807	08/06/24	B	BUY	71164753	100.0000	0	13,807	13,807	0
17,748	08/07/24	S	SELL	71164767	100.0000	0	17,748	17,748	0
2,344	08/08/24	B	BUY	71164771	100.0000	0	2,344	2,344	0
284,511	08/12/24	S	SELL	71164777	100.0000	0	284,511	284,511	0
808,143	08/13/24	S	SELL	71164781	100.0000	0	808,143	808,143	0
238	08/14/24	B	BUY	71164787	100.0000	0	238	238	0
144	08/15/24	B	BUY	71164789	100.0000	0	144	144	0
4,583	08/16/24	S	SELL	71164794	100.0000	0	4,583	4,583	0
1,120	08/19/24	S	SELL	71164796	100.0000	0	1,120	1,120	0
1,561	08/20/24	S	SELL	71164798	100.0000	0	1,561	1,561	0
333,336	08/21/24	S	SELL	71164804	100.0000	0	333,336	333,336	0
818	08/22/24	S	SELL	71164807	100.0000	0	818	818	0
0	08/23/24	B	BUY	71164809	100.0000	0	0	0	0
466,381	08/26/24	S	SELL	71164811	100.0000	0	466,381	466,381	0
2,208	08/27/24	B	BUY	71164813	100.0000	0	2,208	2,208	0
129,289	08/28/24	S	SELL	71164825	100.0000	0	129,289	129,289	0
1,173,046	08/29/24	S	SELL	71164830	100.0000	0	1,173,046	1,173,046	0
6,243,684	08/30/24	S	SELL	71164834	100.0000	0	6,243,684	6,243,684	0
5,870,911	09/03/24	S	SELL	71164894	100.0000	0	5,870,911	5,870,911	0
8,064,210	09/04/24	B	BUY	71164918	100.0000	0	8,064,210	8,064,210	0
9,962,553	09/05/24	B	BUY	71164933	100.0000	0	9,962,553	9,962,553	0
9,462	09/06/24	B	BUY	71164944	100.0000	0	9,462	9,462	0
10,687,853	09/09/24	B	BUY	71164964	100.0000	0	10,687,853	10,687,853	0
1,473	09/10/24	S	SELL	71164967	100.0000	0	1,473	1,473	0
88,892	09/11/24	S	SELL	71164973	100.0000	0	88,892	88,892	0
3,535	09/12/24	S	SELL	71164975	100.0000	0	3,535	3,535	0
115,562	09/13/24	S	SELL	71164980	100.0000	0	115,562	115,562	0
455,495	09/16/24	B	BUY	71164985	100.0000	0	455,495	455,495	0
1,655	09/17/24	B	BUY	71164987	100.0000	0	1,655	1,655	0
11,032	09/18/24	S	SELL	71165015	100.0000	0	11,032	11,032	0
1,046,299	09/19/24	S	SELL	71165022	100.0000	0	1,046,299	1,046,299	0
238,370	09/20/24	S	SELL	71165026	100.0000	0	238,370	238,370	0
340,719	09/23/24	S	SELL	71165033	100.0000	0	340,719	340,719	0
1,425,000	09/24/24	S	SELL	71165035	100.0000	0	1,425,000	1,425,000	0
1,178,923	09/25/24	S	SELL	71165039	100.0000	0	1,178,923	1,178,923	0
208	09/26/24	S	SELL	71165041	100.0000	0	208	208	0
569,955	09/27/24	S	SELL	71165045	100.0000	0	569,955	569,955	0
7,735,641	10/01/24	S	SELL	71165101	100.0000	0	7,735,641	7,735,641	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	991,956,830 EXPENSES	5% VALUE OF COST OF ASSET	49,597,841 CURRENT VALUE	NET GAIN OR (LOSS)
248,272 10/02/24 S SELL 71165132	100.0000	0	248,272	248,272	0
1,084,323 10/03/24 S SELL 71165156	100.0000	0	1,084,323	1,084,323	0
51,298 10/04/24 S SELL 71165168	100.0000	0	51,298	51,298	0
6,498 10/07/24 B BUY 71165183	100.0000	0	6,498	6,498	0
9,493,360 10/08/24 B BUY 71165187	100.0000	0	9,493,360	9,493,360	0
38,815 10/09/24 B BUY 71165193	100.0000	0	38,815	38,815	0
11,044,865 10/10/24 S SELL 71165200	100.0000	0	11,044,865	11,044,865	0
579 10/11/24 B BUY 71165202	100.0000	0	579	579	0
62,483 10/15/24 S SELL 71165207	100.0000	0	62,483	62,483	0
1,130,000 10/16/24 S SELL 71165209	100.0000	0	1,130,000	1,130,000	0
101,396 10/17/24 S SELL 71165223	100.0000	0	101,396	101,396	0
213 10/18/24 B BUY 71165226	100.0000	0	213	213	0
4,732,113 10/21/24 B BUY 71165239	100.0000	0	4,732,113	4,732,113	0
8,988,834 10/22/24 B BUY 71165242	100.0000	0	8,988,834	8,988,834	0
29,370 10/23/24 S SELL 71165245	100.0000	0	29,370	29,370	0
140,396 10/24/24 S SELL 71165248	100.0000	0	140,396	140,396	0
7,396 10/25/24 S SELL 71165251	100.0000	0	7,396	7,396	0
6,315,275 10/28/24 B BUY 71165256	100.0000	0	6,315,275	6,315,275	0
60,000 10/29/24 S SELL 71165258	100.0000	0	60,000	60,000	0
305,797 10/30/24 S SELL 71165262	100.0000	0	305,797	305,797	0
117,874 10/31/24 S SELL 71165266	100.0000	0	117,874	117,874	0
7,812,857 11/01/24 S SELL 71165320	100.0000	0	7,812,857	7,812,857	0
729,182 11/04/24 S SELL 71165344	100.0000	0	729,182	729,182	0
3,596 11/05/24 B BUY 71165354	100.0000	0	3,596	3,596	0
733,584 11/06/24 S SELL 71165369	100.0000	0	733,584	733,584	0
2,489,671 11/07/24 S SELL 71165386	100.0000	0	2,489,671	2,489,671	0
10,532 11/12/24 S SELL 71165389	100.0000	0	10,532	10,532	0
1,797,493 11/13/24 B BUY 71165394	100.0000	0	1,797,493	1,797,493	0
83,858 11/14/24 S SELL 71165400	100.0000	0	83,858	83,858	0
62,431 11/15/24 B BUY 71165404	100.0000	0	62,431	62,431	0
1,047,652 11/18/24 S SELL 71165413	100.0000	0	1,047,652	1,047,652	0
14,697 11/19/24 S SELL 71165417	100.0000	0	14,697	14,697	0
90,470 11/20/24 S SELL 71165424	100.0000	0	90,470	90,470	0
20,000 11/22/24 S SELL 71165427	100.0000	0	20,000	20,000	0
1,577,546 11/25/24 S SELL 71165432	100.0000	0	1,577,546	1,577,546	0
42,153 11/27/24 S SELL 71165436	100.0000	0	42,153	42,153	0
6,250,000 11/29/24 S SELL 71165438	100.0000	0	6,250,000	6,250,000	0
8,167,189 12/02/24 S SELL 71165497	100.0000	0	8,167,189	8,167,189	0
215,038 12/03/24 B BUY 71165518	100.0000	0	215,038	215,038	0
22,494 12/04/24 S SELL 71165525	100.0000	0	22,494	22,494	0
24,126 12/05/24 S SELL 71165535	100.0000	0	24,126	24,126	0
346,155 12/06/24 S SELL 71165559	100.0000	0	346,155	346,155	0
210,378 12/09/24 S SELL 71165567	100.0000	0	210,378	210,378	0
26,784 12/10/24 S SELL 71165575	100.0000	0	26,784	26,784	0
1,418 12/11/24 B BUY 71165576	100.0000	0	1,418	1,418	0
13,948 12/12/24 B BUY 71165580	100.0000	0	13,948	13,948	0
8,222 12/13/24 B BUY 71165582	100.0000	0	8,222	8,222	0

BASED ON MARKET VALUE OF 991,956,830 5% VALUE OF 49,597,841

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
476,362	12/16/24	S SELL	71165592	100.0000	0	476,362	476,362	0
37,998	12/17/24	S SELL	71165598	100.0000	0	37,998	37,998	0
135,153	12/18/24	B BUY	71165603	100.0000	0	135,153	135,153	0
135,023	12/19/24	S SELL	71165606	100.0000	0	135,023	135,023	0
218,462	12/20/24	B BUY	71165610	100.0000	0	218,462	218,462	0
214,177	12/23/24	S SELL	71165639	100.0000	0	214,177	214,177	0
136,157	12/24/24	S SELL	71165643	100.0000	0	136,157	136,157	0
1,206,109	12/26/24	S SELL	71165648	100.0000	0	1,206,109	1,206,109	0
34,368	12/27/24	S SELL	71165652	100.0000	0	34,368	34,368	0
14,310,574	12/30/24	B BUY	71165657	100.0000	0	14,310,574	14,310,574	0
169,484,531		76	TOTAL BUYS		0	169,484,531	169,484,531	0
157,582,911		160	TOTAL SELLS		0	157,582,911	157,582,911	0
327,067,442			SECURITY TOTAL		0	327,067,442	327,067,442	0
72201P613 PIMCO FDS STRM FLT OPEN-END FUND								
BROKER 0800102 MEMO								
239,641	01/03/24	B BUY	110962	10.0150	0	2,400,000	2,400,000	0
299,551	01/04/24	S SELL	111011	10.0150	0	2,999,907	3,000,000	94
9,985	01/11/24	B BUY	111273	10.0150	0	100,000	100,000	0
19,970	01/16/24	B BUY	111399	10.0150	0	200,000	200,000	0
29,955	01/18/24	S SELL	111464	10.0150	0	299,997	300,000	3
9,985	01/19/24	B BUY	111528	10.0150	0	100,000	100,000	0
9,985	01/22/24	B BUY	111553	10.0150	0	100,000	100,000	0
9,985	01/24/24	B BUY	111650	10.0150	0	100,000	100,000	0
195	01/31/24	B BUY	112539	10.0148	0	1,953	1,953	0
29,955	02/01/24	S SELL	111935	10.0150	0	299,999	300,000	1
59,910	02/02/24	B BUY	112043	10.0150	0	600,000	600,000	0
79,880	02/05/24	B BUY	112111	10.0150	0	800,000	800,000	0
99,850	02/07/24	S SELL	112203	10.0150	0	1,000,000	1,000,000	0
39,940	02/08/24	S SELL	112286	10.0150	0	400,000	400,000	0
39,940	02/09/24	B BUY	112310	10.0150	0	400,000	400,000	0
39,940	02/22/24	S SELL	112676	10.0150	0	400,000	400,000	0
59,910	02/23/24	B BUY	112748	10.0150	0	600,000	600,000	0
59,910	02/27/24	S SELL	112847	10.0150	0	600,000	600,000	0
265	02/29/24	B BUY	113550	10.0151	0	2,657	2,657	0
129,805	03/04/24	B BUY	113117	10.0150	0	1,300,000	1,300,000	0
129,805	03/05/24	S SELL	113202	10.0150	0	1,300,000	1,300,000	0
9,985	03/06/24	B BUY	113288	10.0150	0	100,000	100,000	0
9,985	03/07/24	B BUY	113323	10.0150	0	100,000	100,000	0
19,970	03/11/24	S SELL	113395	10.0150	0	200,000	200,000	0
19,970	03/12/24	B BUY	113499	10.0150	0	200,000	200,000	0
29,955	03/14/24	B BUY	113611	10.0150	0	300,000	300,000	0
9,985	03/15/24	B BUY	113675	10.0150	0	100,000	100,000	0
59,910	03/18/24	S SELL	113730	10.0150	0	600,000	600,000	0
9,985	03/19/24	B BUY	113791	10.0150	0	100,000	100,000	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	991,956,830 COST OF ASSET	5% VALUE OF CURRENT VALUE	49,597,841 NET GAIN OR (LOSS)
59,910	03/22/24	B BUY	113972	10.0150	0	600,000	600,000	0
69,895	03/25/24	S SELL	114029	10.0150	0	700,000	700,000	0
192	03/28/24	B BUY	114598	10.0151	0	1,923	1,923	0
49,925	04/01/24	B BUY	114272	10.0150	0	500,000	500,000	0
89,865	04/02/24	B BUY	114387	10.0150	0	900,000	900,000	0
149,775	04/03/24	S SELL	114427	10.0150	0	1,500,000	1,500,000	0
9,985	04/04/24	B BUY	114492	10.0150	0	100,000	100,000	0
(9,985)	04/04/24	B RBUY	114515	10.0150	0	(100,000)	(100,000)	0
9,984	04/04/24	B BUY	114516	10.0160	0	100,000	100,000	0
9,984	04/05/24	B BUY	114569	10.0160	0	100,000	100,000	0
9,986	04/05/24	B BUY	114593	10.0140	0	100,000	100,000	0
(9,984)	04/05/24	B RBUY	114594	10.0160	0	(100,000)	(100,000)	0
9,986	04/08/24	S SELL	114618	10.0140	0	100,010	100,000	(10)
9,985	04/08/24	S SELL	114652	10.0150	0	100,000	100,000	0
(9,985)	04/08/24	S RSELL	114653	10.0150	0	(100,000)	(100,000)	0
(9,986)	04/08/24	S RSELL	114654	10.0140	0	(100,010)	(100,000)	10
9,985	04/08/24	S RBSELL	114655	10.0150	0	100,000	100,000	0
9,985	04/09/24	B BUY	114666	10.0150	0	100,000	100,000	0
19,972	04/15/24	S SELL	114887	10.0140	0	200,020	200,000	(20)
29,958	04/16/24	B BUY	114937	10.0140	0	300,000	300,000	0
(29,958)	04/16/24	B RBUY	114938	10.0140	0	(300,000)	(300,000)	0
29,961	04/16/24	B BUY	114939	10.0130	0	300,000	300,000	0
29,961	04/17/24	S SELL	114950	10.0130	0	300,013	300,000	(13)
89,883	04/18/24	B BUY	115017	10.0130	0	900,000	900,000	0
79,896	04/19/24	B BUY	115091	10.0130	0	800,000	800,000	0
49,935	04/29/24	S SELL	115425	10.0130	0	500,001	500,000	(1)
49,930	04/29/24	S SELL	115449	10.0140	0	499,951	500,000	49
(49,930)	04/29/24	S RSELL	115450	10.0140	0	(499,951)	(500,000)	(49)
(49,935)	04/29/24	S RSELL	115451	10.0130	0	(500,001)	(500,000)	1
49,930	04/29/24	S RBSELL	115452	10.0140	0	499,951	500,000	49
BROKER 300300		BOSTON PENSION BROKER CODE 300300						
409	04/30/24	B BUY	116193	10.0139	0	4,097	4,097	0
1,435	04/30/24	B BUY	116195	10.0140	0	14,365	14,365	0
(1,435)	04/30/24	B RBUY	116922	10.0140	0	(14,365)	(14,365)	0
BROKER 0800102		MEMO						
69,902	05/01/24	S SELL	115527	10.0140	0	699,932	700,000	68
(69,902)	05/01/24	S RSELL	116921	10.0140	0	(699,932)	(700,000)	(68)
69,902	05/01/24	S RBSELL	116923	10.0140	0	699,932	700,000	68
49,930	05/02/24	S SELL	115638	10.0140	0	499,952	500,000	48
(49,930)	05/02/24	S RSELL	115680	10.0140	0	(499,952)	(500,000)	(48)
49,925	05/02/24	S SELL	115711	10.0150	0	499,926	500,000	74
(49,925)	05/02/24	S RSELL	116919	10.0150	0	(499,926)	(500,000)	(74)
49,925	05/02/24	S RBSELL	116925	10.0150	0	499,926	500,000	74
19,970	05/03/24	B BUY	115696	10.0150	0	200,000	200,000	0
(19,970)	05/03/24	B RBUY	116920	10.0150	0	(200,000)	(200,000)	0
19,970	05/03/24	B RBBUY	116924	10.0150	0	200,000	200,000	0
19,970	05/06/24	S SELL	115753	10.0150	0	199,971	200,000	29

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	991,956,830 COST OF ASSET	5% VALUE OF CURRENT VALUE	49,597,841 NET GAIN OR (LOSS)
(19,970)	05/06/24	S	RSELL 116918	10.0150	0	(199,971)	(200,000)	(29)
19,970	05/06/24	S	RBSELL 116926	10.0150	0	199,971	200,000	29
129,805	05/08/24	B	BUY 115811	10.0150	0	1,300,000	1,300,000	0
(129,805)	05/08/24	B	RBUY 116917	10.0150	0	(1,300,000)	(1,300,000)	0
129,805	05/08/24	B	RBBUY 116927	10.0150	0	1,300,000	1,300,000	0
9,985	05/10/24	B	BUY 115915	10.0150	0	100,000	100,000	0
(9,985)	05/10/24	B	RBUY 115946	10.0150	0	(100,000)	(100,000)	0
9,986	05/10/24	B	BUY 115947	10.0140	0	100,000	100,000	0
(9,986)	05/10/24	B	RBUY 116916	10.0140	0	(100,000)	(100,000)	0
9,986	05/10/24	B	RBBUY 116928	10.0140	0	100,000	100,000	0
29,958	05/13/24	B	BUY 115968	10.0140	0	300,000	300,000	0
29,955	05/13/24	B	BUY 115987	10.0150	0	300,000	300,000	0
(29,958)	05/13/24	B	RBUY 115988	10.0140	0	(300,000)	(300,000)	0
(29,955)	05/13/24	B	RBUY 116915	10.0150	0	(300,000)	(300,000)	0
29,955	05/13/24	B	RBBUY 116929	10.0150	0	300,000	300,000	0
19,970	05/14/24	B	BUY 116004	10.0150	0	200,000	200,000	0
(19,970)	05/14/24	B	RBUY 116914	10.0150	0	(200,000)	(200,000)	0
19,970	05/14/24	B	RBBUY 116930	10.0150	0	200,000	200,000	0
29,955	05/15/24	B	BUY 116050	10.0150	0	300,000	300,000	0
(29,955)	05/15/24	B	RBUY 116913	10.0150	0	(300,000)	(300,000)	0
29,955	05/15/24	B	RBBUY 116931	10.0150	0	300,000	300,000	0
59,910	05/17/24	B	BUY 116130	10.0150	0	600,000	600,000	0
(59,910)	05/17/24	B	RBUY 116912	10.0150	0	(600,000)	(600,000)	0
59,910	05/17/24	B	RBBUY 116932	10.0150	0	600,000	600,000	0
9,985	05/20/24	B	BUY 116181	10.0150	0	100,000	100,000	0
(9,985)	05/20/24	B	RBUY 116911	10.0150	0	(100,000)	(100,000)	0
9,985	05/20/24	B	RBBUY 116933	10.0150	0	100,000	100,000	0
279,581	05/22/24	S	SELL 116254	10.0150	0	2,799,977	2,800,000	23
(279,581)	05/22/24	S	RSELL 116910	10.0150	0	(2,799,977)	(2,800,000)	(23)
279,581	05/22/24	S	RBSELL 116934	10.0150	0	2,799,979	2,800,000	21
9,985	05/24/24	S	SELL 116389	10.0150	0	99,999	100,000	1
9,986	05/24/24	S	SELL 116407	10.0140	0	100,009	100,000	(9)
(9,986)	05/24/24	S	RSELL 116408	10.0140	0	(100,009)	(100,000)	9
(9,985)	05/24/24	S	RSELL 116409	10.0150	0	(99,999)	(100,000)	(1)
9,986	05/24/24	S	RBSELL 116410	10.0140	0	100,009	100,000	(9)
(9,986)	05/24/24	S	RSELL 116909	10.0140	0	(100,009)	(100,000)	9
9,986	05/24/24	S	RBSELL 116935	10.0140	0	100,009	100,000	(9)
BROKER 300300	BOSTON PENSION BROKER CODE 300300							
494	05/31/24	B	BUY 116936	10.0140	0	4,948	4,948	0
BROKER 0800102	MEMO							
169,745	06/04/24	B	BUY 116696	10.0150	0	1,700,000	1,700,000	0
139,790	06/05/24	S	SELL 116807	10.0150	0	1,399,999	1,400,000	1
29,955	06/06/24	S	SELL 116880	10.0150	0	300,000	300,000	0
29,955	06/07/24	B	BUY 116954	10.0150	0	300,000	300,000	0
29,958	06/07/24	B	BUY 116985	10.0140	0	300,000	300,000	0
(29,955)	06/07/24	B	RBUY 116986	10.0150	0	(300,000)	(300,000)	0
29,955	06/12/24	S	SELL 117168	10.0150	0	299,977	300,000	23

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	991,956,830 COST OF ASSET	5% VALUE OF CURRENT VALUE	49,597,841 NET GAIN OR (LOSS)
69,895	06/18/24	B BUY	117340	10.0150	0	700,000	700,000	0
49,925	06/21/24	S SELL	117503	10.0150	0	499,996	500,000	4
39,940	06/26/24	B BUY	117621	10.0150	0	400,000	400,000	0
39,944	06/26/24	B BUY	117663	10.0140	0	400,000	400,000	0
(39,940)	06/26/24	B RBUY	117664	10.0150	0	(400,000)	(400,000)	0
29,958	06/27/24	B BUY	117682	10.0140	0	300,000	300,000	0
39,944	06/28/24	S SELL	117713	10.0140	0	400,011	400,000	(11)
182	06/28/24	B BUY	118104	10.0141	0	1,821	1,821	0
49,930	07/01/24	S SELL	117794	10.0140	0	500,013	500,000	(13)
59,916	07/02/24	B BUY	117916	10.0140	0	600,000	600,000	0
59,910	07/02/24	B BUY	117925	10.0150	0	600,000	600,000	0
(59,916)	07/02/24	B RBUY	117926	10.0140	0	(600,000)	(600,000)	0
59,910	07/03/24	S SELL	117940	10.0150	0	599,994	600,000	6
39,940	07/08/24	B BUY	118048	10.0150	0	400,000	400,000	0
39,940	07/09/24	B BUY	118069	10.0150	0	400,000	400,000	0
49,925	07/10/24	S SELL	118126	10.0150	0	499,999	500,000	1
19,968	07/16/24	B BUY	118319	10.0160	0	200,000	200,000	0
19,968	07/18/24	B BUY	118394	10.0160	0	200,000	200,000	0
49,920	07/19/24	S SELL	118431	10.0160	0	499,975	500,000	25
19,968	07/23/24	B BUY	118509	10.0160	0	200,000	200,000	0
39,936	07/24/24	S SELL	118544	10.0160	0	399,988	400,000	12
29,952	07/30/24	B BUY	118709	10.0160	0	300,000	300,000	0
148	07/31/24	B BUY	119411	10.0156	0	1,487	1,487	0
109,813	08/02/24	B BUY	118907	10.0170	0	1,100,000	1,100,000	0
109,802	08/02/24	B BUY	118929	10.0180	0	1,100,000	1,100,000	0
(109,813)	08/02/24	B RBUY	118930	10.0170	0	(1,100,000)	(1,100,000)	0
139,748	08/05/24	S SELL	118941	10.0180	0	1,399,924	1,400,000	76
(139,748)	08/05/24	S RSELL	118971	10.0180	0	(1,399,924)	(1,400,000)	(76)
139,762	08/05/24	S SELL	119020	10.0170	0	1,400,063	1,400,000	(63)
99,840	08/07/24	B BUY	119035	10.0160	0	1,000,000	1,000,000	0
99,830	08/07/24	B BUY	119074	10.0170	0	1,000,000	1,000,000	0
(99,840)	08/07/24	B RBUY	119075	10.0160	0	(1,000,000)	(1,000,000)	0
99,840	08/12/24	S SELL	119203	10.0160	0	1,000,104	1,000,000	(104)
9,984	08/13/24	B BUY	119237	10.0160	0	100,000	100,000	0
(9,984)	08/13/24	B RBUY	119260	10.0160	0	(100,000)	(100,000)	0
9,983	08/13/24	B BUY	119261	10.0170	0	100,000	100,000	0
59,898	08/15/24	B BUY	119346	10.0170	0	600,000	600,000	0
29,949	08/16/24	B BUY	119406	10.0170	0	300,000	300,000	0
49,915	08/19/24	S SELL	119430	10.0170	0	500,000	500,000	0
49,915	08/21/24	S SELL	119531	10.0170	0	500,000	500,000	0
29,949	08/22/24	B BUY	119569	10.0170	0	300,000	300,000	0
9,983	08/23/24	B BUY	119607	10.0170	0	100,000	100,000	0
BROKER 0800219	CORPORATE REORGANIZATIONS							
330	09/03/24	B BUY	120715	10.0168	0	3,308	3,308	0
BROKER 0800102	MEMO							
59,892	09/04/24	B BUY	120138	10.0180	0	600,000	600,000	0
99,820	09/05/24	S SELL	120241	10.0180	0	999,955	1,000,000	45

BASED ON MARKET VALUE OF 991,956,830 5% VALUE OF 49,597,841

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
9,982	09/11/24	B BUY	120499	10.0180	0	100,000	100,000	0
9,982	09/12/24	B BUY	120553	10.0180	0	100,000	100,000	0
49,910	09/16/24	B BUY	120668	10.0180	0	500,000	500,000	0
49,905	09/16/24	B BUY	120697	10.0190	0	500,000	500,000	0
(49,910)	09/16/24	B RBUY	120698	10.0180	0	(500,000)	(500,000)	0
9,981	09/17/24	B BUY	120699	10.0190	0	100,000	100,000	0
49,905	09/18/24	S SELL	120745	10.0190	0	499,981	500,000	19
BROKER 300300	BOSTON PENSION BROKER CODE 300300							
150	09/30/24	B BUY	121609	10.0190	0	1,499	1,499	0
BROKER 0800102	MEMO							
29,943	10/02/24	S SELL	121375	10.0190	0	299,989	300,000	11
19,964	10/10/24	B BUY	121677	10.0180	0	200,000	200,000	0
59,892	10/16/24	B BUY	121811	10.0180	0	600,000	600,000	0
19,964	10/18/24	B BUY	121896	10.0180	0	200,000	200,000	0
99,820	10/22/24	S SELL	121968	10.0180	0	1,000,005	1,000,000	(5)
29,946	10/23/24	B BUY	122028	10.0180	0	300,000	300,000	0
29,946	10/28/24	S SELL	122163	10.0180	0	300,000	300,000	0
159	10/31/24	B BUY	122854	10.0180	0	1,590	1,590	0
29,946	11/07/24	B BUY	122648	10.0180	0	300,000	300,000	0
9,982	11/12/24	B BUY	122771	10.0180	0	100,000	100,000	0
39,928	11/13/24	S SELL	122804	10.0180	0	400,000	400,000	0
9,982	11/21/24	B BUY	123033	10.0180	0	100,000	100,000	0
49,910	11/25/24	B BUY	123145	10.0180	0	500,000	500,000	0
9,982	11/26/24	B BUY	123176	10.0180	0	100,000	100,000	0
59,892	11/27/24	S SELL	123212	10.0180	0	600,000	600,000	0
9,982	11/29/24	S SELL	123299	10.0180	0	100,000	100,000	0
91	11/29/24	B BUY	123622	10.0182	0	913	913	0
9,982	12/04/24	S SELL	123465	10.0180	0	100,000	100,000	0
(9,982)	12/04/24	S RSELL	123497	10.0180	0	(100,000)	(100,000)	0
9,983	12/04/24	S SELL	123531	10.0170	0	100,005	100,000	(5)
159	12/04/24	B BUY	124722	10.0169	0	1,591	1,591	0
9,983	12/05/24	B BUY	123516	10.0170	0	100,000	100,000	0
69,881	12/12/24	B BUY	123732	10.0170	0	700,000	700,000	0
69,881	12/17/24	S SELL	123849	10.0170	0	700,004	700,000	(4)
9,983	12/18/24	S SELL	123874	10.0170	0	100,001	100,000	(1)
29,949	12/20/24	B BUY	124033	10.0170	0	300,000	300,000	0
9,983	12/24/24	B BUY	124143	10.0170	0	100,000	100,000	0
29,949	12/26/24	B BUY	124184	10.0170	0	300,000	300,000	0
39,932	12/27/24	B BUY	124197	10.0170	0	400,000	400,000	0
89,847	12/31/24	S SELL	124286	10.0170	0	900,000	900,000	0
2,988,093		85	TOTAL BUYS		0	29,927,787	29,927,787	0
3,045,220		47	TOTAL SELLS		0	30,499,763	30,500,000	238
6,033,313			SECURITY TOTAL		0	60,427,550	60,427,787	238

BASED ON MARKET VALUE OF 991,956,830 5% VALUE OF 49,597,841

DESCRIPTION OF ASSET / IDENTITY OF PARTY INVOLVED				PURCHASE PRICE / SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
912810SW9 UNITED STATES OF AMERICA BOND FIXED 1.875% SEMI-ANN. 1.875% 02/15/2041								
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
9,647,000	02/06/24	S SELL	112183	69.8750	0	6,532,066	6,740,841	208,775
9,647,000	02/06/24	B BUY	112184	70.2573	0	6,777,725	6,777,725	0
9,647,000	04/17/24	S SELL	115001	66.2500	0	6,777,725	6,391,138	(386,588)
9,647,000	04/17/24	B BUY	115002	66.6528	0	6,430,000	6,430,000	0
9,647,000	07/09/24	S SELL	118099	68.8750	0	6,430,000	6,644,371	214,371
9,647,000	07/09/24	B BUY	118100	69.2175	0	6,677,415	6,677,415	0
9,647,000	09/11/24	B BUY	120523	75.0459	0	7,239,675	7,239,675	0
9,647,000	09/11/24	S SELL	120524	74.8437	0	6,958,545	7,220,177	261,632
9,647,000	10/15/24	S SELL	121781	71.3750	0	6,958,545	6,885,546	(72,999)
9,647,000	10/15/24	B BUY	121784	71.6385	0	6,910,967	6,910,967	0
9,647,000	12/11/24	S SELL	123693	70.0937	0	6,910,967	6,761,944	(149,023)
9,647,000	12/11/24	B BUY	123694	70.3268	0	6,784,429	6,784,429	0
57,882,000		6	TOTAL BUYS		0	40,820,211	40,820,211	0
57,882,000		6	TOTAL SELLS		0	40,567,848	40,644,017	76,168
115,764,000			SECURITY TOTAL		0	81,388,059	81,464,228	76,168
912810QY7 UNITED STATES OF AMERICA BOND FIXED 2.75% SEMI-ANN. 2.750% 11/15/2042								
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
5,500,000	01/09/24	S SELL	111192	79.6875	0	4,145,313	4,382,813	237,500
5,500,000	01/09/24	B BUY	111193	79.9423	0	4,396,829	4,396,829	0
1,700,000	02/06/24	S SELL	112186	78.8125	0	1,334,066	1,339,813	5,747
1,700,000	02/06/24	B BUY	112187	79.1253	0	1,345,131	1,345,131	0
6,400,000	03/05/24	B BUY	113247	79.0188	0	5,057,203	5,057,203	0
6,400,000	03/05/24	S SELL	113248	78.7500	0	5,042,626	5,040,000	(2,626)
600,000	05/02/24	S SELL	115677	74.2813	0	472,746	445,688	(27,059)
600,000	05/02/24	B BUY	115678	74.5600	0	447,360	447,360	0
5,400,000	05/03/24	S SELL	115712	75.2500	0	4,237,792	4,063,500	(174,292)
5,400,000	05/03/24	B BUY	115713	75.5819	0	4,081,423	4,081,423	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
800,000	07/01/24	S SELL	117811	76.0000	0	612,377	608,000	(4,377)
800,000	07/01/24	B BUY	117813	76.0290	0	608,232	608,232	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
2,100,000	07/05/24	S SELL	118002	77.3125	0	1,606,415	1,623,563	17,147
2,100,000	07/05/24	B BUY	118003	77.4663	0	1,626,791	1,626,791	0
5,100,000	07/30/24	S SELL	118735	78.1250	0	3,914,124	3,984,375	70,251
5,100,000	07/30/24	B BUY	118736	78.3660	0	3,996,667	3,996,667	0
3,000,000	08/12/24	S SELL	119215	80.5313	0	2,332,997	2,415,938	82,940
3,000,000	08/12/24	B BUY	119217	80.6730	0	2,420,190	2,420,190	0
3,000,000	09/10/24	B BUY	120470	83.7489	0	2,512,466	2,512,466	0
3,000,000	09/10/24	S SELL	120472	83.4688	0	2,405,068	2,504,063	98,995
3,700,000	09/20/24	S SELL	120897	82.4688	0	2,966,250	3,051,344	85,093

BASED ON MARKET VALUE OF 991,956,830 5% VALUE OF 49,597,841

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
3,700,000	09/20/24	B BUY	120898	82.5937	0	3,055,965	3,055,965	0
4,300,000	10/22/24	S SELL	121999	77.9688	0	3,494,890	3,352,656	(142,234)
4,300,000	10/22/24	B BUY	122000	78.0968	0	3,358,162	3,358,162	0
3,800,000	11/07/24	S SELL	122665	76.9063	0	3,024,364	2,922,438	(101,926)
3,800,000	11/07/24	B BUY	122666	77.0143	0	2,926,544	2,926,544	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
2,700,000	12/04/24	S SELL	123482	78.0625	0	2,116,284	2,107,688	(8,596)
2,700,000	12/04/24	B BUY	123483	78.0808	0	2,108,181	2,108,181	0
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION							
3,000,000	12/10/24	S SELL	123660	78.5938	0	2,348,425	2,357,813	9,387
3,000,000	12/10/24	B BUY	123661	78.6105	0	2,358,316	2,358,316	0
3,400,000	12/16/24	S SELL	123811	76.5313	0	2,665,701	2,602,063	(63,638)
3,400,000	12/16/24	B BUY	123812	76.5461	0	2,602,569	2,602,569	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
4,700,000	12/19/24	S SELL	123950	74.9375	0	3,648,307	3,522,063	(126,245)
4,700,000	12/19/24	B BUY	123951	75.0511	0	3,527,403	3,527,403	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
3,400,000	12/23/24	S SELL	124091	74.9063	0	2,588,451	2,546,813	(41,639)
3,400,000	12/23/24	B BUY	124092	74.9463	0	2,548,175	2,548,175	0
62,600,000		18	TOTAL BUYS		0	48,977,607	48,977,607	0
62,600,000		18	TOTAL SELLS		0	48,956,196	48,870,631	(85,572)
125,200,000			SECURITY TOTAL		0	97,933,803	97,848,238	(85,572)
912810TS7	UNITED STATES OF AMERICA BOND FIXED 3.875% SEMI-ANN. 3.875% 05/15/2043							
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
725,000	02/01/24	S SELL	111965	95.5625	0	654,883	692,828	37,945
725,000	02/01/24	B BUY	111966	95.8007	0	694,555	694,555	0
3,500,000	02/06/24	S SELL	112182	92.9375	0	3,194,368	3,252,813	58,445
3,500,000	02/06/24	B BUY	112185	93.1847	0	3,261,463	3,261,463	0
725,000	04/03/24	S SELL	114463	90.3125	0	673,204	654,766	(18,438)
725,000	04/03/24	B BUY	114466	90.5043	0	656,157	656,157	0
3,500,000	04/17/24	S SELL	114991	87.9063	0	3,235,828	3,076,719	(159,109)
3,500,000	04/17/24	B BUY	114992	87.9990	0	3,079,964	3,079,964	0
300,000	05/21/24	S SELL	116234	90.1875	0	266,289	270,563	4,273
300,000	05/21/24	B BUY	116235	90.3278	0	270,983	270,983	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
2,000,000	05/22/24	S SELL	116294	90.1875	0	1,777,485	1,803,750	26,265
2,000,000	05/22/24	B BUY	116295	90.2513	0	1,805,025	1,805,025	0
2,000,000	06/12/24	S SELL	117190	91.6875	0	1,790,522	1,833,750	43,228
2,000,000	06/12/24	B BUY	117191	91.7040	0	1,834,079	1,834,079	0
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION							
3,925,000	06/17/24	S SELL	117306	91.4062	0	3,554,364	3,587,695	33,332
3,925,000	06/17/24	B BUY	117307	91.6165	0	3,595,946	3,595,946	0
(3,925,000)	06/17/24	B RBUY	117308	91.6165	0	(3,595,946)	(3,595,946)	0

BASED ON MARKET VALUE OF 991,956,830 5% VALUE OF 49,597,841

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
(3,925,000)	06/17/24 S RSELL	117309	91.4062	0	(3,554,364)	(3,587,695)	(33,332)
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
3,925,000	06/17/24 S SELL	117310	91.4375	0	3,554,364	3,588,922	34,558
3,925,000	06/17/24 B BUY	117311	91.6480	0	3,597,184	3,597,184	0
4,225,000	08/19/24 B BUY	119464	95.7039	0	4,043,491	4,043,491	0
4,225,000	08/19/24 S SELL	119465	95.5000	0	3,956,173	4,034,875	78,702
BROKER 0032722	BANK OF MONTREAL CHICAGO BRANCH						
500,000	10/01/24 S SELL	121306	97.3817	0	468,186	486,909	18,723
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
500,000	10/02/24 B BUY	121385	96.5000	0	482,500	482,500	0
500,000	10/02/24 S SELL	121388	96.5255	0	469,880	482,627	12,747
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED						
1,600,000	10/04/24 S SELL	121479	94.5781	0	1,503,616	1,513,250	9,634
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,600,000	10/07/24 B BUY	121540	94.1875	0	1,507,000	1,507,000	0
1,600,000	10/07/24 S SELL	121545	94.1966	0	1,505,070	1,507,146	2,077
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
700,000	10/10/24 S SELL	121684	93.1875	0	658,468	652,313	(6,156)
700,000	10/10/24 B BUY	121685	93.2960	0	653,072	653,072	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
2,125,000	11/29/24 S SELL	123300	92.2812	0	1,993,525	1,960,977	(32,548)
2,125,000	11/29/24 B BUY	123302	92.2902	0	1,961,167	1,961,167	0
2,125,000	12/04/24 S SELL	123488	92.9688	0	1,961,167	1,975,586	14,419
2,125,000	12/04/24 B BUY	123489	92.9790	0	1,975,803	1,975,803	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
2,125,000	12/11/24 S SELL	123699	92.0000	0	1,975,803	1,955,000	(20,803)
2,125,000	12/11/24 B BUY	123700	92.0570	0	1,956,211	1,956,211	0
30,075,000	15	TOTAL BUYS		0	27,778,654	27,778,654	0
32,175,000	17	TOTAL SELLS		0	29,638,831	29,742,794	103,962
62,250,000		SECURITY TOTAL		0	57,417,485	57,521,448	103,962