

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
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME - GRP COMPLETION MANAGER
1b	Three-digit plan number (PN) ▶ 116
1c	Effective date of plan 01/01/2014
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) FORD MOTOR COMPANY TAX DEPARTMENT 1 AMERICAN ROAD FORD WHQ, ROOM 612 DEARBORN, MI 48126
2b	Employer Identification Number (EIN) 36-7324188
2c	Plan Sponsor's telephone number 313-322-3000
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	ERIN ROHDE
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number 																						
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN																						
5 Total number of participants at the beginning of the plan year	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">5</td> <td style="width: 90%;"></td> </tr> </table>	5																					
5																							
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2" style="background-color: #cccccc; height: 20px;"></td> </tr> <tr> <td style="width: 10%; text-align: center;">6a(1)</td> <td style="width: 90%;"></td> </tr> <tr> <td style="text-align: center;">6a(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6b</td> <td></td> </tr> <tr> <td style="text-align: center;">6c</td> <td></td> </tr> <tr> <td style="text-align: center;">6d</td> <td></td> </tr> <tr> <td style="text-align: center;">6e</td> <td></td> </tr> <tr> <td style="text-align: center;">6f</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(1)</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6h</td> <td></td> </tr> </table>			6a(1)		6a(2)		6b		6c		6d		6e		6f		6g(1)		6g(2)		6h	
6a(1)																							
6a(2)																							
6b																							
6c																							
6d																							
6e																							
6f																							
6g(1)																							
6g(2)																							
6h																							
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">7</td> <td style="width: 90%;"></td> </tr> </table>	7																					
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
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached 0
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code _____

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME - GRP COMPLETION MANAGER	B Three-digit plan number (PN) ▶	116
C Plan sponsor's name as shown on line 2a of Form 5500 FORD MOTOR COMPANY	D Employer Identification Number (EIN) 36-7324188	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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 50 51	NONE KNOWN	1200000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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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 FORD MOTOR COMPANY GENERAL RETIREMENT PLAN

b Name of plan sponsor FORD MOTOR COMPANY	c EIN-PN 38-0549190-002
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a Plan name

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

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

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

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

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

b Name of plan sponsor	c EIN-PN
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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 FORD MOTOR COMPANY TRUST FUND FIXED INCOME - GRP COMPLETION MANAGER	B Three-digit plan number (PN) ▶	116
C Plan sponsor's name as shown on line 2a of Form 5500 FORD MOTOR COMPANY	D Employer Identification Number (EIN) 36-7324188	

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	-20784940	1140248
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	-10609483	-7184415
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	345121331	10274184
(2) U.S. Government securities	1c(2)	1540164510	1661956224
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)		
(B) All other.....	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants).....	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	335522248	212356714

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	2189413666	1878542955
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1380335499	1386231335
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1380335499	1386231335
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	809078167	492311620

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1462801	
(B) U.S. Government securities	2b(1)(B)	9485165	
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		10947966
(2) Dividends:			
(A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	-3540660928	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	-3404639493	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-136021435
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-116834468	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		-73658610
d Total income. Add all income amounts in column (b) and enter total	2d		-315566547

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)		
(6) Bank or trust company trustee/custodial fees	2i(6)	1200000	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		1200000
j Total expenses. Add all expense amounts in column (b) and enter total	2j		1200000

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-316766547
l Transfers of assets:			
(1) To this plan	2l(1)		1827007373
(2) From this plan	2l(2)		1827007373

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:

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.)

	Yes	No	Amount
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	
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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	
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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 _____.

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part A***Single Transaction in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
United States - USD									
FORD CUSTOM FD CUSIP: 345399778	345,121,331.340	1 Jan 24	1.0000			0.00	345,121,331.34	345,121,331.34	0.00
FORD CUSTOM FD CUSIP: 345399778	43,654,662.880	10 Jan 24	1.0000			0.00	43,654,662.88	43,654,662.88	0.00
FORD CUSTOM FD CUSIP: 345399778	64,488,022.700	16 Jan 24	1.0000			0.00	64,488,022.70	64,488,022.70	0.00
FORD CUSTOM FD CUSIP: 345399778	167,942,443.350	1 Feb 24	1.0000			0.00	167,942,443.35	167,942,443.35	0.00
FORD CUSTOM FD CUSIP: 345399778	207,670,552.420	14 Feb 24	1.0000			0.00	207,670,552.42	207,670,552.42	0.00
FORD CUSTOM FD CUSIP: 345399778	71,230,734.240	1 Mar 24	1.0000			0.00	71,230,734.24	71,230,734.24	0.00
FORD CUSTOM FD CUSIP: 345399778	57,729,399.900	6 Aug 24	1.0000			0.00	57,729,399.90	57,729,399.90	0.00
FORD CUSTOM FD CUSIP: 345399778	-53,321,104.240	4 Jan 24		1.0000		0.00	53,321,104.24	53,321,104.24	0.00
FORD CUSTOM FD CUSIP: 345399778	-143,204,442.740	5 Jan 24		1.0000		0.00	143,204,442.74	143,204,442.74	0.00
FORD CUSTOM FD CUSIP: 345399778	-125,695,279.920	9 Jan 24		1.0000		0.00	125,695,279.92	125,695,279.92	0.00
FORD CUSTOM FD CUSIP: 345399778	-63,121,089.500	18 Jan 24		1.0000		0.00	63,121,089.50	63,121,089.50	0.00
FORD CUSTOM FD CUSIP: 345399778	-144,933,639.270	31 Jan 24		1.0000		0.00	144,933,639.27	144,933,639.27	0.00
FORD CUSTOM FD CUSIP: 345399778	-53,107,867.880	5 Feb 24		1.0000		0.00	53,107,867.88	53,107,867.88	0.00
FORD CUSTOM FD CUSIP: 345399778	-85,485,235.840	6 Feb 24		1.0000		0.00	85,485,235.84	85,485,235.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part A***Single Transaction in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Interest-Bearing Cash - USD									
FORD CUSTOM FD CUSIP: 345399778	-69,986,282.880	7 Feb 24		1.0000		0.00	69,986,282.88	69,986,282.88	0.00
FORD CUSTOM FD CUSIP: 345399778	-215,134,265.460	16 Feb 24		1.0000		0.00	215,134,265.46	215,134,265.46	0.00
FORD CUSTOM FD CUSIP: 345399778	-65,957,010.600	29 Feb 24		1.0000		0.00	65,957,010.60	65,957,010.60	0.00
FORD CUSTOM FD CUSIP: 345399778	-67,006,027.460	8 Mar 24		1.0000		0.00	67,006,027.46	67,006,027.46	0.00
FORD CUSTOM FD CUSIP: 345399778	-43,096,688.160	19 Aug 24		1.0000		0.00	43,096,688.16	43,096,688.16	0.00
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG CUSIP: 91282CEP2	50,000,000.000	15 Feb 24	90.4800			0.00	45,240,234.37	45,240,234.37	0.00
UNITED STATES TREAS BD STRIPPED PRIN PMT 037 08-15-2028 (UNDDATE) REG CUSIP: 912803BP7	-50,000,000.000	14 Nov 24		85.7440		0.00	31,894,376.71	42,872,000.00	10,977,623.29
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG CUSIP: 91282CDY4	50,000,000.000	15 Feb 24	84.0270			0.00	42,013,671.87	42,013,671.87	0.00
UNITED STS TREAS 0.625% 12-31-2027 CUSIP: 91282CBB6	50,000,000.000	4 Jan 24	87.5540			0.00	43,777,343.75	43,777,343.75	0.00
US TREAS SEC STRIPPED INT PMT 0 15/8/2027 USD1000 08-15-2027 REG CUSIP: 912833PE4	-50,000,000.000	13 Feb 24		85.8870		0.00	35,027,611.11	42,943,500.00	7,915,888.89
Other									
United States - USD									
EIS MSLNGB2X 01/03/2024 USD 1DFFUND/BC T SY 20+ Yr 99F494381-99F49437 SEDOL: 9M3LHUU	-520,845.000	3 Jan 24		82.3730		0.00	0.00	42,903,642.17	42,903,642.17

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS195
Account Name NISA COMPLETION

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Other Liabilities									
United States - USD									
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	48,590,000.000	8 Jan 24	1.0000			0.00	48,590,000.00	48,590,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB VAR FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-44,412,500.000	9 Sep 24	100.0000			0.00	44,412,500.00	44,412,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB VAR FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	44,412,500.000	9 Aug 24		100.0000		0.00	44,412,500.00	44,412,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-49,425,000.000	31 Oct 24	100.0000			0.00	49,425,000.00	49,425,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-100,224,000.000	31 Oct 24	100.0000			0.00	100,224,000.00	100,224,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	49,425,000.000	16 Sep 24		100.0000		0.00	49,425,000.00	49,425,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	100,224,000.000	16 Sep 24		100.0000		0.00	100,224,000.00	100,224,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-41,187,500.000	29 May 24	100.0000			0.00	41,187,500.00	41,187,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-41,187,500.000	29 May 24	100.0000			0.00	41,187,500.00	41,187,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	41,187,500.000	25 Jan 24		100.0000		0.00	41,187,500.00	41,187,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	41,187,500.000	25 Jan 24		100.0000		0.00	41,187,500.00	41,187,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-41,000,000.000	13 May 24	100.0000			0.00	41,000,000.00	41,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-42,750,000.000	13 May 24	100.0000			0.00	42,750,000.00	42,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-41,000,000.000	13 May 24	100.0000			0.00	41,000,000.00	41,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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1 JAN 24 - 31 DEC 24

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Other Liabilities									
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	41,000,000.000	8 Feb 24		100.0000		0.00	41,000,000.00	41,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	42,750,000.000	8 Feb 24		100.0000		0.00	42,750,000.00	42,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	41,000,000.000	8 Feb 24		100.0000		0.00	41,000,000.00	41,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	-62,010,000.000	25 Jun 24	100.0000			0.00	62,010,000.00	62,010,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	-51,377,000.000	25 Jun 24	100.0000			0.00	51,377,000.00	51,377,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	62,010,000.000	21 Mar 24		100.0000		0.00	62,010,000.00	62,010,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	51,377,000.000	21 Mar 24		100.0000		0.00	51,377,000.00	51,377,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-62,914,500.000	13 Aug 24	100.0000			0.00	62,914,500.00	62,914,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-59,062,500.000	13 Aug 24	100.0000			0.00	59,062,500.00	59,062,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-42,418,750.000	13 Aug 24	100.0000			0.00	42,418,750.00	42,418,750.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-111,084,500.000	13 Aug 24	100.0000			0.00	111,084,500.00	111,084,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	62,914,500.000	9 May 24		100.0000		0.00	62,914,500.00	62,914,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	59,062,500.000	9 May 24		100.0000		0.00	59,062,500.00	59,062,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	42,418,750.000	9 May 24		100.0000		0.00	42,418,750.00	42,418,750.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	111,084,500.000	9 May 24		100.0000		0.00	111,084,500.00	111,084,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS195
Account Name NISA COMPLETION

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Other Liabilities									
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-94,176,000.000	18 Sep 24	100.0000			0.00	94,176,000.00	94,176,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-45,900,000.000	18 Sep 24	100.0000			0.00	45,900,000.00	45,900,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	94,176,000.000	24 May 24		100.0000		0.00	94,176,000.00	94,176,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	45,900,000.000	24 May 24		100.0000		0.00	45,900,000.00	45,900,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	-64,692,125.000	17 Oct 24	100.0000			0.00	64,692,125.00	64,692,125.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	-62,820,000.000	17 Oct 24	100.0000			0.00	62,820,000.00	62,820,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	64,692,125.000	21 Jun 24		100.0000		0.00	64,692,125.00	64,692,125.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	62,820,000.000	21 Jun 24		100.0000		0.00	62,820,000.00	62,820,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-115,684,625.000	9 Sep 24	100.0000			0.00	115,684,625.00	115,684,625.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-63,750,000.000	9 Sep 24	100.0000			0.00	63,750,000.00	63,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-65,036,250.000	9 Sep 24	100.0000			0.00	65,036,250.00	65,036,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	115,684,625.000	9 Aug 24		100.0000		0.00	115,684,625.00	115,684,625.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	63,750,000.000	9 Aug 24		100.0000		0.00	63,750,000.00	63,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	65,036,250.000	9 Aug 24		100.0000		0.00	65,036,250.00	65,036,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.59% FROM 11-29-2023 TO 03-25-2024 CUSIP: 77799NOV9	-60,840,000.000	25 Mar 24	100.0000			0.00	60,840,000.00	60,840,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS195
Account Name NISA COMPLETION

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Other Liabilities									
SELL TO OPEN REPO W/BNP PARIB 5.59% FROM 11-29-2023 TO 03-25-2024 CUSIP: 77799NOV9	-50,293,750.000	25 Mar 24	100.0000			0.00	50,293,750.00	50,293,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-56,921,125.000	16 Jul 24	100.0000			0.00	56,921,125.00	56,921,125.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	56,921,125.000	12 Apr 24		100.0000		0.00	56,921,125.00	56,921,125.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-41,812,500.000	16 Apr 24	100.0000			0.00	41,812,500.00	41,812,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	41,812,500.000	3 Jan 24		100.0000		0.00	41,812,500.00	41,812,500.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-91,008,000.000	29 Jan 24	100.0000			0.00	91,008,000.00	91,008,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	42,375,000.000	29 Oct 24		100.0000		0.00	42,375,000.00	42,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	42,375,000.000	29 Oct 24		100.0000		0.00	42,375,000.00	42,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-42,375,000.000	18 Nov 24	100.0000			0.00	42,375,000.00	42,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	42,375,000.000	12 Jul 24		100.0000		0.00	42,375,000.00	42,375,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	96,757,500.000	9 Dec 24		100.0000		0.00	96,757,500.00	96,757,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-95,095,000.000	11 Dec 24	100.0000			0.00	95,095,000.00	95,095,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	95,095,000.000	14 Nov 24		100.0000		0.00	95,095,000.00	95,095,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	42,875,000.000	15 Oct 24		100.0000		0.00	42,875,000.00	42,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	44,312,500.000	15 Oct 24		100.0000		0.00	44,312,500.00	44,312,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS195
Account Name NISA COMPLETION

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Other Liabilities									
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	40,500,000.000	5 Sep 24		100.0000		0.00	40,500,000.00	40,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	42,500,000.000	5 Sep 24		100.0000		0.00	42,500,000.00	42,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	44,062,500.000	5 Sep 24		100.0000		0.00	44,062,500.00	44,062,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	42,500,000.000	5 Sep 24		100.0000		0.00	42,500,000.00	42,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-95,593,750.000	18 Nov 24	100.0000			0.00	95,593,750.00	95,593,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	95,593,750.000	12 Jul 24		100.0000		0.00	95,593,750.00	95,593,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-92,268,750.000	16 Jul 24	100.0000			0.00	92,268,750.00	92,268,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	92,268,750.000	12 Apr 24		100.0000		0.00	92,268,750.00	92,268,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-94,762,500.000	16 Apr 24	100.0000			0.00	94,762,500.00	94,762,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	94,762,500.000	3 Jan 24		100.0000		0.00	94,762,500.00	94,762,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-91,936,250.000	5 Jan 24	100.0000			0.00	91,936,250.00	91,936,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-43,950,000.000	29 Jan 24	100.0000			0.00	43,950,000.00	43,950,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-40,750,000.000	12 Feb 24	100.0000			0.00	40,750,000.00	40,750,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-106,143,625.000	12 Feb 24	100.0000			0.00	106,143,625.00	106,143,625.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-52,875,000.000	12 Feb 24	100.0000			0.00	52,875,000.00	52,875,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS195
Account Name NISA COMPLETION

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FORD CUSTOM FD CUSIP: 345399778	Total acquisitions	116	1,823,738,577.99			0.00	1,823,738,577.99	1,823,738,577.99
	Total dispositions	135		2,158,585,724.96		0.00	2,158,585,724.96	2,158,585,724.96
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	Total acquisitions	58	97,140,000.00			0.00	97,140,000.00	97,140,000.00
	Total dispositions	53		68,060,000.00		0.00	68,060,000.00	68,060,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	Total acquisitions	43	242,952,375.00			0.00	242,952,375.00	242,952,375.00
	Total dispositions	39		179,179,785.00		0.00	179,179,785.00	179,179,785.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	Total acquisitions	35	173,007,000.00			0.00	173,007,000.00	173,007,000.00
	Total dispositions	32		121,220,000.00		0.00	121,220,000.00	121,220,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	Total acquisitions	28	36,870,000.00			0.00	36,870,000.00	36,870,000.00
	Total dispositions	30		31,840,000.00		0.00	31,840,000.00	31,840,000.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	Total acquisitions	43	43,626,328.00			0.00	43,626,328.00	43,626,328.00
	Total dispositions	47		26,848,841.00		0.00	26,848,841.00	26,848,841.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	Total acquisitions	16	40,273,334.00			0.00	40,273,334.00	40,273,334.00
	Total dispositions	11		21,852,050.00		0.00	21,852,050.00	21,852,050.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	Total acquisitions	46	53,115,757.00			0.00	53,115,757.00	53,115,757.00
	Total dispositions	48		48,344,177.00		0.00	48,344,177.00	48,344,177.00
SELL TO OPEN REPO W/BNP PARIB VAR FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	44,412,500.00			0.00	44,412,500.00	44,412,500.00
	Total dispositions	1		44,412,500.00		0.00	44,412,500.00	44,412,500.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	Total acquisitions	1	49,425,000.00			0.00	49,425,000.00	49,425,000.00
	Total dispositions	1		49,425,000.00		0.00	49,425,000.00	49,425,000.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	Total acquisitions	1	100,224,000.00			0.00	100,224,000.00	100,224,000.00
	Total dispositions	1		100,224,000.00		0.00	100,224,000.00	100,224,000.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	Total acquisitions	1	29,050,000.00			0.00	29,050,000.00	29,050,000.00
	Total dispositions	1		29,050,000.00		0.00	29,050,000.00	29,050,000.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	Total acquisitions	1	26,950,000.00			0.00	26,950,000.00	26,950,000.00
	Total dispositions	1		26,950,000.00		0.00	26,950,000.00	26,950,000.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	Total acquisitions	1	41,187,500.00			0.00	41,187,500.00	41,187,500.00
	Total dispositions	1		41,187,500.00		0.00	41,187,500.00	41,187,500.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	Total acquisitions	1	38,625,000.00			0.00	38,625,000.00	38,625,000.00
	Total dispositions	1		38,625,000.00		0.00	38,625,000.00	38,625,000.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	Total acquisitions	1	41,187,500.00			0.00	41,187,500.00	41,187,500.00
	Total dispositions	1		41,187,500.00		0.00	41,187,500.00	41,187,500.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	24,625,000.00			0.00	24,625,000.00	24,625,000.00
	Total dispositions	1		24,625,000.00		0.00	24,625,000.00	24,625,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	41,000,000.00			0.00	41,000,000.00	41,000,000.00
	Total dispositions	1		41,000,000.00		0.00	41,000,000.00	41,000,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	20,375,000.00			0.00	20,375,000.00	20,375,000.00
	Total dispositions	1		20,375,000.00		0.00	20,375,000.00	20,375,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	20,375,000.00			0.00	20,375,000.00	20,375,000.00
	Total dispositions	1		20,375,000.00		0.00	20,375,000.00	20,375,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	38,875,000.00			0.00	38,875,000.00	38,875,000.00
	Total dispositions	1		38,875,000.00		0.00	38,875,000.00	38,875,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	42,750,000.00			0.00	42,750,000.00	42,750,000.00
	Total dispositions	1		42,750,000.00		0.00	42,750,000.00	42,750,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	20,349,000.00			0.00	20,349,000.00	20,349,000.00
	Total dispositions	1		20,349,000.00		0.00	20,349,000.00	20,349,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	41,000,000.00			0.00	41,000,000.00	41,000,000.00
	Total dispositions	1		41,000,000.00		0.00	41,000,000.00	41,000,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	20,375,000.00			0.00	20,375,000.00	20,375,000.00
	Total dispositions	1		20,375,000.00		0.00	20,375,000.00	20,375,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	29,766,000.00			0.00	29,766,000.00	29,766,000.00
	Total dispositions	1		29,766,000.00		0.00	29,766,000.00	29,766,000.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	Total acquisitions	1	62,010,000.00			0.00	62,010,000.00	62,010,000.00
	Total dispositions	1		62,010,000.00		0.00	62,010,000.00	62,010,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	Total acquisitions	1	51,377,000.00			0.00	51,377,000.00	51,377,000.00
	Total dispositions	1		51,377,000.00		0.00	51,377,000.00	51,377,000.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	62,914,500.00			0.00	62,914,500.00	62,914,500.00
	Total dispositions	1		62,914,500.00		0.00	62,914,500.00	62,914,500.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	59,062,500.00			0.00	59,062,500.00	59,062,500.00
	Total dispositions	1		59,062,500.00		0.00	59,062,500.00	59,062,500.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	29,322,562.50			0.00	29,322,562.50	29,322,562.50
	Total dispositions	1		29,322,562.50		0.00	29,322,562.50	29,322,562.50
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	42,418,750.00			0.00	42,418,750.00	42,418,750.00
	Total dispositions	1		42,418,750.00		0.00	42,418,750.00	42,418,750.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	111,084,500.00			0.00	111,084,500.00	111,084,500.00
	Total dispositions	1		111,084,500.00		0.00	111,084,500.00	111,084,500.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	Total acquisitions	1	26,600,000.00			0.00	26,600,000.00	26,600,000.00
	Total dispositions	1		26,600,000.00		0.00	26,600,000.00	26,600,000.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	Total acquisitions	1	94,176,000.00			0.00	94,176,000.00	94,176,000.00
	Total dispositions	1		94,176,000.00		0.00	94,176,000.00	94,176,000.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	Total acquisitions	1	45,900,000.00			0.00	45,900,000.00	45,900,000.00
	Total dispositions	1		45,900,000.00		0.00	45,900,000.00	45,900,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	64,692,125.00			0.00	64,692,125.00	64,692.125.00
	Total dispositions	1		64,692,125.00		0.00	64,692,125.00	64,692.125.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	62,820,000.00			0.00	62,820,000.00	62,820.000.00
	Total dispositions	1		62,820,000.00		0.00	62,820,000.00	62,820.000.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	30,656,250.00			0.00	30,656,250.00	30,656.250.00
	Total dispositions	1		30,656,250.00		0.00	30,656,250.00	30,656.250.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	115,684,625.00			0.00	115,684,625.00	115,684.625.00
	Total dispositions	1		115,684,625.00		0.00	115,684,625.00	115,684.625.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	31,759,762.50			0.00	31,759,762.50	31,759.762.50
	Total dispositions	1		31,759,762.50		0.00	31,759,762.50	31,759.762.50
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	63,750,000.00			0.00	63,750,000.00	63,750.000.00
	Total dispositions	1		63,750,000.00		0.00	63,750,000.00	63,750.000.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	65,036,250.00			0.00	65,036,250.00	65,036.250.00
	Total dispositions	1		65,036,250.00		0.00	65,036,250.00	65,036.250.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	Total acquisitions	1	24,562,500.00			0.00	24,562,500.00	24,562.500.00
	Total dispositions	1		24,562,500.00		0.00	24,562,500.00	24,562.500.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	Total acquisitions	1	20,843,750.00			0.00	20,843,750.00	20,843.750.00
	Total dispositions	1		20,843,750.00		0.00	20,843,750.00	20,843.750.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	Total acquisitions	1	23,100,000.00			0.00	23,100,000.00	23,100,000.00
	Total dispositions	1		23,100,000.00		0.00	23,100,000.00	23,100,000.00
SELL TO OPEN REPO W/BNPP SA 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	Total acquisitions	1	56,921,125.00			0.00	56,921,125.00	56,921,125.00
	Total dispositions	1		56,921,125.00		0.00	56,921,125.00	56,921,125.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	Total acquisitions	1	22,837,500.00			0.00	22,837,500.00	22,837,500.00
	Total dispositions	1		22,837,500.00		0.00	22,837,500.00	22,837,500.00
SELL TO OPEN REPO W/BNPP SA 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	Total acquisitions	1	41,812,500.00			0.00	41,812,500.00	41,812,500.00
	Total dispositions	1		41,812,500.00		0.00	41,812,500.00	41,812,500.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	Total acquisitions	1	32,100,000.00			0.00	32,100,000.00	32,100,000.00
	Total dispositions	1		32,100,000.00		0.00	32,100,000.00	32,100,000.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	Total acquisitions	1	31,513,218.75			0.00	31,513,218.75	31,513,218.75
	Total dispositions	1		31,513,218.75		0.00	31,513,218.75	31,513,218.75
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	Total acquisitions	1	26,211,900.00			0.00	26,211,900.00	26,211,900.00
	Total dispositions	1		26,211,900.00		0.00	26,211,900.00	26,211,900.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	Total acquisitions	1	33,000,000.00			0.00	33,000,000.00	33,000,000.00
	Total dispositions	1		33,000,000.00		0.00	33,000,000.00	33,000,000.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	Total acquisitions	1	32,416,312.50			0.00	32,416,312.50	32,416,312.50
	Total dispositions	1		32,416,312.50		0.00	32,416,312.50	32,416,312.50

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
SELL TO OPEN REPO W/CREDIT AG 5.3952609% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	Total acquisitions	1	26,898,300.00			0.00	26,898,300.00	26,898,300.00
	Total dispositions	1		26,898,300.00		0.00	26,898,300.00	26,898,300.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	Total acquisitions	1	42,375,000.00			0.00	42,375,000.00	42,375,000.00
	Total dispositions	1		42,375,000.00		0.00	42,375,000.00	42,375,000.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	Total acquisitions	1	31,845,937.50			0.00	31,845,937.50	31,845,937.50
	Total dispositions	1		31,845,937.50		0.00	31,845,937.50	31,845,937.50
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	Total acquisitions	1	31,800,000.00			0.00	31,800,000.00	31,800,000.00
	Total dispositions	1		31,800,000.00		0.00	31,800,000.00	31,800,000.00
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	Total acquisitions	1	26,297,700.00			0.00	26,297,700.00	26,297,700.00
	Total dispositions	1		26,297,700.00		0.00	26,297,700.00	26,297,700.00
SELL TO OPEN REPO W/CREDIT AG 5.4829103% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	Total acquisitions	1	27,541,800.00			0.00	27,541,800.00	27,541,800.00
	Total dispositions	1		27,541,800.00		0.00	27,541,800.00	27,541,800.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	Total acquisitions	1	33,950,000.00			0.00	33,950,000.00	33,950,000.00
	Total dispositions	1		33,950,000.00		0.00	33,950,000.00	33,950,000.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	Total acquisitions	1	33,319,406.25			0.00	33,319,406.25	33,319,406.25
	Total dispositions	1		33,319,406.25		0.00	33,319,406.25	33,319,406.25
SELL TO OPEN REPO W/MORGAN ST 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	Total acquisitions	1	95,095,000.00			0.00	95,095,000.00	95,095,000.00
	Total dispositions	1		95,095,000.00		0.00	95,095,000.00	95,095,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
SELL TO OPEN REPO W/MORGAN ST 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	Total acquisitions	1	95,593,750.00		0.00	95,593,750.00	95,593.750.00
	Total dispositions	1			0.00	95,593,750.00	95,593.750.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	Total acquisitions	1	92,268,750.00		0.00	92,268,750.00	92,268.750.00
	Total dispositions	1			0.00	92,268,750.00	92,268.750.00
SELL TO OPEN REPO W/MORGAN ST 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	20,334,375.00		0.00	20,334,375.00	20,334.375.00
	Total dispositions	1			0.00	20,334,375.00	20,334.375.00
SELL TO OPEN REPO W/MORGAN ST 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	Total acquisitions	1	94,762,500.00		0.00	94,762,500.00	94,762.500.00
	Total dispositions	1			0.00	94,762,500.00	94,762.500.00
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG CUSIP: 91282CEP2	Total acquisitions	2	61,884,116.60		0.00	61,884,116.60	61,884.116.60
UNITED STATES TREAS BD STRIPPED PRIN PMT 037 08-15-2028 (UNDDATE) REG CUSIP: 912803BP7	Total dispositions	2			0.00	44,078,028.61	59,249.104.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG CUSIP: 91282CDY4	Total acquisitions	2	50,802,932.03		0.00	50,802,932.03	50,802.932.03
	Total dispositions	1			0.00	29,523,007.23	28,902.654.88
UNITED STATES TREAS SEC STRIPPED INT PMT 00518 08-15-2029 (UNDDATE) REG CUSIP: 912833XP0	Total dispositions	2			0.00	38,007,088.16	46,533.356.00
UNITED STS TREAS NTS .625% 11-30-2027 CUSIP: 91282CAY7	Total acquisitions	2	45,655,334.18		0.00	45,655,334.18	45,655.334.18
	Total dispositions	3			0.00	39,049,115.74	40,020.528.52
UNITED STS TREAS 0.625% 12-31-2027 CUSIP: 91282CBB6	Total acquisitions	2	80,344,558.98		0.00	80,344,558.98	80,344.558.98
	Total dispositions	1			0.00	27,973,722.65	28,556.560.55

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part C Summary***Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
US TREAS SEC STRIPPED INT PMT 0 15/8/2027 USD1000 08-15-2027 REG CUSIP: 912833PE4	Total dispositions	2	45,520,110.00		0.00	37,129,267.78	45,520.110.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS NY BRANCH/PARIS BONDS									
Other Liabilities									
United States - USD									
SELL TO OPEN REPO W/BNP PARIB VAR FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-44,412,500.000	* 09 Sep 24	100.0000			0.00	44,412,500.00	44,412,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB VAR FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	44,412,500.000	* 09 Aug 24		100.0000		0.00	44,412,500.00	44,412,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-49,425,000.000	* 31 Oct 24	100.0000			0.00	49,425,000.00	49,425,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-100,224,000.000	* 31 Oct 24	100.0000			0.00	100,224,000.00	100,224,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-29,050,000.000	31 Oct 24	100.0000			0.00	29,050,000.00	29,050,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	49,425,000.000	* 16 Sep 24		100.0000		0.00	49,425,000.00	49,425,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	100,224,000.000	* 16 Sep 24		100.0000		0.00	100,224,000.00	100,224,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	29,050,000.000	16 Sep 24		100.0000		0.00	29,050,000.00	29,050,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-26,950,000.000	29 May 24	100.0000			0.00	26,950,000.00	26,950,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-12,521,000.000	29 May 24	100.0000			0.00	12,521,000.00	12,521,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-41,187,500.000	* 29 May 24	100.0000			0.00	41,187,500.00	41,187,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-38,625,000.000	29 May 24	100.0000			0.00	38,625,000.00	38,625,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-3,055,000.000	29 May 24	100.0000			0.00	3,055,000.00	3,055,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS NY BRANCH/PARIS BONDS									
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-41,187,500.000 * 29 May 24		100.0000			0.00	41,187,500.00	41,187,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-5,941,250.000	29 May 24	100.0000			0.00	5,941,250.00	5,941,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-7,725,000.000	29 May 24	100.0000			0.00	7,725,000.00	7,725,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	26,950,000.000	25 Jan 24		100.0000		0.00	26,950,000.00	26,950,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	12,521,000.000	25 Jan 24		100.0000		0.00	12,521,000.00	12,521,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	41,187,500.000 * 25 Jan 24			100.0000		0.00	41,187,500.00	41,187,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	38,625,000.000	25 Jan 24		100.0000		0.00	38,625,000.00	38,625,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	3,055,000.000	25 Jan 24		100.0000		0.00	3,055,000.00	3,055,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	41,187,500.000 * 25 Jan 24			100.0000		0.00	41,187,500.00	41,187,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	5,941,250.000	25 Jan 24		100.0000		0.00	5,941,250.00	5,941,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	7,725,000.000	25 Jan 24		100.0000		0.00	7,725,000.00	7,725,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-1,625,250.000	13 May 24	100.0000			0.00	1,625,250.00	1,625,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-24,625,000.000	13 May 24	100.0000			0.00	24,625,000.00	24,625,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-41,000,000.000 * 13 May 24		100.0000			0.00	41,000,000.00	41,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-20,375,000.000	13 May 24	100.0000			0.00	20,375,000.00	20,375,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS NY BRANCH/PARIS BONDS									
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-3,887,500.000	13 May 24	100.0000			0.00	3,887,500.00	3,887,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-20,375,000.000	13 May 24	100.0000			0.00	20,375,000.00	20,375,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-38,875,000.000	13 May 24	100.0000			0.00	38,875,000.00	38,875,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-13,892,812.500	13 May 24	100.0000			0.00	13,892,812.50	13,892,812.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-42,750,000.000 * 13 May 24		100.0000			0.00	42,750,000.00	42,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-20,349,000.000	13 May 24	100.0000			0.00	20,349,000.00	20,349,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-41,000,000.000 * 13 May 24		100.0000			0.00	41,000,000.00	41,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-20,375,000.000	13 May 24	100.0000			0.00	20,375,000.00	20,375,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-29,766,000.000	13 May 24	100.0000			0.00	29,766,000.00	29,766,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	1,625,250.000	08 Feb 24		100.0000		0.00	1,625,250.00	1,625,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	24,625,000.000	08 Feb 24		100.0000		0.00	24,625,000.00	24,625,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	41,000,000.000 * 08 Feb 24			100.0000		0.00	41,000,000.00	41,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	20,375,000.000	08 Feb 24		100.0000		0.00	20,375,000.00	20,375,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	3,887,500.000	08 Feb 24		100.0000		0.00	3,887,500.00	3,887,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	20,375,000.000	08 Feb 24		100.0000		0.00	20,375,000.00	20,375,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS NY BRANCH/PARIS BONDS									
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	38,875,000.000	08 Feb 24		100.0000		0.00	38,875,000.00	38,875,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	13,892,812.500	08 Feb 24		100.0000		0.00	13,892,812.50	13,892,812.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	42,750,000.000	* 08 Feb 24		100.0000		0.00	42,750,000.00	42,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	20,349,000.000	08 Feb 24		100.0000		0.00	20,349,000.00	20,349,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	41,000,000.000	* 08 Feb 24		100.0000		0.00	41,000,000.00	41,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	20,375,000.000	08 Feb 24		100.0000		0.00	20,375,000.00	20,375,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	29,766,000.000	08 Feb 24		100.0000		0.00	29,766,000.00	29,766,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	-62,010,000.000	* 25 Jun 24	100.0000			0.00	62,010,000.00	62,010,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	-51,377,000.000	* 25 Jun 24	100.0000			0.00	51,377,000.00	51,377,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	62,010,000.000	* 21 Mar 24		100.0000		0.00	62,010,000.00	62,010,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	51,377,000.000	* 21 Mar 24		100.0000		0.00	51,377,000.00	51,377,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-62,914,500.000	* 13 Aug 24	100.0000			0.00	62,914,500.00	62,914,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-59,062,500.000	* 13 Aug 24	100.0000			0.00	59,062,500.00	59,062,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-13,755,937.500	13 Aug 24	100.0000			0.00	13,755,937.50	13,755,937.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-29,322,562.500	13 Aug 24	100.0000			0.00	29,322,562.50	29,322,562.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS NY BRANCH/PARIS BONDS									
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-42,418,750.000 * 13 Aug 24		100.0000			0.00	42,418,750.00	42,418,750.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-111,084,500.000 * 13 Aug 24		100.0000			0.00	111,084,500.00	111,084,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	62,914,500.000 * 09 May 24			100.0000		0.00	62,914,500.00	62,914,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	59,062,500.000 * 09 May 24			100.0000		0.00	59,062,500.00	59,062,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	13,755,937.500 09 May 24			100.0000		0.00	13,755,937.50	13,755,937.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	29,322,562.500 09 May 24			100.0000		0.00	29,322,562.50	29,322,562.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	42,418,750.000 * 09 May 24			100.0000		0.00	42,418,750.00	42,418,750.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	111,084,500.000 * 09 May 24			100.0000		0.00	111,084,500.00	111,084,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-26,600,000.000 18 Sep 24		100.0000			0.00	26,600,000.00	26,600,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-3,013,875.000 18 Sep 24		100.0000			0.00	3,013,875.00	3,013,875.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-5,868,500.000 18 Sep 24		100.0000			0.00	5,868,500.00	5,868,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-94,176,000.000 * 18 Sep 24		100.0000			0.00	94,176,000.00	94,176,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-45,900,000.000 * 18 Sep 24		100.0000			0.00	45,900,000.00	45,900,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	26,600,000.000 24 May 24			100.0000		0.00	26,600,000.00	26,600,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	3,013,875.000 24 May 24			100.0000		0.00	3,013,875.00	3,013,875.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS NY BRANCH/PARIS BONDS									
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	5,868,500.000	24 May 24		100.0000		0.00	5,868,500.00	5,868,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	94,176,000.000 * 24 May 24			100.0000		0.00	94,176,000.00	94,176,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	45,900,000.000 * 24 May 24			100.0000		0.00	45,900,000.00	45,900,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	-64,692,125.000 * 17 Oct 24		100.0000			0.00	64,692,125.00	64,692,125.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	-62,820,000.000 * 17 Oct 24		100.0000			0.00	62,820,000.00	62,820,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	-30,656,250.000 17 Oct 24		100.0000			0.00	30,656,250.00	30,656,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	64,692,125.000 * 21 Jun 24			100.0000		0.00	64,692,125.00	64,692,125.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	62,820,000.000 * 21 Jun 24			100.0000		0.00	62,820,000.00	62,820,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	30,656,250.000 21 Jun 24			100.0000		0.00	30,656,250.00	30,656,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-115,684,625.000 * 09 Sep 24		100.0000			0.00	115,684,625.00	115,684,625.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-31,759,762.500 09 Sep 24		100.0000			0.00	31,759,762.50	31,759,762.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-63,750,000.000 * 09 Sep 24		100.0000			0.00	63,750,000.00	63,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-14,417,500.000 09 Sep 24		100.0000			0.00	14,417,500.00	14,417,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-65,036,250.000 * 09 Sep 24		100.0000			0.00	65,036,250.00	65,036,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	115,684,625.000 * 09 Aug 24			100.0000		0.00	115,684,625.00	115,684,625.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS NY BRANCH/PARIS BONDS									
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	31,759,762.500	09 Aug 24		100.0000		0.00	31,759,762.50	31,759,762.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	63,750,000.000	* 09 Aug 24		100.0000		0.00	63,750,000.00	63,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	14,417,500.000	09 Aug 24		100.0000		0.00	14,417,500.00	14,417,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	65,036,250.000	* 09 Aug 24		100.0000		0.00	65,036,250.00	65,036,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.59% FROM 11-29-2023 TO 03-25-2024 CUSIP: 77799NOV9	-60,840,000.000	* 25 Mar 24	100.0000			0.00	60,840,000.00	60,840,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.59% FROM 11-29-2023 TO 03-25-2024 CUSIP: 77799NOV9	-50,293,750.000	* 25 Mar 24	100.0000			0.00	50,293,750.00	50,293,750.00	0.00
Total BNP PARIBAS NY BRANCH/PARIS BONDS							3,662,173,650.00	3,662,173,650.00	0.00
BNP PARIBAS SECURITIES CORPORATION									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG CUSIP: 91282CEP2	50,000,000.000	* 15 Feb 24	90.4805			0.00	45,240,234.37	45,240,234.37	0.00
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG CUSIP: 91282CEP2	18,395,000.000	15 Feb 24	90.4805			0.00	16,643,882.23	16,643,882.23	0.00
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG CUSIP: 912828ZQ6	41,960,000.000	02 Feb 24	81.3359			0.00	34,128,559.38	34,128,559.38	0.00
Total BNP PARIBAS SECURITIES CORPORATION							96,012,675.98	96,012,675.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNPP SA									
Other Liabilities									
United States - USD									
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-5,052,625.000	31 Oct 24	100.0000			0.00	5,052,625.00	5,052,625.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-16,850,000.000	31 Oct 24	100.0000			0.00	16,850,000.00	16,850,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-24,562,500.000	31 Oct 24	100.0000			0.00	24,562,500.00	24,562,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	-20,843,750.000	31 Oct 24	100.0000			0.00	20,843,750.00	20,843,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	5,052,625.000	16 Sep 24		100.0000		0.00	5,052,625.00	5,052,625.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	24,562,500.000	16 Sep 24		100.0000		0.00	24,562,500.00	24,562,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	20,843,750.000	16 Sep 24		100.0000		0.00	20,843,750.00	20,843,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.19% FROM 09-18-2024 TO 10-31-2024 CUSIP: 77799SEP2	16,850,000.000	18 Sep 24		100.0000		0.00	16,850,000.00	16,850,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-7,781,250.000	29 May 24	100.0000			0.00	7,781,250.00	7,781,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-23,100,000.000	29 May 24	100.0000			0.00	23,100,000.00	23,100,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-19,656,250.000	29 May 24	100.0000			0.00	19,656,250.00	19,656,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-15,900,000.000	29 May 24	100.0000			0.00	15,900,000.00	15,900,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-8,193,750.000	29 May 24	100.0000			0.00	8,193,750.00	8,193,750.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNPP SA									
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-7,875,000.000	29 May 24	100.0000			0.00	7,875,000.00	7,875,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-8,306,250.000	29 May 24	100.0000			0.00	8,306,250.00	8,306,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	-7,968,750.000	29 May 24	100.0000			0.00	7,968,750.00	7,968,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	7,781,250.000	25 Jan 24		100.0000		0.00	7,781,250.00	7,781,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	23,100,000.000	25 Jan 24		100.0000		0.00	23,100,000.00	23,100,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	19,656,250.000	25 Jan 24		100.0000		0.00	19,656,250.00	19,656,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	15,900,000.000	25 Jan 24		100.0000		0.00	15,900,000.00	15,900,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	8,193,750.000	25 Jan 24		100.0000		0.00	8,193,750.00	8,193,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	7,875,000.000	25 Jan 24		100.0000		0.00	7,875,000.00	7,875,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	8,306,250.000	25 Jan 24		100.0000		0.00	8,306,250.00	8,306,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.41% FROM 01-29-2024 TO 05-29-2024 CUSIP: 77799JAN1	7,968,750.000	25 Jan 24		100.0000		0.00	7,968,750.00	7,968,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	-10,000,000.000	25 Jun 24	100.0000			0.00	10,000,000.00	10,000,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	-19,020,000.000	25 Jun 24	100.0000			0.00	19,020,000.00	19,020,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	-20,000,000.000	25 Jun 24	100.0000			0.00	20,000,000.00	20,000,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	10,000,000.000	21 Mar 24		100.0000		0.00	10,000,000.00	10,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNPP SA									
SELL TO OPEN REPO W/BNPP SA 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	19,020,000.000	21 Mar 24		100.0000		0.00	19,020,000.00	19,020,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.44% FROM 03-25-2024 TO 06-25-2024 CUSIP: 77799MAR5	20,000,000.000	21 Mar 24		100.0000		0.00	20,000,000.00	20,000,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-56,921,125.000	* 16 Jul 24	100.0000			0.00	56,921,125.00	56,921,125.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	56,921,125.000	* 12 Apr 24		100.0000		0.00	56,921,125.00	56,921,125.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-8,193,750.000	18 Sep 24	100.0000			0.00	8,193,750.00	8,193,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-7,893,750.000	18 Sep 24	100.0000			0.00	7,893,750.00	7,893,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-7,781,250.000	18 Sep 24	100.0000			0.00	7,781,250.00	7,781,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-22,837,500.000	18 Sep 24	100.0000			0.00	22,837,500.00	22,837,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-15,775,000.000	18 Sep 24	100.0000			0.00	15,775,000.00	15,775,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-7,687,500.000	18 Sep 24	100.0000			0.00	7,687,500.00	7,687,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-8,100,000.000	18 Sep 24	100.0000			0.00	8,100,000.00	8,100,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	-19,500,000.000	18 Sep 24	100.0000			0.00	19,500,000.00	19,500,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	8,193,750.000	24 May 24		100.0000		0.00	8,193,750.00	8,193,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	7,893,750.000	24 May 24		100.0000		0.00	7,893,750.00	7,893,750.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	7,781,250.000	24 May 24		100.0000		0.00	7,781,250.00	7,781,250.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNPP SA									
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	22,837,500.000	24 May 24		100.0000		0.00	22,837,500.00	22,837,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	15,775,000.000	24 May 24		100.0000		0.00	15,775,000.00	15,775,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	7,687,500.000	24 May 24		100.0000		0.00	7,687,500.00	7,687,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	8,100,000.000	24 May 24		100.0000		0.00	8,100,000.00	8,100,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 05-29-2024 TO 09-18-2024 CUSIP: 77799MAY0	19,500,000.000	24 May 24		100.0000		0.00	19,500,000.00	19,500,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	-19,260,000.000	17 Oct 24	100.0000			0.00	19,260,000.00	19,260,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	19,260,000.000	21 Jun 24		100.0000		0.00	19,260,000.00	19,260,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-11,707,500.000	16 Apr 24	100.0000			0.00	11,707,500.00	11,707,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-41,812,500.000	* 16 Apr 24	100.0000			0.00	41,812,500.00	41,812,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	11,707,500.000	03 Jan 24		100.0000		0.00	11,707,500.00	11,707,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	41,812,500.000	* 03 Jan 24		100.0000		0.00	41,812,500.00	41,812,500.00	0.00
Total BNPP SA							885,160,000.00	885,160,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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1 JAN 24 - 31 DEC 24

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BOFA SECURITIES, INC./FIXED INCOME									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS SEC STRIPPED INT PMT INT PMT 05-15-2042 (UNDDATE) REG CUSIP: 912834LK2	3,115,000.000	14 Feb 24	42.0380			0.00	1,309,483.70	1,309,483.70	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00885 11-15-2032 (UNDDATE) REG CUSIP: 9128337S3	-3,970,000.000	14 Feb 24		68.2500		0.00	2,646,799.00	2,709,525.00	62,726.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00885 11-15-2032 (UNDDATE) REG CUSIP: 9128337S3	-3,970,000.000	14 Feb 24		68.2560		0.00	2,646,799.00	2,709,763.20	62,964.20
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030 CUSIP: 912833XY1	-11,750,000.000	13 Feb 24		75.6220		0.00	8,303,137.50	8,885,585.00	582,447.50
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039 CUSIP: 912834EP9	7,630,000.000	13 Feb 24	48.6800			0.00	3,714,284.00	3,714,284.00	0.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 CUSIP: 912834LR7	3,110,000.000	14 Feb 24	41.5820			0.00	1,293,200.20	1,293,200.20	0.00
Other Liabilities									
United States - USD									
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 04-05-2024 TO 06-25-2024 CUSIP: 77799APR5	-12,450,000.000	25 Jun 24	100.0000			0.00	12,450,000.00	12,450,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 04-05-2024 TO 06-25-2024 CUSIP: 77799APR5	-17,630,000.000	25 Jun 24	100.0000			0.00	17,630,000.00	17,630,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 04-05-2024 TO 06-25-2024 CUSIP: 77799APR5	12,450,000.000	03 Apr 24		100.0000		0.00	12,450,000.00	12,450,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 04-05-2024 TO 06-25-2024 CUSIP: 77799APR5	17,630,000.000	03 Apr 24		100.0000		0.00	17,630,000.00	17,630,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.47% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	-17,871,875.000	17 Oct 24	100.0000			0.00	17,871,875.00	17,871,875.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BOFA SECURITIES, INC./FIXED INCOME									
SELL TO OPEN REPO W/BOFA SECU 5.47% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	17,871,875.000	21 Jun 24		100.0000		0.00	17,871,875.00	17,871,875.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-08-2023 TO 01-29-2024 CUSIP: 77799NOV9	-22,125,000.000	29 Jan 24	100.0000			0.00	22,125,000.00	22,125,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-08-2023 TO 01-29-2024 CUSIP: 77799NOV9	-18,906,250.000	29 Jan 24	100.0000			0.00	18,906,250.00	18,906,250.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-7,350,000.000	29 Jan 24	100.0000			0.00	7,350,000.00	7,350,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-91,008,000.000	* 29 Jan 24	100.0000			0.00	91,008,000.00	91,008,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-7,256,250.000	29 Jan 24	100.0000			0.00	7,256,250.00	7,256,250.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-7,781,250.000	29 Jan 24	100.0000			0.00	7,781,250.00	7,781,250.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-7,462,500.000	29 Jan 24	100.0000			0.00	7,462,500.00	7,462,500.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-5,601,750.000	29 Jan 24	100.0000			0.00	5,601,750.00	5,601,750.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-7,668,750.000	29 Jan 24	100.0000			0.00	7,668,750.00	7,668,750.00	0.00
Total BOFA SECURITIES, INC./FIXED INCOME							290,977,203.40	291,685,341.10	708,137.70

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITADEL SECURITIES INSTITUTIONAL LLC									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS SEC STRIPPED INT PMT 00764 08-15-2037 (UNDDATE) REG CUSIP: 912833Z52	21,695,000.000	13 Feb 24	54.2960			0.00	11,779,517.20	11,779,517.20	0.00
US TREAS SEC STRIPPED INT PMT 0 15/8/2027 USD1000 08-15-2027 REG CUSIP: 912833PE4	-50,000,000.000	* 13 Feb 24		85.8870		0.00	35,027,611.11	42,943,500.00	7,915,888.89
US TREAS SEC STRIPPED INT PMT 0 15/8/2027 USD1000 08-15-2027 REG CUSIP: 912833PE4	-3,000,000.000	13 Feb 24		85.8870		0.00	2,101,656.67	2,576,610.00	474,953.33
Total CITADEL SECURITIES INSTITUTIONAL LLC							48,908,784.98	57,299,627.20	8,390,842.22
CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG CUSIP: 91282CDY4	10,460,000.000	15 Feb 24	84.0273			0.00	8,789,260.16	8,789,260.16	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG CUSIP: 91282CDY4	50,000,000.000	* 15 Feb 24	84.0273			0.00	42,013,671.87	42,013,671.87	0.00
Total CITIGROUP GLOBAL MARKETS INC./SALOMON BROTHERS							50,802,932.03	50,802,932.03	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CREDIT AGRICOLE SECURITIES (USA) INC									
Other Liabilities									
United States - USD									
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	9,075,000.000	09 Dec 24		100.0000		0.00	9,075,000.00	9,075,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	2,272,000.000	09 Dec 24		100.0000		0.00	2,272,000.00	2,272,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	16,468,750.000	09 Dec 24		100.0000		0.00	16,468,750.00	16,468,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	27,069,900.000	09 Dec 24		100.0000		0.00	27,069,900.00	27,069,900.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	9,412,500.000	09 Dec 24		100.0000		0.00	9,412,500.00	9,412,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	33,150,000.000	09 Dec 24		100.0000		0.00	33,150,000.00	33,150,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	9,618,750.000	09 Dec 24		100.0000		0.00	9,618,750.00	9,618,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	11,494,500.000	09 Dec 24		100.0000		0.00	11,494,500.00	11,494,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	9,187,500.000	09 Dec 24		100.0000		0.00	9,187,500.00	9,187,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	9,862,500.000	09 Dec 24		100.0000		0.00	9,862,500.00	9,862,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	32,558,906.250	09 Dec 24		100.0000		0.00	32,558,906.25	32,558,906.25	0.00
SELL TO OPEN REPO W/CREDIT AG 4.6500001% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	8,917,250.000	09 Dec 24		100.0000		0.00	8,917,250.00	8,917,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-8,639,000.000	11 Dec 24	100.0000			0.00	8,639,000.00	8,639,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CREDIT AGRICOLE SECURITIES (USA) INC</i>									
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-32,100,000.000	11 Dec 24	100.0000			0.00	32,100,000.00	32,100,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-31,513,218.750	11 Dec 24	100.0000			0.00	31,513,218.75	31,513,218.75	0.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-26,211,900.000	11 Dec 24	100.0000			0.00	26,211,900.00	26,211,900.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	8,639,000.000	14 Nov 24		100.0000		0.00	8,639,000.00	8,639,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	32,100,000.000	14 Nov 24		100.0000		0.00	32,100,000.00	32,100,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	31,513,218.750	14 Nov 24		100.0000		0.00	31,513,218.75	31,513,218.75	0.00
SELL TO OPEN REPO W/CREDIT AG 4.73% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	26,211,900.000	14 Nov 24		100.0000		0.00	26,211,900.00	26,211,900.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-2,228,000.000	11 Dec 24	100.0000			0.00	2,228,000.00	2,228,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-8,925,000.000	11 Dec 24	100.0000			0.00	8,925,000.00	8,925,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-11,277,250.000	11 Dec 24	100.0000			0.00	11,277,250.00	11,277,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-8,812,500.000	11 Dec 24	100.0000			0.00	8,812,500.00	8,812,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-9,618,750.000	11 Dec 24	100.0000			0.00	9,618,750.00	9,618,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-15,926,250.000	11 Dec 24	100.0000			0.00	15,926,250.00	15,926,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-9,375,000.000	11 Dec 24	100.0000			0.00	9,375,000.00	9,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-9,150,000.000	11 Dec 24	100.0000			0.00	9,150,000.00	9,150,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CREDIT AGRICOLE SECURITIES (USA) INC</i>									
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	2,228,000.000	14 Nov 24		100.0000		0.00	2,228,000.00	2,228,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	8,925,000.000	14 Nov 24		100.0000		0.00	8,925,000.00	8,925,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	11,277,250.000	14 Nov 24		100.0000		0.00	11,277,250.00	11,277,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	8,812,500.000	14 Nov 24		100.0000		0.00	8,812,500.00	8,812,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	9,618,750.000	14 Nov 24		100.0000		0.00	9,618,750.00	9,618,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	15,926,250.000	14 Nov 24		100.0000		0.00	15,926,250.00	15,926,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	9,375,000.000	14 Nov 24		100.0000		0.00	9,375,000.00	9,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	9,150,000.000	14 Nov 24		100.0000		0.00	9,150,000.00	9,150,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	20,156,250.000	29 Oct 24		100.0000		0.00	20,156,250.00	20,156,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	42,375,000.000	* 29 Oct 24		100.0000		0.00	42,375,000.00	42,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	4,668,750.000	29 Oct 24		100.0000		0.00	4,668,750.00	4,668,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	23,662,500.000	29 Oct 24		100.0000		0.00	23,662,500.00	23,662,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	39,750,000.000	29 Oct 24		100.0000		0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	42,375,000.000	* 29 Oct 24		100.0000		0.00	42,375,000.00	42,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	27,450,000.000	29 Oct 24		100.0000		0.00	27,450,000.00	27,450,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CREDIT AGRICOLE SECURITIES (USA) INC</i>									
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	7,950,000.000	29 Oct 24		100.0000		0.00	7,950,000.00	7,950,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	16,325,000.000	29 Oct 24		100.0000		0.00	16,325,000.00	16,325,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM 10-31-2024 TO 02-10-2025 CUSIP: 77799OCT5	12,882,000.000	29 Oct 24		100.0000		0.00	12,882,000.00	12,882,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-9,487,500.000	18 Nov 24	100.0000			0.00	9,487,500.00	9,487,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-11,336,500.000	18 Nov 24	100.0000			0.00	11,336,500.00	11,336,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-9,712,500.000	18 Nov 24	100.0000			0.00	9,712,500.00	9,712,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-9,037,500.000	18 Nov 24	100.0000			0.00	9,037,500.00	9,037,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-33,000,000.000	18 Nov 24	100.0000			0.00	33,000,000.00	33,000,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-32,416,312.500	18 Nov 24	100.0000			0.00	32,416,312.50	32,416,312.50	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-2,677,500.000	18 Nov 24	100.0000			0.00	2,677,500.00	2,677,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-8,864,250.000	18 Nov 24	100.0000			0.00	8,864,250.00	8,864,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	9,487,500.000	12 Jul 24		100.0000		0.00	9,487,500.00	9,487,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	11,336,500.000	12 Jul 24		100.0000		0.00	11,336,500.00	11,336,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	9,712,500.000	12 Jul 24		100.0000		0.00	9,712,500.00	9,712,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	9,037,500.000	12 Jul 24		100.0000		0.00	9,037,500.00	9,037,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CREDIT AGRICOLE SECURITIES (USA) INC</i>									
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	33,000,000.000	12 Jul 24		100.0000		0.00	33,000,000.00	33,000,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	32,416,312.500	12 Jul 24		100.0000		0.00	32,416,312.50	32,416,312.50	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	2,677,500.000	12 Jul 24		100.0000		0.00	2,677,500.00	2,677,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.395% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	8,864,250.000	12 Jul 24		100.0000		0.00	8,864,250.00	8,864,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.3952609% FROM 07-15-2024 TO 11-18-2024 CUSIP: 77799JUL3	-9,262,500.000	18 Nov 24	100.0000			0.00	9,262,500.00	9,262,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.3952609% FROM 07-15-2024 TO 11-18-2024 CUSIP: 77799JUL3	9,262,500.000	12 Jul 24		100.0000		0.00	9,262,500.00	9,262,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.3952609% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-26,898,300.000	18 Nov 24	100.0000			0.00	26,898,300.00	26,898,300.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.3952609% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	26,898,300.000	12 Jul 24		100.0000		0.00	26,898,300.00	26,898,300.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-2,244,000.000	18 Nov 24	100.0000			0.00	2,244,000.00	2,244,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-42,375,000.000 * 18 Nov 24		100.0000			0.00	42,375,000.00	42,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-16,187,250.000	18 Nov 24	100.0000			0.00	16,187,250.00	16,187,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	2,244,000.000	12 Jul 24		100.0000		0.00	2,244,000.00	2,244,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	42,375,000.000 * 12 Jul 24			100.0000		0.00	42,375,000.00	42,375,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	16,187,250.000	12 Jul 24		100.0000		0.00	16,187,250.00	16,187,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-2,576,250.000	16 Jul 24	100.0000			0.00	2,576,250.00	2,576,250.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CREDIT AGRICOLE SECURITIES (USA) INC</i>									
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-31,845,937.500	16 Jul 24	100.0000			0.00	31,845,937.50	31,845,937.50	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-9,356,250.000	16 Jul 24	100.0000			0.00	9,356,250.00	9,356,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-10,941,500.000	16 Jul 24	100.0000			0.00	10,941,500.00	10,941,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-2,164,000.000	16 Jul 24	100.0000			0.00	2,164,000.00	2,164,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-8,700,000.000	16 Jul 24	100.0000			0.00	8,700,000.00	8,700,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-31,800,000.000	16 Jul 24	100.0000			0.00	31,800,000.00	31,800,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	2,576,250.000	12 Apr 24		100.0000		0.00	2,576,250.00	2,576,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	31,845,937.500	12 Apr 24		100.0000		0.00	31,845,937.50	31,845,937.50	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	9,356,250.000	12 Apr 24		100.0000		0.00	9,356,250.00	9,356,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	10,941,500.000	12 Apr 24		100.0000		0.00	10,941,500.00	10,941,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	2,164,000.000	12 Apr 24		100.0000		0.00	2,164,000.00	2,164,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	8,700,000.000	12 Apr 24		100.0000		0.00	8,700,000.00	8,700,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4368918% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	31,800,000.000	12 Apr 24		100.0000		0.00	31,800,000.00	31,800,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-8,906,250.000	16 Jul 24	100.0000			0.00	8,906,250.00	8,906,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-9,131,250.000	16 Jul 24	100.0000			0.00	9,131,250.00	9,131,250.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CREDIT AGRICOLE SECURITIES (USA) INC</i>									
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-8,533,000.000	16 Jul 24	100.0000			0.00	8,533,000.00	8,533,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-26,297,700.000	16 Jul 24	100.0000			0.00	26,297,700.00	26,297,700.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	8,906,250.000	12 Apr 24		100.0000		0.00	8,906,250.00	8,906,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	9,131,250.000	12 Apr 24		100.0000		0.00	9,131,250.00	9,131,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	8,533,000.000	12 Apr 24		100.0000		0.00	8,533,000.00	8,533,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.437% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	26,297,700.000	12 Apr 24		100.0000		0.00	26,297,700.00	26,297,700.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4829103% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-27,541,800.000	16 Apr 24	100.0000			0.00	27,541,800.00	27,541,800.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4829103% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-9,089,500.000	16 Apr 24	100.0000			0.00	9,089,500.00	9,089,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4829103% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	27,541,800.000	03 Jan 24		100.0000		0.00	27,541,800.00	27,541,800.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.4829103% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	9,089,500.000	03 Jan 24		100.0000		0.00	9,089,500.00	9,089,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-33,950,000.000	16 Apr 24	100.0000			0.00	33,950,000.00	33,950,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-1,451,250.000	16 Apr 24	100.0000			0.00	1,451,250.00	1,451,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-11,237,750.000	16 Apr 24	100.0000			0.00	11,237,750.00	11,237,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-9,243,750.000	16 Apr 24	100.0000			0.00	9,243,750.00	9,243,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-9,037,500.000	16 Apr 24	100.0000			0.00	9,037,500.00	9,037,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CREDIT AGRICOLE SECURITIES (USA) INC</i>									
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-33,319,406.250	16 Apr 24	100.0000			0.00	33,319,406.25	33,319,406.25	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	33,950,000.000	03 Jan 24		100.0000		0.00	33,950,000.00	33,950,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	1,451,250.000	03 Jan 24		100.0000		0.00	1,451,250.00	1,451,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	11,237,750.000	03 Jan 24		100.0000		0.00	11,237,750.00	11,237,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	9,243,750.000	03 Jan 24		100.0000		0.00	9,243,750.00	9,243,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	9,037,500.000	03 Jan 24		100.0000		0.00	9,037,500.00	9,037,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.483% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	33,319,406.250	03 Jan 24		100.0000		0.00	33,319,406.25	33,319,406.25	0.00
SELL TO OPEN REPO W/CREDIT AG 5.49% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-9,450,000.000	16 Apr 24	100.0000			0.00	9,450,000.00	9,450,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.49% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-2,228,000.000	16 Apr 24	100.0000			0.00	2,228,000.00	2,228,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.49% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	9,450,000.000	03 Jan 24		100.0000		0.00	9,450,000.00	9,450,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.49% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	2,228,000.000	03 Jan 24		100.0000		0.00	2,228,000.00	2,228,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.57% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-26,898,300.000	05 Jan 24	100.0000			0.00	26,898,300.00	26,898,300.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.57% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-32,600,000.000	05 Jan 24	100.0000			0.00	32,600,000.00	32,600,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.57% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-32,653,968.750	05 Jan 24	100.0000			0.00	32,653,968.75	32,653,968.75	0.00
SELL TO OPEN REPO W/CREDIT AG 5.57% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-8,718,500.000	05 Jan 24	100.0000			0.00	8,718,500.00	8,718,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CREDIT AGRICOLE SECURITIES (USA) INC</i>									
SELL TO OPEN REPO W/CREDIT AG 5.576% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-9,093,750.000	05 Jan 24	100.0000			0.00	9,093,750.00	9,093,750.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.576% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-10,902,000.000	05 Jan 24	100.0000			0.00	10,902,000.00	10,902,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.576% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-8,681,250.000	05 Jan 24	100.0000			0.00	8,681,250.00	8,681,250.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.576% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-8,887,500.000	05 Jan 24	100.0000			0.00	8,887,500.00	8,887,500.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.576% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-2,156,000.000	05 Jan 24	100.0000			0.00	2,156,000.00	2,156,000.00	0.00
SELL TO OPEN REPO W/CREDIT AG 5.576% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-1,395,000.000	05 Jan 24	100.0000			0.00	1,395,000.00	1,395,000.00	0.00
Total CREDIT AGRICOLE SECURITIES (USA) INC							1,926,822,475.00	1,926,822,475.00	0.00

DERIVATIVES**Other****United States - USD**

OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	2,770,000.000	30 Jan 24	1.0000			0.00	2,770,000.00	2,770,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	810,000.000	05 Feb 24	1.0000			0.00	810,000.00	810,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	4,220,000.000	06 Feb 24	1.0000			0.00	4,220,000.00	4,220,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	700,000.000	08 Feb 24	1.0000			0.00	700,000.00	700,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	920,000.000	09 Feb 24	1.0000			0.00	920,000.00	920,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	148,975.300	12 Mar 24	1.0000			0.00	148,975.30	148,975.30	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,131,024.700	13 Mar 24	1.0000			0.00	1,131,024.70	1,131,024.70	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,090,000.000	09 May 24	1.0000			0.00	1,090,000.00	1,090,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,200,000.000	13 May 24	1.0000			0.00	1,200,000.00	1,200,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	120,000.000	20 May 24	1.0000			0.00	120,000.00	120,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	610,000.000	21 May 24	1.0000			0.00	610,000.00	610,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,500,000.000	24 May 24	1.0000			0.00	1,500,000.00	1,500,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	2,360,000.000	29 May 24	1.0000			0.00	2,360,000.00	2,360,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,170,000.000	30 May 24	1.0000			0.00	1,170,000.00	1,170,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	210,000.000	10 Jun 24	1.0000			0.00	210,000.00	210,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,190,000.000	11 Jun 24	1.0000			0.00	1,190,000.00	1,190,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	2,670,000.000	02 Jul 24	1.0000			0.00	2,670,000.00	2,670,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	2,510,000.000	30 Jul 24	1.0000			0.00	2,510,000.00	2,510,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	730,000.000	10 Oct 24	1.0000			0.00	730,000.00	730,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	2,230,000.000	11 Oct 24	1.0000			0.00	2,230,000.00	2,230,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	590,000.000	15 Oct 24	1.0000			0.00	590,000.00	590,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	2,440,000.000	18 Oct 24	1.0000			0.00	2,440,000.00	2,440,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,450,000.000	22 Oct 24	1.0000			0.00	1,450,000.00	1,450,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	100,000.000	23 Oct 24	1.0000			0.00	100,000.00	100,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,390,000.000	04 Dec 24	1.0000			0.00	1,390,000.00	1,390,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	1,450,000.000	10 Dec 24	1.0000			0.00	1,450,000.00	1,450,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	910,000.000	11 Dec 24	1.0000			0.00	910,000.00	910,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	250,000.000	12 Dec 24	1.0000			0.00	250,000.00	250,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-860,000.000	31 Jan 24		1.0000		0.00	860,000.00	860,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,910,000.000	01 Feb 24		1.0000		0.00	1,910,000.00	1,910,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,620,000.000	07 Feb 24		1.0000		0.00	1,620,000.00	1,620,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,060,000.000	07 Mar 24		1.0000		0.00	1,060,000.00	1,060,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-160,000.000	08 Mar 24		1.0000		0.00	160,000.00	160,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-60,000.000	11 Mar 24		1.0000		0.00	60,000.00	60,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-2,230,000.000	06 May 24		1.0000		0.00	2,230,000.00	2,230,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-530,000.000	07 May 24		1.0000		0.00	530,000.00	530,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,100,000.000	08 May 24		1.0000		0.00	1,100,000.00	1,100,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-770,000.000	10 May 24		1.0000		0.00	770,000.00	770,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-380,000.000	14 May 24		1.0000		0.00	380,000.00	380,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,190,000.000	15 May 24		1.0000		0.00	1,190,000.00	1,190,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,120,000.000	16 May 24		1.0000		0.00	1,120,000.00	1,120,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-730,000.000	22 May 24		1.0000		0.00	730,000.00	730,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-720,000.000	31 May 24		1.0000		0.00	720,000.00	720,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,800,000.000	03 Jun 24		1.0000		0.00	1,800,000.00	1,800,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-2,510,000.000	04 Jun 24		1.0000		0.00	2,510,000.00	2,510,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,400,000.000	12 Jun 24		1.0000		0.00	1,400,000.00	1,400,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,470,000.000	03 Jul 24		1.0000		0.00	1,470,000.00	1,470,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,200,000.000	05 Jul 24		1.0000		0.00	1,200,000.00	1,200,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-390,000.000	31 Jul 24		1.0000		0.00	390,000.00	390,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-2,060,000.000	01 Aug 24		1.0000		0.00	2,060,000.00	2,060,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-60,000.000	02 Aug 24		1.0000		0.00	60,000.00	60,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,950,000.000	16 Oct 24		1.0000		0.00	1,950,000.00	1,950,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-560,000.000	17 Oct 24		1.0000		0.00	560,000.00	560,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,290,000.000	02 Dec 24		1.0000		0.00	1,290,000.00	1,290,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-340,000.000	03 Dec 24		1.0000		0.00	340,000.00	340,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-1,760,000.000	05 Dec 24		1.0000		0.00	1,760,000.00	1,760,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-210,000.000	06 Dec 24		1.0000		0.00	210,000.00	210,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	-400,000.000	09 Dec 24		1.0000		0.00	400,000.00	400,000.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	460,269.000	29 Jan 24	1.0000			0.00	460,269.00	460,269.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	534,118.000	06 Feb 24	1.0000			0.00	534,118.00	534,118.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	1,417,769.000	09 Feb 24	1.0000			0.00	1,417,769.00	1,417,769.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	14,893,625.000	12 Feb 24	1.0000			0.00	14,893,625.00	14,893,625.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	466,093.000	14 Feb 24	1.0000			0.00	466,093.00	466,093.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	287,027.000	05 Mar 24	1.0000			0.00	287,027.00	287,027.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	779,068.000	13 Mar 24	1.0000			0.00	779,068.00	779,068.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	507,697.000	14 Mar 24	1.0000			0.00	507,697.00	507,697.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	531,929.000	15 Mar 24	1.0000			0.00	531,929.00	531,929.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	191,775.000	13 May 24	1.0000			0.00	191,775.00	191,775.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	471,291.000	20 May 24	1.0000			0.00	471,291.00	471,291.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	145,017.000	21 May 24	1.0000			0.00	145,017.00	145,017.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	408,229.000	24 May 24	1.0000			0.00	408,229.00	408,229.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	149,699.000	28 May 24	1.0000			0.00	149,699.00	149,699.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	1,144,882.000	10 Jun 24	1.0000			0.00	1,144,882.00	1,144,882.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	328,335.000	11 Jun 24	1.0000			0.00	328,335.00	328,335.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	417,024.000	18 Jun 24	1.0000			0.00	417,024.00	417,024.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	125,386.000	21 Jun 24	1.0000			0.00	125,386.00	125,386.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	362,495.000	25 Jun 24	1.0000			0.00	362,495.00	362,495.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	620,980.000	27 Jun 24	1.0000			0.00	620,980.00	620,980.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	234,041.000	01 Jul 24	1.0000			0.00	234,041.00	234,041.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	953,057.000	02 Jul 24	1.0000			0.00	953,057.00	953,057.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	2,327,473.000	16 Jul 24	1.0000			0.00	2,327,473.00	2,327,473.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	144,163.000	19 Jul 24	1.0000			0.00	144,163.00	144,163.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	352,293.000	22 Jul 24	1.0000			0.00	352,293.00	352,293.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	767,660.000	07 Aug 24	1.0000			0.00	767,660.00	767,660.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	733,471.000	08 Aug 24	1.0000			0.00	733,471.00	733,471.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	286,189.000	09 Aug 24	1.0000			0.00	286,189.00	286,189.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	769,570.000	16 Aug 24	1.0000			0.00	769,570.00	769,570.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	447,797.000	23 Aug 24	1.0000			0.00	447,797.00	447,797.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	157,618.000	28 Aug 24	1.0000			0.00	157,618.00	157,618.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	340,773.000	30 Aug 24	1.0000			0.00	340,773.00	340,773.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	329,477.000	03 Sep 24	1.0000			0.00	329,477.00	329,477.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	595,011.000	13 Sep 24	1.0000			0.00	595,011.00	595,011.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	429,945.000	18 Sep 24	1.0000			0.00	429,945.00	429,945.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	2,268,029.000	19 Sep 24	1.0000			0.00	2,268,029.00	2,268,029.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	1,080,066.000	20 Sep 24	1.0000			0.00	1,080,066.00	1,080,066.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	286,572.000	24 Sep 24	1.0000			0.00	286,572.00	286,572.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	1,581,790.000	26 Sep 24	1.0000			0.00	1,581,790.00	1,581,790.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	1,086,131.000	01 Oct 24	1.0000			0.00	1,086,131.00	1,086,131.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	963,076.000	03 Oct 24	1.0000			0.00	963,076.00	963,076.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	2,277,591.000	04 Oct 24	1.0000			0.00	2,277,591.00	2,277,591.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	971,827.000	07 Oct 24	1.0000			0.00	971,827.00	971,827.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-460,269.000	30 Jan 24		1.0000		0.00	460,269.00	460,269.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-534,118.000	07 Feb 24		1.0000		0.00	534,118.00	534,118.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-328,550.000	04 Mar 24		1.0000		0.00	328,550.00	328,550.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-1,092,604.000	06 Mar 24		1.0000		0.00	1,092,604.00	1,092,604.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-524,390.000	07 Mar 24		1.0000		0.00	524,390.00	524,390.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-160,177.000	08 Mar 24		1.0000		0.00	160,177.00	160,177.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-220,435.000	08 May 24		1.0000		0.00	220,435.00	220,435.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-219,640.000	15 May 24		1.0000		0.00	219,640.00	219,640.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-925,936.000	16 May 24		1.0000		0.00	925,936.00	925,936.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-631,360.000	04 Jun 24		1.0000		0.00	631,360.00	631,360.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-668,831.000	05 Jun 24		1.0000		0.00	668,831.00	668,831.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-405,290.000	06 Jun 24		1.0000		0.00	405,290.00	405,290.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-423,327.000	12 Jun 24		1.0000		0.00	423,327.00	423,327.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-673,923.000	13 Jun 24		1.0000		0.00	673,923.00	673,923.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-826,681.000	14 Jun 24		1.0000		0.00	826,681.00	826,681.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-196,665.000	17 Jun 24		1.0000		0.00	196,665.00	196,665.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-360,123.000	20 Jun 24		1.0000		0.00	360,123.00	360,123.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-143,430.000	03 Jul 24		1.0000		0.00	143,430.00	143,430.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-733,225.000	05 Jul 24		1.0000		0.00	733,225.00	733,225.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-656,208.000	08 Jul 24		1.0000		0.00	656,208.00	656,208.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-691,873.000	12 Jul 24		1.0000		0.00	691,873.00	691,873.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-212,920.000	15 Jul 24		1.0000		0.00	212,920.00	212,920.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-386,273.000	17 Jul 24		1.0000		0.00	386,273.00	386,273.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-229,460.000	29 Jul 24		1.0000		0.00	229,460.00	229,460.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-213,808.000	30 Jul 24		1.0000		0.00	213,808.00	213,808.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-218,734.000	31 Jul 24		1.0000		0.00	218,734.00	218,734.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-538,802.000	01 Aug 24		1.0000		0.00	538,802.00	538,802.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-898,082.000	02 Aug 24		1.0000		0.00	898,082.00	898,082.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-1,887,514.000	05 Aug 24		1.0000		0.00	1,887,514.00	1,887,514.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-291,975.000	12 Aug 24		1.0000		0.00	291,975.00	291,975.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-207,309.000	13 Aug 24		1.0000		0.00	207,309.00	207,309.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-534,637.000	14 Aug 24		1.0000		0.00	534,637.00	534,637.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-150,729.000	15 Aug 24		1.0000		0.00	150,729.00	150,729.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-154,248.000	20 Aug 24		1.0000		0.00	154,248.00	154,248.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-485,802.000	21 Aug 24		1.0000		0.00	485,802.00	485,802.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-239,083.000	22 Aug 24		1.0000		0.00	239,083.00	239,083.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-450,790.000	26 Aug 24		1.0000		0.00	450,790.00	450,790.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-494,095.000	04 Sep 24		1.0000		0.00	494,095.00	494,095.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-695,624.000	05 Sep 24		1.0000		0.00	695,624.00	695,624.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-244,089.000	06 Sep 24		1.0000		0.00	244,089.00	244,089.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-135,298.000	09 Sep 24		1.0000		0.00	135,298.00	135,298.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-2,227,605.000	10 Sep 24		1.0000		0.00	2,227,605.00	2,227,605.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-1,652,354.000	11 Sep 24		1.0000		0.00	1,652,354.00	1,652,354.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-224,970.000	16 Sep 24		1.0000		0.00	224,970.00	224,970.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-1,546,742.000	17 Sep 24		1.0000		0.00	1,546,742.00	1,546,742.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-483,583.000	30 Sep 24		1.0000		0.00	483,583.00	483,583.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-1,167,260.000	02 Oct 24		1.0000		0.00	1,167,260.00	1,167,260.00	0.00

Other Liabilities**United States - USD**

OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	670,000.000	02 Jan 24	1.0000			0.00	670,000.00	670,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	2,540,000.000	03 Jan 24	1.0000			0.00	2,540,000.00	2,540,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	3,150,000.000	05 Jan 24	1.0000			0.00	3,150,000.00	3,150,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	2,090,000.000	08 Jan 24	1.0000			0.00	2,090,000.00	2,090,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	7,930,000.000	10 Jan 24	1.0000			0.00	7,930,000.00	7,930,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,040,000.000	11 Jan 24	1.0000			0.00	1,040,000.00	1,040,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	3,670,000.000	17 Jan 24	1.0000			0.00	3,670,000.00	3,670,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,200,000.000	18 Jan 24	1.0000			0.00	1,200,000.00	1,200,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,640,000.000	19 Jan 24	1.0000			0.00	1,640,000.00	1,640,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,240,000.000	24 Jan 24	1.0000			0.00	1,240,000.00	1,240,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,380,000.000	25 Jan 24	1.0000			0.00	1,380,000.00	1,380,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	440,000.000	29 Jan 24	1.0000			0.00	440,000.00	440,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	9,130,000.000	30 Jan 24	1.0000			0.00	9,130,000.00	9,130,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	4,640,000.000	05 Feb 24	1.0000			0.00	4,640,000.00	4,640,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	580,000.000	17 May 24	1.0000			0.00	580,000.00	580,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,440,000.000	20 May 24	1.0000			0.00	1,440,000.00	1,440,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	140,000.000	23 May 24	1.0000			0.00	140,000.00	140,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	90,000.000	24 May 24	1.0000			0.00	90,000.00	90,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	4,410,000.000	10 Jun 24	1.0000			0.00	4,410,000.00	4,410,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	2,160,000.000	18 Jun 24	1.0000			0.00	2,160,000.00	2,160,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,320,000.000	21 Jun 24	1.0000			0.00	1,320,000.00	1,320,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	140,000.000	24 Jun 24	1.0000			0.00	140,000.00	140,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	2,920,000.000	27 Jun 24	1.0000			0.00	2,920,000.00	2,920,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	3,080,000.000	01 Jul 24	1.0000			0.00	3,080,000.00	3,080,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	990,000.000	02 Jul 24	1.0000			0.00	990,000.00	990,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	540,000.000	10 Jul 24	1.0000			0.00	540,000.00	540,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,340,000.000	11 Jul 24	1.0000			0.00	1,340,000.00	1,340,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,590,000.000	16 Jul 24	1.0000			0.00	1,590,000.00	1,590,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,170,000.000	19 Jul 24	1.0000			0.00	1,170,000.00	1,170,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,220,000.000	22 Jul 24	1.0000			0.00	1,220,000.00	1,220,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	540,000.000	23 Jul 24	1.0000			0.00	540,000.00	540,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	100,000.000	24 Jul 24	1.0000			0.00	100,000.00	100,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,590,000.000	25 Jul 24	1.0000			0.00	1,590,000.00	1,590,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	2,610,000.000	30 Jul 24	1.0000			0.00	2,610,000.00	2,610,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	3,600,000.000	07 Aug 24	1.0000			0.00	3,600,000.00	3,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,590,000.000	08 Aug 24	1.0000			0.00	1,590,000.00	1,590,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,130,000.000	09 Aug 24	1.0000			0.00	1,130,000.00	1,130,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,690,000.000	16 Aug 24	1.0000			0.00	1,690,000.00	1,690,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,700,000.000	23 Aug 24	1.0000			0.00	1,700,000.00	1,700,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	270,000.000	27 Aug 24	1.0000			0.00	270,000.00	270,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	310,000.000	28 Aug 24	1.0000			0.00	310,000.00	310,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	210,000.000	29 Aug 24	1.0000			0.00	210,000.00	210,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	740,000.000	30 Aug 24	1.0000			0.00	740,000.00	740,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,700,000.000	03 Sep 24	1.0000			0.00	1,700,000.00	1,700,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	90,000.000	12 Sep 24	1.0000			0.00	90,000.00	90,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	860,000.000	13 Sep 24	1.0000			0.00	860,000.00	860,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	670,000.000	18 Sep 24	1.0000			0.00	670,000.00	670,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	2,200,000.000	19 Sep 24	1.0000			0.00	2,200,000.00	2,200,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	570,000.000	20 Sep 24	1.0000			0.00	570,000.00	570,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	630,000.000	23 Sep 24	1.0000			0.00	630,000.00	630,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	420,000.000	24 Sep 24	1.0000			0.00	420,000.00	420,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,480,000.000	26 Sep 24	1.0000			0.00	1,480,000.00	1,480,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	830,000.000	01 Oct 24	1.0000			0.00	830,000.00	830,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,300,000.000	03 Oct 24	1.0000			0.00	1,300,000.00	1,300,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,820,000.000	04 Oct 24	1.0000			0.00	1,820,000.00	1,820,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	3,020,000.000	07 Oct 24	1.0000			0.00	3,020,000.00	3,020,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	1,260,000.000	08 Oct 24	1.0000			0.00	1,260,000.00	1,260,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	320,000.000	10 Oct 24	1.0000			0.00	320,000.00	320,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-830,000.000	04 Jan 24		1.0000		0.00	830,000.00	830,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,650,000.000	09 Jan 24		1.0000		0.00	1,650,000.00	1,650,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,500,000.000	12 Jan 24		1.0000		0.00	1,500,000.00	1,500,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-440,000.000	16 Jan 24		1.0000		0.00	440,000.00	440,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,310,000.000	23 Jan 24		1.0000		0.00	1,310,000.00	1,310,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,310,000.000	26 Jan 24		1.0000		0.00	1,310,000.00	1,310,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-860,000.000	01 Feb 24		1.0000		0.00	860,000.00	860,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-3,780,000.000	02 Feb 24		1.0000		0.00	3,780,000.00	3,780,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-2,020,000.000	16 May 24		1.0000		0.00	2,020,000.00	2,020,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-230,000.000	22 May 24		1.0000		0.00	230,000.00	230,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-400,000.000	04 Jun 24		1.0000		0.00	400,000.00	400,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-2,500,000.000	05 Jun 24		1.0000		0.00	2,500,000.00	2,500,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,510,000.000	06 Jun 24		1.0000		0.00	1,510,000.00	1,510,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-680,000.000	12 Jun 24		1.0000		0.00	680,000.00	680,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-2,000,000.000	13 Jun 24		1.0000		0.00	2,000,000.00	2,000,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-3,100,000.000	14 Jun 24		1.0000		0.00	3,100,000.00	3,100,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,260,000.000	17 Jun 24		1.0000		0.00	1,260,000.00	1,260,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,890,000.000	20 Jun 24		1.0000		0.00	1,890,000.00	1,890,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-500,000.000	25 Jun 24		1.0000		0.00	500,000.00	500,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-360,000.000	26 Jun 24		1.0000		0.00	360,000.00	360,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-820,000.000	28 Jun 24		1.0000		0.00	820,000.00	820,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,610,000.000	05 Jul 24		1.0000		0.00	1,610,000.00	1,610,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,910,000.000	08 Jul 24		1.0000		0.00	1,910,000.00	1,910,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-180,000.000	09 Jul 24		1.0000		0.00	180,000.00	180,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,840,000.000	12 Jul 24		1.0000		0.00	1,840,000.00	1,840,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-630,000.000	15 Jul 24		1.0000		0.00	630,000.00	630,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-2,000,000.000	17 Jul 24		1.0000		0.00	2,000,000.00	2,000,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-160,000.000	18 Jul 24		1.0000		0.00	160,000.00	160,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,090,000.000	26 Jul 24		1.0000		0.00	1,090,000.00	1,090,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,280,000.000	29 Jul 24		1.0000		0.00	1,280,000.00	1,280,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,660,000.000	02 Aug 24		1.0000		0.00	1,660,000.00	1,660,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-5,560,000.000	05 Aug 24		1.0000		0.00	5,560,000.00	5,560,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-790,000.000	06 Aug 24		1.0000		0.00	790,000.00	790,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,430,000.000	12 Aug 24		1.0000		0.00	1,430,000.00	1,430,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-740,000.000	13 Aug 24		1.0000		0.00	740,000.00	740,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,270,000.000	14 Aug 24		1.0000		0.00	1,270,000.00	1,270,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-970,000.000	15 Aug 24		1.0000		0.00	970,000.00	970,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-390,000.000	19 Aug 24		1.0000		0.00	390,000.00	390,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-700,000.000	20 Aug 24		1.0000		0.00	700,000.00	700,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,550,000.000	21 Aug 24		1.0000		0.00	1,550,000.00	1,550,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-270,000.000	22 Aug 24		1.0000		0.00	270,000.00	270,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,050,000.000	26 Aug 24		1.0000		0.00	1,050,000.00	1,050,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-2,490,000.000	04 Sep 24		1.0000		0.00	2,490,000.00	2,490,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-2,240,000.000	05 Sep 24		1.0000		0.00	2,240,000.00	2,240,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,020,000.000	06 Sep 24		1.0000		0.00	1,020,000.00	1,020,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-180,000.000	09 Sep 24		1.0000		0.00	180,000.00	180,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-580,000.000	10 Sep 24		1.0000		0.00	580,000.00	580,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,440,000.000	11 Sep 24		1.0000		0.00	1,440,000.00	1,440,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-330,000.000	16 Sep 24		1.0000		0.00	330,000.00	330,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,480,000.000	17 Sep 24		1.0000		0.00	1,480,000.00	1,480,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,030,000.000	30 Sep 24		1.0000		0.00	1,030,000.00	1,030,000.00	0.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-1,170,000.000	02 Oct 24		1.0000		0.00	1,170,000.00	1,170,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS SEDOL: 9A32GTL	-70,000.000	09 Oct 24		1.0000		0.00	70,000.00	70,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	2,660,000.000	02 Jan 24	1.0000			0.00	2,660,000.00	2,660,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	5,610,000.000	03 Jan 24	1.0000			0.00	5,610,000.00	5,610,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	6,220,000.000	05 Jan 24	1.0000			0.00	6,220,000.00	6,220,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	48,590,000.000	* 08 Jan 24	1.0000			0.00	48,590,000.00	48,590,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	1,220,000.000	10 Jan 24	1.0000			0.00	1,220,000.00	1,220,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	1,680,000.000	11 Jan 24	1.0000			0.00	1,680,000.00	1,680,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	350,000.000	16 Jan 24	1.0000			0.00	350,000.00	350,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	2,662,590.000	17 Jan 24	1.0000			0.00	2,662,590.00	2,662,590.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	2,519,225.600	18 Jun 24	1.0000			0.00	2,519,225.60	2,519,225.60	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	4,440,000.000	21 Jun 24	1.0000			0.00	4,440,000.00	4,440,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	410,000.000	24 Jun 24	1.0000			0.00	410,000.00	410,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	5,820,774.400	27 Jun 24	1.0000			0.00	5,820,774.40	5,820,774.40	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	2,740,000.000	10 Jul 24	1.0000			0.00	2,740,000.00	2,740,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	6,010,000.000	16 Jul 24	1.0000			0.00	6,010,000.00	6,010,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	4,270,000.000	19 Jul 24	1.0000			0.00	4,270,000.00	4,270,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	4,990,000.000	22 Jul 24	1.0000			0.00	4,990,000.00	4,990,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	2,590,000.000	23 Jul 24	1.0000			0.00	2,590,000.00	2,590,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	7,630,000.000	25 Jul 24	1.0000			0.00	7,630,000.00	7,630,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	12,140,000.000	07 Aug 24	1.0000			0.00	12,140,000.00	12,140,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	8,430,000.000	08 Aug 24	1.0000			0.00	8,430,000.00	8,430,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	4,210,000.000	09 Aug 24	1.0000			0.00	4,210,000.00	4,210,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	5,000,000.000	16 Aug 24	1.0000			0.00	5,000,000.00	5,000,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	10,810,000.000	20 Aug 24	1.0000			0.00	10,810,000.00	10,810,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	7,230,000.000	23 Aug 24	1.0000			0.00	7,230,000.00	7,230,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	660,000.000	27 Aug 24	1.0000			0.00	660,000.00	660,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	1,970,000.000	28 Aug 24	1.0000			0.00	1,970,000.00	1,970,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	1,030,000.000	29 Aug 24	1.0000			0.00	1,030,000.00	1,030,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	3,070,000.000	30 Aug 24	1.0000			0.00	3,070,000.00	3,070,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	8,600,000.000	03 Sep 24	1.0000			0.00	8,600,000.00	8,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	3,560,000.000	11 Sep 24	1.0000			0.00	3,560,000.00	3,560,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	1,340,000.000	12 Sep 24	1.0000			0.00	1,340,000.00	1,340,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	4,300,000.000	13 Sep 24	1.0000			0.00	4,300,000.00	4,300,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	2,740,000.000	18 Sep 24	1.0000			0.00	2,740,000.00	2,740,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	7,340,000.000	19 Sep 24	1.0000			0.00	7,340,000.00	7,340,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	6,680,000.000	20 Sep 24	1.0000			0.00	6,680,000.00	6,680,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	1,480,000.000	23 Sep 24	1.0000			0.00	1,480,000.00	1,480,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	1,590,000.000	24 Sep 24	1.0000			0.00	1,590,000.00	1,590,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	550,000.000	25 Sep 24	1.0000			0.00	550,000.00	550,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	6,790,000.000	26 Sep 24	1.0000			0.00	6,790,000.00	6,790,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	4,290,000.000	01 Oct 24	1.0000			0.00	4,290,000.00	4,290,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	6,770,000.000	03 Oct 24	1.0000			0.00	6,770,000.00	6,770,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	7,980,000.000	04 Oct 24	1.0000			0.00	7,980,000.00	7,980,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	13,979,785.000	07 Oct 24	1.0000			0.00	13,979,785.00	13,979,785.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-870,000.000	04 Jan 24		1.0000		0.00	870,000.00	870,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-2,940,000.000	09 Jan 24		1.0000		0.00	2,940,000.00	2,940,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-1,410,000.000	12 Jan 24		1.0000		0.00	1,410,000.00	1,410,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-4,650,000.000	17 Jun 24		1.0000		0.00	4,650,000.00	4,650,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-5,830,000.000	20 Jun 24		1.0000		0.00	5,830,000.00	5,830,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-2,110,000.000	25 Jun 24		1.0000		0.00	2,110,000.00	2,110,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-600,000.000	26 Jun 24		1.0000		0.00	600,000.00	600,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-9,299,785.000	08 Jul 24		1.0000		0.00	9,299,785.00	9,299,785.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-1,360,000.000	09 Jul 24		1.0000		0.00	1,360,000.00	1,360,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-1,670,000.000	11 Jul 24		1.0000		0.00	1,670,000.00	1,670,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-6,960,000.000	12 Jul 24		1.0000		0.00	6,960,000.00	6,960,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-1,250,000.000	15 Jul 24		1.0000		0.00	1,250,000.00	1,250,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-8,570,000.000	17 Jul 24		1.0000		0.00	8,570,000.00	8,570,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-580,000.000	18 Jul 24		1.0000		0.00	580,000.00	580,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-4,960,000.000	26 Jul 24		1.0000		0.00	4,960,000.00	4,960,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-4,900,000.000	29 Jul 24		1.0000		0.00	4,900,000.00	4,900,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS195
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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-2,560,000.000	30 Jul 24		1.0000		0.00	2,560,000.00	2,560,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-3,300,000.000	31 Jul 24		1.0000		0.00	3,300,000.00	3,300,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-4,110,000.000	01 Aug 24		1.0000		0.00	4,110,000.00	4,110,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-9,450,000.000	02 Aug 24		1.0000		0.00	9,450,000.00	9,450,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-20,440,000.000	05 Aug 24		1.0000		0.00	20,440,000.00	20,440,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-3,220,000.000	06 Aug 24		1.0000		0.00	3,220,000.00	3,220,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-6,530,000.000	12 Aug 24		1.0000		0.00	6,530,000.00	6,530,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-2,660,000.000	13 Aug 24		1.0000		0.00	2,660,000.00	2,660,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-4,200,000.000	14 Aug 24		1.0000		0.00	4,200,000.00	4,200,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-4,710,000.000	15 Aug 24		1.0000		0.00	4,710,000.00	4,710,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-420,000.000	19 Aug 24		1.0000		0.00	420,000.00	420,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-5,110,000.000	21 Aug 24		1.0000		0.00	5,110,000.00	5,110,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-890,000.000	22 Aug 24		1.0000		0.00	890,000.00	890,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-3,840,000.000	26 Aug 24		1.0000		0.00	3,840,000.00	3,840,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-11,830,000.000	04 Sep 24		1.0000		0.00	11,830,000.00	11,830,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-10,700,000.000	05 Sep 24		1.0000		0.00	10,700,000.00	10,700,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-5,590,000.000	06 Sep 24		1.0000		0.00	5,590,000.00	5,590,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-260,000.000	09 Sep 24		1.0000		0.00	260,000.00	260,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-2,640,000.000	10 Sep 24		1.0000		0.00	2,640,000.00	2,640,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-1,530,000.000	16 Sep 24		1.0000		0.00	1,530,000.00	1,530,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-7,070,000.000	17 Sep 24		1.0000		0.00	7,070,000.00	7,070,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-3,790,000.000	30 Sep 24		1.0000		0.00	3,790,000.00	3,790,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-6,370,000.000	02 Oct 24		1.0000		0.00	6,370,000.00	6,370,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	1,690,000.000	02 Jan 24	1.0000			0.00	1,690,000.00	1,690,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	5,800,000.000	03 Jan 24	1.0000			0.00	5,800,000.00	5,800,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	7,440,000.000	05 Jan 24	1.0000			0.00	7,440,000.00	7,440,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	4,780,000.000	08 Jan 24	1.0000			0.00	4,780,000.00	4,780,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	1,910,000.000	10 Jan 24	1.0000			0.00	1,910,000.00	1,910,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	2,480,000.000	11 Jan 24	1.0000			0.00	2,480,000.00	2,480,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	18,450,000.000	16 Jan 24	1.0000			0.00	18,450,000.00	18,450,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS195
Account Name NISA COMPLETION**

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	8,650,000.000	17 Jan 24	1.0000			0.00	8,650,000.00	8,650,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	2,280,000.000	18 Jan 24	1.0000			0.00	2,280,000.00	2,280,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	4,000,000.000	19 Jan 24	1.0000			0.00	4,000,000.00	4,000,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	3,440,000.000	24 Jan 24	1.0000			0.00	3,440,000.00	3,440,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	3,080,000.000	25 Jan 24	1.0000			0.00	3,080,000.00	3,080,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	1,230,000.000	29 Jan 24	1.0000			0.00	1,230,000.00	1,230,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	12,360,000.000	05 Feb 24	1.0000			0.00	12,360,000.00	12,360,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	11,260,000.000	06 Feb 24	1.0000			0.00	11,260,000.00	11,260,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	2,080,000.000	08 Feb 24	1.0000			0.00	2,080,000.00	2,080,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	3,500,000.000	09 Feb 24	1.0000			0.00	3,500,000.00	3,500,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	1,230,000.000	12 Feb 24	1.0000			0.00	1,230,000.00	1,230,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	1,647,000.000	14 Feb 24	1.0000			0.00	1,647,000.00	1,647,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	50,000.000	11 Mar 24	1.0000			0.00	50,000.00	50,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	920,000.000	12 Mar 24	1.0000			0.00	920,000.00	920,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	3,455,000.000	13 Mar 24	1.0000			0.00	3,455,000.00	3,455,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	3,422,000.000	10 Jun 24	1.0000			0.00	3,422,000.00	3,422,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	1,700,000.000	10 Jul 24	1.0000			0.00	1,700,000.00	1,700,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	2,040,000.000	15 Jul 24	1.0000			0.00	2,040,000.00	2,040,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	4,620,000.000	16 Jul 24	1.0000			0.00	4,620,000.00	4,620,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	3,550,000.000	19 Jul 24	1.0000			0.00	3,550,000.00	3,550,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	3,470,000.000	22 Jul 24	1.0000			0.00	3,470,000.00	3,470,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	1,600,000.000	23 Jul 24	1.0000			0.00	1,600,000.00	1,600,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	190,000.000	24 Jul 24	1.0000			0.00	190,000.00	190,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	4,360,000.000	25 Jul 24	1.0000			0.00	4,360,000.00	4,360,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	10,850,000.000	07 Aug 24	1.0000			0.00	10,850,000.00	10,850,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	4,540,000.000	08 Aug 24	1.0000			0.00	4,540,000.00	4,540,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	3,330,000.000	09 Aug 24	1.0000			0.00	3,330,000.00	3,330,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	27,603,000.000	12 Aug 24	1.0000			0.00	27,603,000.00	27,603,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-2,000,000.000	04 Jan 24		1.0000		0.00	2,000,000.00	2,000,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-4,220,000.000	09 Jan 24		1.0000		0.00	4,220,000.00	4,220,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-3,510,000.000	12 Jan 24		1.0000		0.00	3,510,000.00	3,510,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-550,000.000	22 Jan 24		1.0000		0.00	550,000.00	550,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-3,020,000.000	23 Jan 24		1.0000		0.00	3,020,000.00	3,020,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-3,350,000.000	26 Jan 24		1.0000		0.00	3,350,000.00	3,350,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-5,670,000.000	30 Jan 24		1.0000		0.00	5,670,000.00	5,670,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-3,030,000.000	31 Jan 24		1.0000		0.00	3,030,000.00	3,030,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-5,860,000.000	01 Feb 24		1.0000		0.00	5,860,000.00	5,860,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-9,010,000.000	02 Feb 24		1.0000		0.00	9,010,000.00	9,010,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-4,820,000.000	07 Feb 24		1.0000		0.00	4,820,000.00	4,820,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-480,000.000	13 Feb 24		1.0000		0.00	480,000.00	480,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-1,735,000.000	06 Mar 24		1.0000		0.00	1,735,000.00	1,735,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-2,530,000.000	07 Mar 24		1.0000		0.00	2,530,000.00	2,530,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-160,000.000	08 Mar 24		1.0000		0.00	160,000.00	160,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-3,422,000.000	06 Jun 24		1.0000		0.00	3,422,000.00	3,422,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-4,353,000.000	05 Jul 24		1.0000		0.00	4,353,000.00	4,353,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-4,430,000.000	08 Jul 24		1.0000		0.00	4,430,000.00	4,430,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-630,000.000	09 Jul 24		1.0000		0.00	630,000.00	630,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-910,000.000	11 Jul 24		1.0000		0.00	910,000.00	910,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-5,840,000.000	12 Jul 24		1.0000		0.00	5,840,000.00	5,840,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-5,760,000.000	17 Jul 24		1.0000		0.00	5,760,000.00	5,760,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-500,000.000	18 Jul 24		1.0000		0.00	500,000.00	500,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-3,250,000.000	26 Jul 24		1.0000		0.00	3,250,000.00	3,250,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-4,010,000.000	29 Jul 24		1.0000		0.00	4,010,000.00	4,010,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-2,370,000.000	30 Jul 24		1.0000		0.00	2,370,000.00	2,370,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-1,830,000.000	31 Jul 24		1.0000		0.00	1,830,000.00	1,830,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-6,180,000.000	01 Aug 24		1.0000		0.00	6,180,000.00	6,180,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-5,020,000.000	02 Aug 24		1.0000		0.00	5,020,000.00	5,020,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-16,130,000.000	05 Aug 24		1.0000		0.00	16,130,000.00	16,130,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-2,220,000.000	06 Aug 24		1.0000		0.00	2,220,000.00	2,220,000.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA SEDOL: 9A32HHL	-4,420,000.000	12 Aug 24		1.0000		0.00	4,420,000.00	4,420,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,387,016.000	02 Jan 24	1.0000			0.00	1,387,016.00	1,387,016.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	3,326,821.000	03 Jan 24	1.0000			0.00	3,326,821.00	3,326,821.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	4,737,082.000	05 Jan 24	1.0000			0.00	4,737,082.00	4,737,082.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,529,896.000	08 Jan 24	1.0000			0.00	2,529,896.00	2,529,896.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	137,459.000	10 Jan 24	1.0000			0.00	137,459.00	137,459.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	732,430.000	11 Jan 24	1.0000			0.00	732,430.00	732,430.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	4,964,611.000	17 Jan 24	1.0000			0.00	4,964,611.00	4,964,611.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,754,718.000	18 Jan 24	1.0000			0.00	1,754,718.00	1,754,718.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,191,966.000	19 Jan 24	1.0000			0.00	2,191,966.00	2,191,966.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,439,024.000	24 Jan 24	1.0000			0.00	1,439,024.00	1,439,024.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,457,854.000	25 Jan 24	1.0000			0.00	1,457,854.00	1,457,854.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,924,837.000	29 Jan 24	1.0000			0.00	2,924,837.00	2,924,837.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	6,400,521.000	05 Feb 24	1.0000			0.00	6,400,521.00	6,400,521.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	4,599,524.000	06 Feb 24	1.0000			0.00	4,599,524.00	4,599,524.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	168,334.000	08 Feb 24	1.0000			0.00	168,334.00	168,334.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,521,241.000	09 Feb 24	1.0000			0.00	1,521,241.00	1,521,241.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,302,697.000	04 Jan 24		1.0000		0.00	1,302,697.00	1,302,697.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,925,700.000	09 Jan 24		1.0000		0.00	1,925,700.00	1,925,700.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,506,395.000	12 Jan 24		1.0000		0.00	1,506,395.00	1,506,395.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,139,355.000	16 Jan 24		1.0000		0.00	1,139,355.00	1,139,355.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,585,275.000	23 Jan 24		1.0000		0.00	1,585,275.00	1,585,275.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,703,008.000	26 Jan 24		1.0000		0.00	1,703,008.00	1,703,008.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,008,536.000	30 Jan 24		1.0000		0.00	2,008,536.00	2,008,536.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,252,124.000	31 Jan 24		1.0000		0.00	1,252,124.00	1,252,124.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,090,281.000	01 Feb 24		1.0000		0.00	2,090,281.00	2,090,281.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-5,649,104.000	02 Feb 24		1.0000		0.00	5,649,104.00	5,649,104.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,689,575.000	07 Feb 24		1.0000		0.00	1,689,575.00	1,689,575.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	708,403.000	02 Jan 24	1.0000			0.00	708,403.00	708,403.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	895,247.000	03 Jan 24	1.0000			0.00	895,247.00	895,247.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	3,167,930.000	05 Jan 24	1.0000			0.00	3,167,930.00	3,167,930.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,562,636.000	05 Feb 24	1.0000			0.00	1,562,636.00	1,562,636.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	414,000.000	09 May 24	1.0000			0.00	414,000.00	414,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	974,696.000	20 May 24	1.0000			0.00	974,696.00	974,696.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	104,304.000	21 May 24	1.0000			0.00	104,304.00	104,304.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	288,300.000	24 May 24	1.0000			0.00	288,300.00	288,300.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	2,509,797.000	10 Jun 24	1.0000			0.00	2,509,797.00	2,509,797.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	11,222.000	11 Jun 24	1.0000			0.00	11,222.00	11,222.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,063,647.000	18 Jun 24	1.0000			0.00	1,063,647.00	1,063,647.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	690,219.000	21 Jun 24	1.0000			0.00	690,219.00	690,219.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,513,875.000	27 Jun 24	1.0000			0.00	1,513,875.00	1,513,875.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,908,719.000	01 Jul 24	1.0000			0.00	1,908,719.00	1,908,719.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	262,651.000	02 Jul 24	1.0000			0.00	262,651.00	262,651.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	3,194,011.000	16 Jul 24	1.0000			0.00	3,194,011.00	3,194,011.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	714,883.000	19 Jul 24	1.0000			0.00	714,883.00	714,883.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	362,990.000	22 Jul 24	1.0000			0.00	362,990.00	362,990.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	2,344,179.000	07 Aug 24	1.0000			0.00	2,344,179.00	2,344,179.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,248,589.000	08 Aug 24	1.0000			0.00	1,248,589.00	1,248,589.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	952,604.000	09 Aug 24	1.0000			0.00	952,604.00	952,604.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,699,475.000	19 Aug 24	1.0000			0.00	1,699,475.00	1,699,475.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,075,663.000	23 Aug 24	1.0000			0.00	1,075,663.00	1,075,663.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	474,467.000	29 Aug 24	1.0000			0.00	474,467.00	474,467.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	525,997.000	30 Aug 24	1.0000			0.00	525,997.00	525,997.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,024,481.000	03 Sep 24	1.0000			0.00	1,024,481.00	1,024,481.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	548,762.000	13 Sep 24	1.0000			0.00	548,762.00	548,762.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	491,243.000	18 Sep 24	1.0000			0.00	491,243.00	491,243.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,287,943.000	19 Sep 24	1.0000			0.00	1,287,943.00	1,287,943.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	269,521.000	20 Sep 24	1.0000			0.00	269,521.00	269,521.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	577,938.000	23 Sep 24	1.0000			0.00	577,938.00	577,938.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,219,078.000	26 Sep 24	1.0000			0.00	1,219,078.00	1,219,078.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	622,262.000	01 Oct 24	1.0000			0.00	622,262.00	622,262.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	812,841.000	03 Oct 24	1.0000			0.00	812,841.00	812,841.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,261,694.000	04 Oct 24	1.0000			0.00	1,261,694.00	1,261,694.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	2,249,921.000	07 Oct 24	1.0000			0.00	2,249,921.00	2,249,921.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,285,150.000	08 Oct 24	1.0000			0.00	1,285,150.00	1,285,150.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	941,137.000	10 Oct 24	1.0000			0.00	941,137.00	941,137.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	704,549.000	15 Oct 24	1.0000			0.00	704,549.00	704,549.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,673,124.000	18 Oct 24	1.0000			0.00	1,673,124.00	1,673,124.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	833,302.000	22 Oct 24	1.0000			0.00	833,302.00	833,302.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	712,124.000	27 Nov 24	1.0000			0.00	712,124.00	712,124.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	718,064.000	04 Dec 24	1.0000			0.00	718,064.00	718,064.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	1,335,951.000	10 Dec 24	1.0000			0.00	1,335,951.00	1,335,951.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	5,214,833.000	11 Dec 24	1.0000			0.00	5,214,833.00	5,214,833.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	663,335.000	12 Dec 24	1.0000			0.00	663,335.00	663,335.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,562,636.000	02 Feb 24		1.0000		0.00	1,562,636.00	1,562,636.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-414,000.000	08 May 24		1.0000		0.00	414,000.00	414,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,079,000.000	16 May 24		1.0000		0.00	1,079,000.00	1,079,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-288,300.000	23 May 24		1.0000		0.00	288,300.00	288,300.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-297,000.000	04 Jun 24		1.0000		0.00	297,000.00	297,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,335,765.000	05 Jun 24		1.0000		0.00	1,335,765.00	1,335,765.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-888,254.000	06 Jun 24		1.0000		0.00	888,254.00	888,254.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-280,000.000	12 Jun 24		1.0000		0.00	280,000.00	280,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,077,621.000	13 Jun 24		1.0000		0.00	1,077,621.00	1,077,621.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,568,645.000	14 Jun 24		1.0000		0.00	1,568,645.00	1,568,645.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-639,175.000	17 Jun 24		1.0000		0.00	639,175.00	639,175.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,043,693.000	20 Jun 24		1.0000		0.00	1,043,693.00	1,043,693.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-291,755.000	25 Jun 24		1.0000		0.00	291,755.00	291,755.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-538,222.000	28 Jun 24		1.0000		0.00	538,222.00	538,222.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-510,300.000	05 Jul 24		1.0000		0.00	510,300.00	510,300.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,008,342.000	08 Jul 24		1.0000		0.00	1,008,342.00	1,008,342.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,380,369.000	12 Jul 24		1.0000		0.00	1,380,369.00	1,380,369.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-295,000.000	15 Jul 24		1.0000		0.00	295,000.00	295,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,077,873.000	17 Jul 24		1.0000		0.00	1,077,873.00	1,077,873.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-397,000.000	30 Jul 24		1.0000		0.00	397,000.00	397,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-447,780.000	31 Jul 24		1.0000		0.00	447,780.00	447,780.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,809,153.000	01 Aug 24		1.0000		0.00	1,809,153.00	1,809,153.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,399,000.000	02 Aug 24		1.0000		0.00	1,399,000.00	1,399,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-4,228,317.000	05 Aug 24		1.0000		0.00	4,228,317.00	4,228,317.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-376,681.000	06 Aug 24		1.0000		0.00	376,681.00	376,681.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-982,150.000	12 Aug 24		1.0000		0.00	982,150.00	982,150.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-554,750.000	13 Aug 24		1.0000		0.00	554,750.00	554,750.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,204,814.000	14 Aug 24		1.0000		0.00	1,204,814.00	1,204,814.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-714,000.000	20 Aug 24		1.0000		0.00	714,000.00	714,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,090,747.000	21 Aug 24		1.0000		0.00	1,090,747.00	1,090,747.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-436,767.000	23 Aug 24		1.0000		0.00	436,767.00	436,767.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-637,814.000	26 Aug 24		1.0000		0.00	637,814.00	637,814.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,365,192.000	04 Sep 24		1.0000		0.00	1,365,192.00	1,365,192.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,632,541.000	05 Sep 24		1.0000		0.00	1,632,541.00	1,632,541.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-677,901.000	06 Sep 24		1.0000		0.00	677,901.00	677,901.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-299,102.000	09 Sep 24		1.0000		0.00	299,102.00	299,102.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-410,519.000	10 Sep 24		1.0000		0.00	410,519.00	410,519.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,139,489.000	11 Sep 24		1.0000		0.00	1,139,489.00	1,139,489.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,179,000.000	17 Sep 24		1.0000		0.00	1,179,000.00	1,179,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-817,618.000	30 Sep 24		1.0000		0.00	817,618.00	817,618.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-639,591.000	02 Oct 24		1.0000		0.00	639,591.00	639,591.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,291,994.000	16 Oct 24		1.0000		0.00	1,291,994.00	1,291,994.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-392,000.000	17 Oct 24		1.0000		0.00	392,000.00	392,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-3,122,000.000	26 Nov 24		1.0000		0.00	3,122,000.00	3,122,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,392,355.000	29 Nov 24		1.0000		0.00	1,392,355.00	1,392,355.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DERIVATIVES									
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,810,244.000	02 Dec 24		1.0000		0.00	1,810,244.00	1,810,244.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-1,320,188.000	05 Dec 24		1.0000		0.00	1,320,188.00	1,320,188.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-999,520.000	09 Dec 24		1.0000		0.00	999,520.00	999,520.00	0.00
Total DERIVATIVES							1,184,329,647.00	1,184,329,647.00	0.00

DEUTSCHE BANK SECURITIES INC.**U.S. Government Securities****United States - USD**

UNITED STATES TREAS BD STRIPPED PRIN PMT 037 08-15-2028 (UNDDATE) REG CUSIP: 912803BP7	-50,000,000.000	* 14 Nov 24		85.7440		0.00	31,894,376.71	42,872,000.00	10,977,623.29
UNITED STATES TREAS BD STRIPPED PRIN PMT 037 08-15-2028 (UNDDATE) REG CUSIP: 912803BP7	-19,100,000.000	14 Nov 24		85.7440		0.00	12,183,651.90	16,377,104.00	4,193,452.10
Total DEUTSCHE BANK SECURITIES INC.							44,078,028.61	59,249,104.00	15,171,075.39

J.P. MORGAN SECURITIES LLC**U.S. Government Securities****United States - USD**

UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG CUSIP: 91282CDF5	26,270,000.000	02 Feb 24	88.7031			0.00	23,302,310.94	23,302,310.94	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG CUSIP: 91282CDY4	-35,135,000.000	11 Apr 24		82.2617		0.00	29,523,007.23	28,902,654.88	-620,352.35
UNITED STATES TREAS SEC STRIPPED INT PMT 00885 11-15-2032 (UNDDATE) REG CUSIP: 9128337S3	-3,920,000.000	14 Feb 24		68.3520		0.00	2,613,464.00	2,679,398.40	65,934.40

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
J.P. MORGAN SECURITIES LLC									
UNITED STS TREAS NTS .625% 11-30-2027 CUSIP: 91282CAY7	5,970,000.000	04 Jan 24	87.7695			0.00	5,239,841.02	5,239,841.02	0.00
UNITED STS TREAS NTS .625% 11-30-2027 CUSIP: 91282CAY7	46,035,000.000	07 Mar 24	87.7930			0.00	40,415,493.16	40,415,493.16	0.00
UNITED STS TREAS 0.625% 12-31-2027 CUSIP: 91282CBB6	50,000,000.000	* 04 Jan 24	87.5547			0.00	43,777,343.75	43,777,343.75	0.00
UNITED STS TREAS 0.625% 12-31-2027 CUSIP: 91282CBB6	41,765,000.000	04 Jan 24	87.5547			0.00	36,567,215.23	36,567,215.23	0.00
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 CUSIP: 912834LX4	3,100,000.000	14 Feb 24	41.1910			0.00	1,276,921.00	1,276,921.00	0.00
Total J.P. MORGAN SECURITIES LLC							182,715,596.33	182,161,178.38	-554,417.95
MORGAN STANLEY & CO. LLC									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP: 912810RC4	33,275,000.000	02 Oct 24	92.5625			0.00	30,800,171.88	30,800,171.88	0.00
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 CUSIP: 91282CGM7	35,705,000.000	02 Aug 24	98.1055			0.00	35,028,557.62	35,028,557.62	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT INT PMT 05-15-2041 CUSIP: 912834KH0	35,745,000.000	13 Feb 24	43.9440			0.00	15,707,782.80	15,707,782.80	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00091 11-15-2038 (UNDDATE) REG CUSIP: 912834DU9	31,000,000.000	14 Nov 24	51.5660			0.00	15,985,460.00	15,985,460.00	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00884 05-15-2032 (UNDDATE) REG CUSIP: 9128337R5	-47,200,000.000	13 Feb 24		69.6420		0.00	32,104,196.32	32,871,024.00	766,827.68
UNITED STS TREAS NTS .625% 11-30-2027 CUSIP: 91282CAY7	-10,610,000.000	25 Nov 24		89.9180		0.00	9,314,548.52	9,540,296.48	225,747.96

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY & CO. LLC									
US TREASURY N/B 3.375% 05-15-2033 CUSIP: 91282CHC8	31,715,000.000	16 Aug 24	96.2695			0.00	30,531,881.84	30,531,881.84	0.00
Other Liabilities									
United States - USD									
SELL TO OPEN REPO W/MORGAN ST 4.65% FROM 12-11-2024 TO 02-18-2025 CUSIP: 77799DEC4	96,757,500.000	* 09 Dec 24		100.0000		0.00	96,757,500.00	96,757,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	-95,095,000.000	* 11 Dec 24	100.0000			0.00	95,095,000.00	95,095,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.75% FROM 11-18-2024 TO 12-11-2024 CUSIP: 77799NOV9	95,095,000.000	* 14 Nov 24		100.0000		0.00	95,095,000.00	95,095,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	42,875,000.000	* 15 Oct 24		100.0000		0.00	42,875,000.00	42,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	44,312,500.000	* 15 Oct 24		100.0000		0.00	44,312,500.00	44,312,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	18,194,375.000	15 Oct 24		100.0000		0.00	18,194,375.00	18,194,375.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	19,620,000.000	15 Oct 24		100.0000		0.00	19,620,000.00	19,620,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	23,066,750.000	15 Oct 24		100.0000		0.00	23,066,750.00	23,066,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	19,497,500.000	15 Oct 24		100.0000		0.00	19,497,500.00	19,497,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	10,406,250.000	15 Oct 24		100.0000		0.00	10,406,250.00	10,406,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	20,812,500.000	15 Oct 24		100.0000		0.00	20,812,500.00	20,812,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	40,500,000.000	* 05 Sep 24		100.0000		0.00	40,500,000.00	40,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY & CO. LLC									
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	5,037,125.000	05 Sep 24		100.0000		0.00	5,037,125.00	5,037,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	21,875,000.000	05 Sep 24		100.0000		0.00	21,875,000.00	21,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	4,050,000.000	05 Sep 24		100.0000		0.00	4,050,000.00	4,050,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	21,875,000.000	05 Sep 24		100.0000		0.00	21,875,000.00	21,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	20,973,750.000	05 Sep 24		100.0000		0.00	20,973,750.00	20,973,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	21,875,000.000	05 Sep 24		100.0000		0.00	21,875,000.00	21,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	26,562,500.000	05 Sep 24		100.0000		0.00	26,562,500.00	26,562,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	42,500,000.000 * 05 Sep 24			100.0000		0.00	42,500,000.00	42,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	44,062,500.000 * 05 Sep 24			100.0000		0.00	44,062,500.00	44,062,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	30,855,000.000	05 Sep 24		100.0000		0.00	30,855,000.00	30,855,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	5,806,562.500	05 Sep 24		100.0000		0.00	5,806,562.50	5,806,562.50	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	42,500,000.000 * 05 Sep 24			100.0000		0.00	42,500,000.00	42,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	14,463,125.000	05 Sep 24		100.0000		0.00	14,463,125.00	14,463,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	-95,593,750.000 * 18 Nov 24		100.0000			0.00	95,593,750.00	95,593,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4% FROM 07-16-2024 TO 11-18-2024 CUSIP: 77799JUL3	95,593,750.000 * 12 Jul 24			100.0000		0.00	95,593,750.00	95,593,750.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY & CO. LLC									
SELL TO OPEN REPO W/MORGAN ST 5.41% FROM 05-15-2024 TO 06-25-2024 CUSIP: 77799MAY0	-19,884,375.000	25 Jun 24	100.0000			0.00	19,884,375.00	19,884,375.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.41% FROM 05-15-2024 TO 06-25-2024 CUSIP: 77799MAY0	19,884,375.000	13 May 24		100.0000		0.00	19,884,375.00	19,884,375.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	-92,268,750.000	* 16 Jul 24	100.0000			0.00	92,268,750.00	92,268,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-16-2024 TO 07-16-2024 CUSIP: 77799APR5	92,268,750.000	* 12 Apr 24		100.0000		0.00	92,268,750.00	92,268,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-4,779,000.000	13 Aug 24	100.0000			0.00	4,779,000.00	4,779,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	4,779,000.000	09 May 24		100.0000		0.00	4,779,000.00	4,779,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	-20,334,375.000	17 Oct 24	100.0000			0.00	20,334,375.00	20,334,375.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.46% FROM 06-25-2024 TO 10-17-2024 CUSIP: 77799JUN9	20,334,375.000	21 Jun 24		100.0000		0.00	20,334,375.00	20,334,375.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.46% FROM 10-17-2024 TO 01-22-2025 CUSIP: 77799OCT5	20,925,000.000	15 Oct 24		100.0000		0.00	20,925,000.00	20,925,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	-94,762,500.000	* 16 Apr 24	100.0000			0.00	94,762,500.00	94,762,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.48% FROM 01-05-2024 TO 04-16-2024 CUSIP: 77799JAN1	94,762,500.000	* 03 Jan 24		100.0000		0.00	94,762,500.00	94,762,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.49% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-4,978,125.000	09 Sep 24	100.0000			0.00	4,978,125.00	4,978,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.49% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	4,978,125.000	09 Aug 24		100.0000		0.00	4,978,125.00	4,978,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.57% FROM 11-08-2023 TO 01-29-2024 CUSIP: 77799NOV9	-15,125,000.000	29 Jan 24	100.0000			0.00	15,125,000.00	15,125,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 09-06-2023 TO 01-05-2024 CUSIP: 77799SEP2	-91,936,250.000	* 05 Jan 24	100.0000			0.00	91,936,250.00	91,936,250.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY & CO. LLC									
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-2,855,250.000	29 Jan 24	100.0000			0.00	2,855,250.00	2,855,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-43,950,000.000	* 29 Jan 24	100.0000			0.00	43,950,000.00	43,950,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 09-28-2023 TO 01-29-2024 CUSIP: 77799SEP2	-25,250,000.000	29 Jan 24	100.0000			0.00	25,250,000.00	25,250,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-40,750,000.000	* 12 Feb 24	100.0000			0.00	40,750,000.00	40,750,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-21,625,000.000	12 Feb 24	100.0000			0.00	21,625,000.00	21,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-106,143,625.000	* 12 Feb 24	100.0000			0.00	106,143,625.00	106,143,625.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-13,025,937.500	12 Feb 24	100.0000			0.00	13,025,937.50	13,025,937.50	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-52,875,000.000	* 12 Feb 24	100.0000			0.00	52,875,000.00	52,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-19,397,000.000	12 Feb 24	100.0000			0.00	19,397,000.00	19,397,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-40,218,750.000	12 Feb 24	100.0000			0.00	40,218,750.00	40,218,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	-1,427,250.000	12 Feb 24	100.0000			0.00	1,427,250.00	1,427,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.59% FROM 11-29-2023 TO 03-25-2024 CUSIP: 77799NOV9	-18,390,000.000	25 Mar 24	100.0000			0.00	18,390,000.00	18,390,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.59% FROM 11-29-2023 TO 03-25-2024 CUSIP: 77799NOV9	-27,937,500.000	25 Mar 24	100.0000			0.00	27,937,500.00	27,937,500.00	0.00
Total MORGAN STANLEY & CO. LLC							2,205,173,848.98	2,206,166,424.62	992,575.64

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
Other									
United States - USD									
EIS MSLNGB2X 01/02/2025 USD 1DFFUND/BC T SY 20+ Yr 99F530390-99F53038 SEDOL: 9M8PY3U	520,845.000	02 Jul 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 01/03/2024 USD 1DFFUND/BC T SY 20+ Yr 99F494381-99F49437 SEDOL: 9M3LHUU	-520,845.000	* 03 Jan 24		82.3731		0.00	0.00	42,903,642.17	42,903,642.17
EIS MSLNGB2X 01/13/2025 USD 1DFFUND/BLOO MBERG BARC 99F549077-99F54906 SEDOL: 9MXQBCU	661,767.000	11 Oct 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 02/12/2024 USD 1DFFUND/BC T SY 20+ Yr 99F486775-99F48676 SEDOL: 9M2LU1U	-82,200.000	12 Feb 24		35.9539		0.00	0.00	2,955,413.96	2,955,413.96
EIS MSLNGB2X 02/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F487435-99F48742 SEDOL: 9M2N47U	-82,200.000	15 Feb 24		27.0175		0.00	0.00	2,220,839.79	2,220,839.79
EIS MSLNGB2X 02/18/2025 USD 1DFFUND/BC T SY 20+ Yr 99F537288-99F53727 SEDOL: 9M9KDUU	382,612.000	15 Aug 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 02/25/2025 USD 1DFFUND/BLOO MBERG BARC 99F555173-99F55516 SEDOL: 9MYFRVU	719,518.000	25 Nov 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 03/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F490835-99F49082 SEDOL: 9M32U2U	-167,401.000	06 Mar 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 03/06/2024 USD 1DFFUND/BLOO MBERG BARC 99F490819-99F49080 SEDOL: 9M32U1U	-251,253.000	06 Mar 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 04/03/2024 USD 1DFFUND/BC T SY 20+ Yr 99F502142-99F50213 SEDOL: 9M58P0U	520,845.000	03 Jan 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 04/03/2024 USD 1DFFUND/BC T SY 20+ Yr 99F502142-99F50213 SEDOL: 9M58P0U	-520,845.000	03 Apr 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 05/13/2024 USD 1DFFUND/BC T SY 20+ Yr 99F508560-99F50855 SEDOL: 9M6197U	82,200.000	12 Feb 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 05/13/2024 USD 1DFFUND/BC T SY 20+ Yr 99F508560-99F50855 SEDOL: 9M6197U	-82,200.000	13 May 24		0.0000		0.00	0.00	0.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
EIS MSLNGB2X 05/13/2024 USD 1DFFUND/BC T SY 20+ Yr 99F510285-99F51027 SEDOL: 9M67N6U	218,212.000	21 Feb 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 05/13/2024 USD 1DFFUND/BC T SY 20+ Yr 99F510285-99F51027 SEDOL: 9M67N6U	-218,212.000	13 May 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 06/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F512620-99F51261 SEDOL: 9M6GARU	167,401.000	06 Mar 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 06/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F512620-99F51261 SEDOL: 9M6GARU	-167,401.000	06 Jun 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 07/02/2024 USD 1DFFUND/BC T SY 20+ Yr 99F517710-99F51770 SEDOL: 9M7117U	520,845.000	03 Apr 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 07/02/2024 USD 1DFFUND/BC T SY 20+ Yr 99F517710-99F51770 SEDOL: 9M7117U	-520,845.000	02 Jul 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 08/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F509204-99F50919 SEDOL: 9M64Y3U	82,200.000	15 Feb 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 08/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F509204-99F50919 SEDOL: 9M64Y3U	-82,200.000	15 Aug 24		29.2555		0.00	0.00	2,404,798.99	2,404,798.99
EIS MSLNGB2X 08/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F523312-99F52330 SEDOL: 9M7XCWU	300,412.000	13 May 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 08/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F523312-99F52330 SEDOL: 9M7XCWU	-300,412.000	15 Aug 24		40.5026		0.00	0.00	12,167,481.82	12,167,481.82
EIS MSLNGB2X 09/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F526935-99F52692 SEDOL: 9M87NNU	167,401.000	06 Jun 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 09/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F526935-99F52692 SEDOL: 9M87NNU	-167,401.000	06 Sep 24		37.7302		0.00	0.00	6,316,064.88	6,316,064.88
EIS MSLNGB2X 09/06/2024 USD 1DFFUND/BLOO MBERG BARC 99F512604-99F51259 SEDOL: 9M6GAQU	251,253.000	06 Mar 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 09/06/2024 USD 1DFFUND/BLOO MBERG BARC 99F512604-99F51259 SEDOL: 9M6GAQU	-251,253.000	06 Sep 24		15.6779		0.00	0.00	3,939,130.35	3,939,130.35
EIS MSLNGB2X 10/11/2024 USD 1DFFUND/BLOO MBERG BARC 99F543310-99F54330 SEDOL: 9MX4KXU	661,767.000	11 Sep 24	0.0000			0.00	0.00	0.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
EIS MSLNGB2X 10/11/2024 USD 1DFFUND/BLOO MBERG BARC 99F543310-99F54330 SEDOL: 9MX4KXU	-661,767.000	11 Oct 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 11/25/2024 USD 1DFFUND/BLOO MBERG BARC 99F540373-99F54036 SEDOL: 9M9RXQU	719,518.000	27 Aug 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 11/25/2024 USD 1DFFUND/BLOO MBERG BARC 99F540373-99F54036 SEDOL: 9M9RXQU	-719,518.000	25 Nov 24		0.0000		0.00	0.00	0.00	0.00
Other Liabilities									
United States - USD									
EIS MSLNGB2X 01/02/2025 USD 1DFFUND/BC T SY 20+ Yr 99F530390-99F53038 SEDOL: 9M8PY3L	-520,845.000	02 Jul 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 01/03/2024 USD 1DFFUND/BC T SY 20+ Yr 99F494381-99F49437 SEDOL: 9M3LHUL	520,845.000	03 Jan 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 01/13/2025 USD 1DFFUND/BLOO MBERG BARC 99F549077-99F54906 SEDOL: 9MXQBCL	-661,767.000	11 Oct 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 02/12/2024 USD 1DFFUND/BC T SY 20+ Yr 99F486775-99F48676 SEDOL: 9M2LU1L	82,200.000	12 Feb 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 02/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F487435-99F48742 SEDOL: 9M2N47L	82,200.000	15 Feb 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 02/18/2025 USD 1DFFUND/BC T SY 20+ Yr 99F537288-99F53727 SEDOL: 9M9KDUL	-382,612.000	15 Aug 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 02/25/2025 USD 1DFFUND/BLOO MBERG BARC 99F555173-99F55516 SEDOL: 9MYFRVL	-719,518.000	25 Nov 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 03/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F490835-99F49082 SEDOL: 9M32U2L	167,401.000	06 Mar 24	2.1129			0.00	0.00	353,708.85	-353,708.85
EIS MSLNGB2X 03/06/2024 USD 1DFFUND/BLOO MBERG BARC 99F490819-99F49080 SEDOL: 9M32U1L	251,253.000	06 Mar 24	0.8639			0.00	0.00	217,047.20	-217,047.20
EIS MSLNGB2X 04/03/2024 USD 1DFFUND/BC T SY 20+ Yr 99F502142-99F50213 SEDOL: 9M58P0L	520,845.000	03 Apr 24	44.5980			0.00	0.00	23,228,628.09	-23,228,628.09

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
EIS MSLNGB2X 04/03/2024 USD 1DFFUND/BC T SY 20+ Yr 99F502142-99F50213 SEDOL: 9M58P0L	-520,845.000	03 Jan 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 05/13/2024 USD 1DFFUND/BC T SY 20+ Yr 99F508560-99F50855 SEDOL: 9M6197L	82,200.000	13 May 24	25.0220			0.00	0.00	2,056,808.02	-2,056,808.02
EIS MSLNGB2X 05/13/2024 USD 1DFFUND/BC T SY 20+ Yr 99F508560-99F50855 SEDOL: 9M6197L	-82,200.000	12 Feb 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 05/13/2024 USD 1DFFUND/BC T SY 20+ Yr 99F510285-99F51027 SEDOL: 9M67N6L	218,212.000	13 May 24	13.1084			0.00	0.00	2,860,417.57	-2,860,417.57
EIS MSLNGB2X 05/13/2024 USD 1DFFUND/BC T SY 20+ Yr 99F510285-99F51027 SEDOL: 9M67N6L	-218,212.000	21 Feb 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 06/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F512620-99F51261 SEDOL: 9M6GARL	167,401.000	06 Jun 24	19.2541			0.00	0.00	3,223,148.43	-3,223,148.43
EIS MSLNGB2X 06/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F512620-99F51261 SEDOL: 9M6GARL	-167,401.000	06 Mar 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 07/02/2024 USD 1DFFUND/BC T SY 20+ Yr 99F517710-99F51770 SEDOL: 9M7117L	520,845.000	02 Jul 24	10.9852			0.00	0.00	5,721,572.78	-5,721,572.78
EIS MSLNGB2X 07/02/2024 USD 1DFFUND/BC T SY 20+ Yr 99F517710-99F51770 SEDOL: 9M7117L	-520,845.000	03 Apr 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 08/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F509204-99F50919 SEDOL: 9M64Y3L	82,200.000	15 Aug 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 08/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F509204-99F50919 SEDOL: 9M64Y3L	-82,200.000	15 Feb 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 08/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F523312-99F52330 SEDOL: 9M7XCWL	300,412.000	15 Aug 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 08/15/2024 USD 1DFFUND/BC T SY 20+ Yr 99F523312-99F52330 SEDOL: 9M7XCWL	-300,412.000	13 May 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 09/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F526935-99F52692 SEDOL: 9M87NNL	167,401.000	06 Sep 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 09/06/2024 USD 1DFFUND/BC T SY 20+ Yr 99F526935-99F52692 SEDOL: 9M87NNL	-167,401.000	06 Jun 24		0.0000		0.00	0.00	0.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **5% Report - Part D***Series of Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNL PLC									
EIS MSLNGB2X 09/06/2024 USD 1DFFUND/BLOO MBERG BARC 99F512604-99F51259 SEDOL: 9M6GAQL	251,253.000	06 Sep 24	0.0000			0.00	0.00	0.00	0.00
EIS MSLNGB2X 09/06/2024 USD 1DFFUND/BLOO MBERG BARC 99F512604-99F51259 SEDOL: 9M6GAQL	-251,253.000	06 Mar 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 10/11/2024 USD 1DFFUND/BLOO MBERG BARC 99F543310-99F54330 SEDOL: 9MX4KXL	661,767.000	11 Oct 24	15.8868			0.00	0.00	10,513,362.88	-10,513,362.88
EIS MSLNGB2X 10/11/2024 USD 1DFFUND/BLOO MBERG BARC 99F543310-99F54330 SEDOL: 9MX4KXL	-661,767.000	11 Sep 24		0.0000		0.00	0.00	0.00	0.00
EIS MSLNGB2X 11/25/2024 USD 1DFFUND/BLOO MBERG BARC 99F540373-99F54036 SEDOL: 9M9RXQL	719,518.000	25 Nov 24	16.8278			0.00	0.00	12,107,890.93	-12,107,890.93
EIS MSLNGB2X 11/25/2024 USD 1DFFUND/BLOO MBERG BARC 99F540373-99F54036 SEDOL: 9M9RXQL	-719,518.000	27 Aug 24		0.0000		0.00	0.00	0.00	0.00
Total MORGAN STANLEY AND CO.INTRNTNL PLC							0.00	133,189,956.71	12,624,787.21

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 809,078,166.53

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	1,140,248.050	1,140,248.05	1,140,248.05
Total - all currencies		1,140,248.05	1,140,248.05
Total Non-Interest Bearing Cash - USD		1,140,248.05	1,140,248.05
<i>Interest-Bearing Cash - USD</i>			
USD - United States dollar	10,274,184.370	10,274,184.37	10,274,184.37
Total - all currencies		10,274,184.37	10,274,184.37
Total Interest-Bearing Cash - USD		10,274,184.37	10,274,184.37
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 CUSIP: 912810RG5	38,025,000.000	41,028,514.73	30,852,237.40
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG CUSIP: 91282CEP2	68,395,000.000	61,884,116.60	61,424,587.87
UNITED STATES TREAS BD STRIPPED PRIN PMT00054 05-15-2030 (UNDDATE) REG CUSIP: 912803CH4	60,000,000.000	35,839,800.00	47,497,999.20
UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG CUSIP: 912803EH2	75,000,000.000	29,574,000.00	29,426,844.75
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG CUSIP: 912803EF6	150,000,000.000	50,929,500.00	59,659,116.00
UNITED STATES TREAS BD STRIPPED PRIN PMT034 08-15-2027 (UNDDATE) REG CUSIP: 912803BL6	55,000,000.000	36,879,150.00	49,346,891.55
UNITED STATES TREAS BD STRIPPED PRIN PMT037 08-15-2028 (UNDDATE) REG CUSIP: 912803BP7	76,900,000.000	49,053,551.39	66,143,008.84
UNITED STATES TREAS BD STRIPPED PRIN PMT043 11-15-2028 (UNDDATE) REG CUSIP: 912803BV4	145,300,000.000	94,829,500.00	123,098,138.21
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG CUSIP: 912810QZ4	10,600,000.000	10,438,405.35	8,382,695.29

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	34,320,000.000	30,509,769.53	25,678,331.08
UNITED STATES TREAS BDS 2.0% 02-15-2052 CUSIP: 912810TD0	25,000,000.000	19,042,968.75	15,183,593.75
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 CUSIP: 912810RH3	40,000,000.000	48,521,875.00	31,100,000.00
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP: 912810RC4	33,275,000.000	30,800,171.88	28,217,459.88
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG CUSIP: 912828ZQ6	41,960,000.000	34,128,559.38	34,425,229.79
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 CUSIP: 91282CGM7	35,705,000.000	35,028,557.62	33,218,202.45
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG CUSIP: 91282CDF5	26,270,000.000	23,302,310.94	23,526,016.54
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG CUSIP: 91282CDY4	25,325,000.000	21,279,924.80	21,299,710.02
UNITED STATES TREAS SEC STRIPPED 08-15-2038 CUSIP: 912834AT5	49,175,000.000	29,679,892.50	25,173,096.06
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 CUSIP: 912834KH0	35,745,000.000	15,707,782.80	15,617,461.62
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG CUSIP: 912834LK2	3,115,000.000	1,309,483.70	1,294,003.61
UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG CUSIP: 912834AE8	16,155,000.000	12,747,844.65	8,398,204.70
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG CUSIP: 912834DU9	46,000,000.000	27,973,460.00	23,216,996.72
UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDDATE) BEO CUSIP: 912833QB9	73,800,000.000	51,315,354.00	65,029,974.05
UNITED STATES TREAS SEC STRIPPED INT PMT00518 08-15-2029 (UNDDATE) REG CUSIP: 912833XP0	44,000,000.000	28,392,391.84	35,725,059.92
UNITED STATES TREAS SEC STRIPPED INT PMT00522 11-15-2029 (UNDDATE) REG CUSIP: 912833XT2	25,000,000.000	19,869,000.00	20,055,100.00
UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDDATE) REG CUSIP: 912833XU9	30,000,000.000	21,339,300.00	23,484,734.10
UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG CUSIP: 912833X88	15,000,000.000	12,807,900.00	9,157,152.00

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

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U.S. Government Securities			
United States - USD			
UNITED STATES TREAS SEC STRIPPED INT PMT00753 05-15-2036 (UNDDATE) REG CUSIP: 912833Y20	15,000,000.000	12,598,050.00	8,690,247.90
UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG CUSIP: 912833Y46	15,000,000.000	12,370,350.00	8,222,468.85
UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDDATE) REG CUSIP: 912833Z52	36,695,000.000	24,087,167.20	19,838,813.42
UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG CUSIP: 912833Z60	15,000,000.000	12,199,050.00	7,893,151.35
UNITED STATES TREAS SEC STRIPPED INT PMT00834 02-15-2032 (UNDDATE) BEO CUSIP: 9128334T4	133,000,000.000	106,821,610.00	95,212,058.62
UNITED STATES TREAS SEC STRIPPED INT PMT00838 02-15-2034 (UNDDATE) REG CUSIP: 9128334X5	15,000,000.000	13,086,450.00	9,734,551.05
UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG CUSIP: 9128334Y3	15,000,000.000	12,965,250.00	9,498,465.45
UNITED STATES TREAS SEC STRIPPED INT PMT00840 02-15-2035 (UNDDATE) REG CUSIP: 9128334Z0	15,000,000.000	12,832,950.00	9,263,045.85
UNITED STATES TREAS SEC STRIPPED INT PMT00841 08-15-2035 (UNDDATE) REG CUSIP: 9128335A4	15,000,000.000	12,733,650.00	9,040,501.95
UNITED STATES TREAS SEC STRIPPED INT PMT00842 02-15-2036 (UNDDATE) REG CUSIP: 9128335B2	15,000,000.000	12,645,750.00	8,809,937.10
UNITED STATES TREAS SEC STRIPPED INT PMT00873 08-15-2036 CUSIP: 9128337E4	15,000,000.000	12,527,250.00	8,560,042.35
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG CUSIP: 9128337F1	15,000,000.000	12,403,800.00	8,352,289.05
UNITED STATES TREAS SEC STRIPPED INT PMT00884 05-15-2032 (UNDDATE) REG CUSIP: 9128337R5	15,800,000.000	10,746,743.68	11,193,913.06
UNITED STATES TREAS SEC STRIPPED INT PMT00885 11-15-2032 (UNDDATE) REG CUSIP: 9128337S3	3,200,000.000	2,133,440.00	2,209,729.60
UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG CUSIP: 9128337T1	40,000,000.000	26,448,800.00	26,949,998.80
UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG CUSIP: 9128337V6	15,000,000.000	13,038,150.00	9,618,480.60
UNITED STS TREAS 0.625% 12-31-2027 CUSIP: 91282CBB6	59,815,000.000	52,370,836.33	53,707,327.44
UNITED STS TREAS NTS .625% 11-30-2027 CUSIP: 91282CAY7	7,525,000.000	6,606,218.44	6,776,615.27

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
US TREAS BD STRIPPED PRIN PMT 05-15-2043REG CUSIP: 912803EC3	5,235,000.000	1,648,030.35	2,158,544.46
US TREAS BD STRIPPED PRIN PMT 11-15-2027REG CUSIP: 912803BM4	132,900,000.000	91,863,267.00	117,837,386.45
US TREAS SEC STRIPPED INT PMT 0 15/8/2027 USD1000 08-15-2027 REG CUSIP: 912833PE4	72,000,000.000	50,439,760.00	64,154,397.60
US TREAS SEC STRIPPED INT PMT 0 STRIP 15/11/2028 USD1000 11-15-2028 REG CUSIP: 912833WR7	136,300,000.000	90,541,334.00	114,642,111.28
US TREAS SEC 0 DUE 11-15-2041 CUSIP: 912834KV9	3,120,000.000	1,342,473.60	1,328,794.77
US TREASURY N/B 3.375% 05-15-2033 CUSIP: 91282CHC8	31,715,000.000	30,531,881.84	29,148,067.19
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2030 CUSIP: 912833XX3	55,000,000.000	41,196,150.00	43,580,947.30
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042 CUSIP: 912834LB2	3,120,000.000	1,330,305.60	1,312,485.69
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043 CUSIP: 912834MD7	3,380,000.000	2,157,589.20	1,352,091.06
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2043 CUSIP: 912834MM7	3,355,000.000	2,135,356.85	1,327,111.48
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030 CUSIP: 912833XY1	18,250,000.000	12,896,362.50	14,095,414.33
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039 CUSIP: 912834EP9	60,930,000.000	28,184,314.00	29,303,447.54
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 CUSIP: 912834LR7	3,110,000.000	1,293,200.20	1,276,875.28
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043 CUSIP: 912834MT2	3,345,000.000	2,118,488.85	1,305,043.09
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2037 CUSIP: 912834AD0	13,865,000.000	7,425,955.35	7,391,363.70
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 CUSIP: 912834LX4	3,100,000.000	1,276,921.00	1,254,798.66
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 CUSIP: 912834MZ8	3,325,000.000	2,096,379.25	1,283,860.60
Total United States - USD		1,611,306,370.70	1,661,956,223.59
Total U.S. Government Securities		1,611,306,370.70	1,661,956,223.59

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	188,522,092.000	188,522,092.00	188,522,092.00
EIS CHASUS33 01/13/2025 USD 1DFFUND/BC TSY 20+ Yr 99F548897-99F54888 SEDOL: 9MXP GXU	304,170.000	0.00	0.00
EIS CHASUS33 02/13/2025 USD 1DFFUND/BLOOMBERG BARC 99F536702-99F53669 SEDOL: 9M9H SXU	293,475.000	0.00	0.00
EIS CHASUS33 02/18/2025 USD 1DFFUND/BLOOMBERG BARC 99F537262-99F53725 SEDOL: 9M9K DSU	263,926.000	0.00	0.00
EIS CHASUS33 02/20/2025 USD 1DFFUND/BLOOMBERG BARC 99F539151-99F53914 SEDOL: 9M9N Z3U	155,295.000	0.00	0.00
EIS CHASUS33 02/24/2025 USD 1DFFUND/BLOOMBERG BARC 99F539458-99F53944 SEDOL: 9M9P M7U	406,613.000	0.00	0.00
EIS CHASUS33 02/27/2025 USD 1DFFUND/BLOOMBERG BARC 99F540639-99F54062 SEDOL: 9M9S XFU	239,839.000	0.00	0.00
EIS CHASUS33 03/07/2025 USD 1DFFUND/BLOOMBERG BARC 99F543195-99F54318 SEDOL: 9M9X Y8U	251,253.000	0.00	0.00
EIS CHASUS33 03/07/2025 USD 1DFFUND/BLOOMBERG BARC 99F543211-99F54320 SEDOL: 9M9X O2U	499,679.000	0.00	0.00
EIS GSILGB2X 01/08/2025 USD 1DFFUND/BLOOMBERG BARC 99F531539-99F53152 SEDOL: 9M8S SUU	254,475.000	0.00	0.00
EIS GSILGB2X 01/27/2025 USD 1DFFUND/BC TSY 20+ Yr 99F533733-99F53372 SEDOL: 9M9S ZAU	230,968.000	0.00	0.00
EIS MSLNGB2X 01/02/2025 USD 1DFFUND/BC TSY 20+ Yr 99F530390-99F53038 SEDOL: 9M8P Y3U	520,845.000	0.00	0.00
EIS MSLNGB2X 01/13/2025 USD 1DFFUND/BLOOMBERG BARC 99F549077-99F54906 SEDOL: 9MXQ BCU	661,767.000	0.00	0.00
EIS MSLNGB2X 02/18/2025 USD 1DFFUND/BC TSY 20+ Yr 99F537288-99F53727 SEDOL: 9M9K DUU	382,612.000	0.00	0.00
EIS MSLNGB2X 02/25/2025 USD 1DFFUND/BLOOMBERG BARC 99F555173-99F55516 SEDOL: 9MYF RVU	719,518.000	0.00	0.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-1,642.000	-187,418,733.84	-182,775,125.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	1,642.000	187,418,733.84	182,775,125.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	414.000	48,432,280.65	47,131,312.50

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-414.000	-48,432,280.65	-47,131,312.50
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-1,064.000	-218,836,882.73	-218,768,375.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	1,064.000	218,836,882.73	218,768,375.00
OTC DER CASH COLL REC FROM MS CAPITAL SERVICES SEDOL: 9B45N5U	470,000.000	470,000.00	470,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	5,030,000.000	5,030,000.00	5,030,000.00
REPO COLL RECEIVABLE FROM BNP PARIBAS SEDOL: 9A6FCKU	1,557,135.000	1,557,135.00	1,557,135.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	16,777,487.000	16,777,487.00	16,777,487.00
Total United States - USD		212,356,714.00	212,356,714.00
Total Other		212,356,714.00	212,356,714.00

*Other Liabilities***United States - USD**

EIS CHASUS33 01/13/2025 USD 1DFFUND/BC TSY 20+ Yr 99F548897-99F54888	-304,170.000	0.00	-12,622,584.08
EIS CHASUS33 02/13/2025 USD 1DFFUND/BLOOMBERG BARC 99F536702-99F53669	-293,475.000	0.00	-824,750.77
EIS CHASUS33 02/18/2025 USD 1DFFUND/BLOOMBERG BARC 99F537262-99F53725	-263,926.000	0.00	-881,550.61
EIS CHASUS33 02/20/2025 USD 1DFFUND/BLOOMBERG BARC 99F539151-99F53914	-155,295.000	0.00	-829,735.22
EIS CHASUS33 02/24/2025 USD 1DFFUND/BLOOMBERG BARC 99F539458-99F53944	-406,613.000	0.00	-2,589,534.45
EIS CHASUS33 02/27/2025 USD 1DFFUND/BLOOMBERG BARC 99F540639-99F54062	-239,839.000	0.00	-2,604,675.07
EIS CHASUS33 03/07/2025 USD 1DFFUND/BLOOMBERG BARC 99F543195-99F54318	-251,253.000	0.00	-2,064,342.89
EIS CHASUS33 03/07/2025 USD 1DFFUND/BLOOMBERG BARC 99F543211-99F54320	-499,679.000	0.00	-6,269,201.44

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
United States - USD			
EIS GSILGB2X 01/08/2025 USD 1DFFUND/BLOOMBERG BARC 99F531539-99F53152	-254,475.000	0.00	-3,594,636.08
EIS GSILGB2X 01/27/2025 USD 1DFFUND/BC TSY 20+ Yr 99F533733-99F53372	-230,968.000	0.00	-6,092,212.03
EIS MSLNGB2X 01/02/2025 USD 1DFFUND/BC TSY 20+ Yr 99F530390-99F53038	-520,845.000	0.00	-34,311,039.70
EIS MSLNGB2X 01/13/2025 USD 1DFFUND/BLOOMBERG BARC 99F549077-99F54906	-661,767.000	0.00	-11,671,086.00
EIS MSLNGB2X 02/18/2025 USD 1DFFUND/BC TSY 20+ Yr 99F537288-99F53727	-382,612.000	0.00	-6,094,947.25
EIS MSLNGB2X 02/25/2025 USD 1DFFUND/BLOOMBERG BARC 99F555173-99F55516	-719,518.000	0.00	-7,339,331.47
OTC DER CASH COLL PAY TO BNP PARIBAS	-412,978.000	-412,978.00	-412,978.00
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-28,689,000.000	-28,689,000.00	-28,689,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	-173,623,306.000	-173,623,306.00	-173,623,306.00
REPO COLLATERAL PAYABLE TO CITIBANK	-8,818,273.000	-8,818,273.00	-8,818,273.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	9,075,000.000	-9,075,000.00	-9,075,000.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	2,272,000.000	-2,272,000.00	-2,272,000.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	16,468,750.000	-16,468,750.00	-16,468,750.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	27,069,900.000	-27,069,900.00	-27,069,900.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	9,412,500.000	-9,412,500.00	-9,412,500.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	33,150,000.000	-33,150,000.00	-33,150,000.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	9,618,750.000	-9,618,750.00	-9,618,750.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	11,494,500.000	-11,494,500.00	-11,494,500.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	9,187,500.000	-9,187,500.00	-9,187,500.00
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	9,862,500.000	-9,862,500.00	-9,862,500.00

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

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
United States - USD			
SELL TO OPEN REPO W/CREDIT AG 4.65% FROM12-11-2024 TO 02-18-2025	32,558,906.250	-32,558,906.25	-32,558,906.25
SELL TO OPEN REPO W/CREDIT AG 4.6500001%FROM 12-11-2024 TO 02-18-2025	8,917,250.000	-8,917,250.00	-8,917,250.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	20,156,250.000	-20,156,250.00	-20,156,250.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	42,375,000.000	-42,375,000.00	-42,375,000.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	4,668,750.000	-4,668,750.00	-4,668,750.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	23,662,500.000	-23,662,500.00	-23,662,500.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	39,750,000.000	-39,750,000.00	-39,750,000.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	42,375,000.000	-42,375,000.00	-42,375,000.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	27,450,000.000	-27,450,000.00	-27,450,000.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	7,950,000.000	-7,950,000.00	-7,950,000.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	16,325,000.000	-16,325,000.00	-16,325,000.00
SELL TO OPEN REPO W/CREDIT AG 4.84% FROM10-31-2024 TO 02-10-2025	12,882,000.000	-12,882,000.00	-12,882,000.00
SELL TO OPEN REPO W/MORGAN ST 4.65% FROM12-11-2024 TO 02-18-2025	96,757,500.000	-96,757,500.00	-96,757,500.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM10-17-2024 TO 01-22-2025	42,875,000.000	-42,875,000.00	-42,875,000.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM10-17-2024 TO 01-22-2025	44,312,500.000	-44,312,500.00	-44,312,500.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM10-17-2024 TO 01-22-2025	18,194,375.000	-18,194,375.00	-18,194,375.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM10-17-2024 TO 01-22-2025	19,620,000.000	-19,620,000.00	-19,620,000.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM10-17-2024 TO 01-22-2025	23,066,750.000	-23,066,750.00	-23,066,750.00

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

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
United States - USD			
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM10-17-2024 TO 01-22-2025	19,497,500.000	-19,497,500.00	-19,497,500.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM10-17-2024 TO 01-22-2025	10,406,250.000	-10,406,250.00	-10,406,250.00
SELL TO OPEN REPO W/MORGAN ST 4.88% FROM10-17-2024 TO 01-22-2025	20,812,500.000	-20,812,500.00	-20,812,500.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	40,500,000.000	-40,500,000.00	-40,500,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	5,037,125.000	-5,037,125.00	-5,037,125.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	21,875,000.000	-21,875,000.00	-21,875,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	4,050,000.000	-4,050,000.00	-4,050,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	21,875,000.000	-21,875,000.00	-21,875,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	20,973,750.000	-20,973,750.00	-20,973,750.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	21,875,000.000	-21,875,000.00	-21,875,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	26,562,500.000	-26,562,500.00	-26,562,500.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	42,500,000.000	-42,500,000.00	-42,500,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	44,062,500.000	-44,062,500.00	-44,062,500.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	30,855,000.000	-30,855,000.00	-30,855,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	5,806,562.500	-5,806,562.50	-5,806,562.50
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	42,500,000.000	-42,500,000.00	-42,500,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	14,463,125.000	-14,463,125.00	-14,463,125.00
SELL TO OPEN REPO W/MORGAN ST 5.46% FROM10-17-2024 TO 01-22-2025	20,925,000.000	-20,925,000.00	-20,925,000.00

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

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
TBA COLLATERAL PAYABLE TO BNPPARIBAS	-813,157.000	-813,157.00	-813,157.00
Total United States - USD		-1,288,441,707.75	-1,386,231,334.81
Total Other Liabilities		-1,288,441,707.75	-1,386,231,334.81
Total		546,635,809.37	499,496,035.20

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

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-394.00		
		Free Receipt	394.00	-53,095,022.24	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-394.00		
		Free Receipt	394.00	-53,095,022.24	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-439.00		
		Free Receipt	439.00	-54,570,456.88	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-439.00		
		Free Receipt	439.00	-54,570,456.88	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-955.00		
		Free Receipt	955.00	-197,803,804.57	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-955.00		
		Free Receipt	955.00	-197,803,804.57	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-10,592.00		
		Free Receipt	10,592.00	-1,204,267,058.80	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-10,592.00		
		Free Receipt	10,592.00	-1,204,267,058.80	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-918.00		
		Free Receipt	918.00	-187,973,749.99	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-918.00		
		Free Receipt	918.00	-187,973,749.99	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-1,020.00		
		Free Receipt	1,020.00	-126,899,425.43	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-1,020.00		
		Free Receipt	1,020.00	-126,899,425.43	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-11,907.00		

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

Account number FUS195
Account Name NISA COMPLETION

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Receipt	664.00	-77,187,403.76	
		Free Delivery	-664.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	11,907.00	-1,348,550,697.10	
		Free Delivery	-6,187.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	6,187.00	-696,025,472.90	
		Free Delivery	-6,187.00		
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Receipt	6,187.00	-696,025,472.90	
		Free Delivery	-815.00		
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Receipt	815.00	-166,103,640.60	
		Free Delivery	-815.00		
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	Free Receipt	815.00	-166,103,640.60	
		Acquisitions	97,140,000.00	-97,140,000.00	
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33	Dispositions	-68,060,000.00		68,060,000.00
		Acquisitions	36,870,000.00	-36,870,000.00	
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Dispositions	-31,840,000.00		31,840,000.00
		Acquisitions	173,007,000.00	-173,007,000.00	
S9A32HKL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	Dispositions	-121,220,000.00		121,220,000.00
		Acquisitions	242,952,375.00	-242,952,375.00	
S9A6FXFU	REPO COLL RECEIVABLE FROM MORGAN STANLEY	Dispositions	-179,179,785.00		179,179,785.00
		Acquisitions	43,626,328.00	-43,626,328.00	
S9A6FXFL	REPO COLLATERAL PAYABLE TO MORGANSTANLEY	Dispositions	-26,848,841.00		26,848,841.00
		Acquisitions	40,273,334.00	-40,273,334.00	
S9G93PJL	REPO PAYABLE TO CREDIT AGRICOLE CORPORATE AND INVESTMENT	Dispositions	-21,852,050.00		21,852,050.00
		Acquisitions	53,115,757.00	-53,115,757.00	
		Dispositions	-48,344,177.00		48,344,177.00