

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
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME - UAW COMPLETION MANAGER
1b	Three-digit plan number (PN) ▶ 117
1c	Effective date of plan 08/16/2017
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	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.....	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)	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 - UAW COMPLETION MANAGER	B Three-digit plan number (PN) ▶	117
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
(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
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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
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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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)

[illegible]

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 - UAW COMPLETION MANAGER		B Three-digit plan number (PN) ▶ 117
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	100987014	25631679
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	-16921674	-10770365
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	2367595999	2131243681
(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)	96969802	0

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	2548631141	2146104995
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1790626529	1454365144
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1790626529	1454365144
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	758004612	691739851

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)	1720730	
(B) U.S. Government securities	2b(1)(B)	17391792	
(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)		19112522
(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)	7664094560	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	7646361496	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		17733064
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-10286659	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-10286659

		(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		-91623688
d Total income. Add all income amounts in column (b) and enter total	2d		-65064761

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)	1200000	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(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		-66264761
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
4a			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
4b			
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d			
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.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j			
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 FUS214
Account Name NISA UAW 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
U.S. Government Securities									
United States - USD									
UNITED STS TREAS NTS .625% 11-30-2027 SEDOL: BLH34Q2	-50,000,000.000	19 Nov 24		89.8280		0.00	47,984,375.00	44,914,062.50	-3,070,312.50
UNITED STS TREAS NTS .625% 11-30-2027 SEDOL: BLH34Q2	-50,000,000.000	19 Nov 24		89.8280		0.00	47,984,375.00	44,914,062.50	-3,070,312.50
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG SEDOL: BMXXZ82	-50,000,000.000	19 Nov 24		90.2570		0.00	47,576,171.88	45,128,906.25	-2,447,265.63
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG SEDOL: BMXXZ82	-50,000,000.000	19 Nov 24		90.2570		0.00	47,576,171.88	45,128,906.25	-2,447,265.63
UNITED STS TREAS 0.625% 12-31-2027 SEDOL: BNNXCL1	-50,000,000.000	19 Nov 24		89.5460		0.00	47,912,109.38	44,773,437.50	-3,138,671.88
UNITED STS TREAS 0.625% 12-31-2027 SEDOL: BNNXCL1	-50,000,000.000	19 Nov 24		89.5460		0.00	47,912,109.38	44,773,437.50	-3,138,671.88
UTD STATES TREAS .625% DUE 03-31-2027 SEDOL: BKPSY95	-50,000,000.000	19 Nov 24		91.9880		0.00	48,669,921.88	45,994,140.62	-2,675,781.26
Other									
United States - USD									
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	-95,332,397.890	22 Mar 24		1.0000		0.00	95,332,397.89	95,332,397.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS214
Account Name NISA UAW 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	95,332,397.890	22 Mar 24	1.0000			0.00	95,332,397.89	95,332,397.89	0.00
SELL TO OPEN REPO W/BNP PARIB 4.89% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-61,468,000.000	28 Oct 24		100.0000		0.00	61,468,000.00	61,468,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 4.89% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-65,125,000.000	28 Oct 24		100.0000		0.00	65,125,000.00	65,125,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	55,076,250.000	30 Oct 24	100.0000			0.00	55,076,250.00	55,076,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	64,614,000.000	30 Oct 24	100.0000			0.00	64,614,000.00	64,614,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	68,250,000.000	30 Oct 24	100.0000			0.00	68,250,000.00	68,250,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-55,076,250.000	10 Sep 24		100.0000		0.00	55,076,250.00	55,076,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-64,614,000.000	10 Sep 24		100.0000		0.00	64,614,000.00	64,614,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-68,250,000.000	10 Sep 24		100.0000		0.00	68,250,000.00	68,250,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	40,687,500.000	13 May 24	100.0000			0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	40,687,500.000	13 May 24	100.0000			0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	38,937,500.000	13 May 24	100.0000			0.00	38,937,500.00	38,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	39,750,000.000	13 May 24	100.0000			0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	38,937,500.000	13 May 24	100.0000			0.00	38,937,500.00	38,937,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS214
Account Name NISA UAW 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 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	39,750,000.000	13 May 24	100.0000			0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	40,687,500.000	13 May 24	100.0000			0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-40,687,500.000	8 Feb 24		100.0000		0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-40,687,500.000	8 Feb 24		100.0000		0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-38,937,500.000	8 Feb 24		100.0000		0.00	38,937,500.00	38,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-39,750,000.000	8 Feb 24		100.0000		0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-38,937,500.000	8 Feb 24		100.0000		0.00	38,937,500.00	38,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-39,750,000.000	8 Feb 24		100.0000		0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-40,687,500.000	8 Feb 24		100.0000		0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	92,550,000.000	13 Aug 24	100.0000			0.00	92,550,000.00	92,550,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	120,937,500.000	13 Aug 24	100.0000			0.00	120,937,500.00	120,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	115,433,562.500	13 Aug 24	100.0000			0.00	115,433,562.50	115,433,562.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-92,550,000.000	9 May 24		100.0000		0.00	92,550,000.00	92,550,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-120,937,500.000	9 May 24		100.0000		0.00	120,937,500.00	120,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-115,433,562.500	9 May 24		100.0000		0.00	115,433,562.50	115,433,562.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
Account Name NISA UAW 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 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	50,728,125.000	12 Sep 24	100.0000			0.00	50,728,125.00	50,728,125.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	62,625,000.000	12 Sep 24	100.0000			0.00	62,625,000.00	62,625,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	59,169,000.000	12 Sep 24	100.0000			0.00	59,169,000.00	59,169,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-50,728,125.000	9 May 24		100.0000		0.00	50,728,125.00	50,728,125.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-62,625,000.000	9 May 24		100.0000		0.00	62,625,000.00	62,625,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-59,169,000.000	9 May 24		100.0000		0.00	59,169,000.00	59,169,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	120,555,812.500	9 Sep 24	100.0000			0.00	120,555,812.50	120,555,812.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	126,000,000.000	9 Sep 24	100.0000			0.00	126,000,000.00	126,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	96,900,000.000	9 Sep 24	100.0000			0.00	96,900,000.00	96,900,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-120,555,812.500	9 Aug 24		100.0000		0.00	120,555,812.50	120,555,812.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-126,000,000.000	9 Aug 24		100.0000		0.00	126,000,000.00	126,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-96,900,000.000	9 Aug 24		100.0000		0.00	96,900,000.00	96,900,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,437,500.000	21 Nov 24	100.0000			0.00	45,437,500.00	45,437,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,250,000.000	21 Nov 24	100.0000			0.00	45,250,000.00	45,250,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,375,000.000	21 Nov 24	100.0000			0.00	45,375,000.00	45,375,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS214
Account Name NISA UAW 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/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,250,000.000	21 Nov 24	100.0000			0.00	45,250,000.00	45,250,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,375,000.000	21 Nov 24	100.0000			0.00	45,375,000.00	45,375,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,437,500.000	21 Nov 24	100.0000			0.00	45,437,500.00	45,437,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	46,187,500.000	21 Nov 24	100.0000			0.00	46,187,500.00	46,187,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,437,500.000	11 Oct 24		100.0000		0.00	45,437,500.00	45,437,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,437,500.000	15 Oct 24		100.0000		0.00	45,437,500.00	45,437,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,250,000.000	15 Oct 24		100.0000		0.00	45,250,000.00	45,250,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,375,000.000	15 Oct 24		100.0000		0.00	45,375,000.00	45,375,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,250,000.000	15 Oct 24		100.0000		0.00	45,250,000.00	45,250,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,375,000.000	15 Oct 24		100.0000		0.00	45,375,000.00	45,375,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-46,187,500.000	15 Oct 24		100.0000		0.00	46,187,500.00	46,187,500.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	105,000,000.000	17 Jun 24	100.0000			0.00	105,000,000.00	105,000,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	69,011,250.000	17 Jun 24	100.0000			0.00	69,011,250.00	69,011,250.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	105,150,000.000	17 Jun 24	100.0000			0.00	105,150,000.00	105,150,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	104,700,000.000	17 Jun 24	100.0000			0.00	104,700,000.00	104,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
Account Name NISA UAW 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/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	-105,000,000.000	14 Mar 24		100.0000		0.00	105,000,000.00	105,000,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	-69,011,250.000	14 Mar 24		100.0000		0.00	69,011,250.00	69,011,250.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	-105,150,000.000	14 Mar 24		100.0000		0.00	105,150,000.00	105,150,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	-104,700,000.000	14 Mar 24		100.0000		0.00	104,700,000.00	104,700,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	105,600,000.000	17 Oct 24	100.0000			0.00	105,600,000.00	105,600,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	105,600,000.000	17 Oct 24	100.0000			0.00	105,600,000.00	105,600,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	-105,600,000.000	13 Jun 24		100.0000		0.00	105,600,000.00	105,600,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	-105,600,000.000	13 Jun 24		100.0000		0.00	105,600,000.00	105,600,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-14-2024 TO 10-17-2024 CUSIP: 77799JUN9	69,300,000.000	17 Oct 24	100.0000			0.00	69,300,000.00	69,300,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-14-2024 TO 10-17-2024 CUSIP: 77799JUN9	-69,300,000.000	13 Jun 24		100.0000		0.00	69,300,000.00	69,300,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	106,050,000.000	17 Oct 24	100.0000			0.00	106,050,000.00	106,050,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	-106,050,000.000	13 Jun 24		100.0000		0.00	106,050,000.00	106,050,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-16-2023 TO 03-18-2024 CUSIP: 77799NOV9	67,663,750.000	18 Mar 24	100.0000			0.00	67,663,750.00	67,663,750.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-16-2023 TO 03-18-2024 CUSIP: 77799NOV9	103,200,000.000	18 Mar 24	100.0000			0.00	103,200,000.00	103,200,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-16-2023 TO 03-18-2024 CUSIP: 77799NOV9	103,200,000.000	18 Mar 24	100.0000			0.00	103,200,000.00	103,200,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

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Account number FUS214
Account Name NISA UAW 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/BOFA SECU 5.57% FROM 11-16-2023 TO 03-18-2024 CUSIP: 77799NOV9	102,900,000.000	18 Mar 24	100.0000			0.00	102,900,000.00	102,900,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-61,700,000.000	8 Nov 24		100.0000		0.00	61,700,000.00	61,700,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-50,297,500.000	8 Nov 24		100.0000		0.00	50,297,500.00	50,297,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-108,187,500.000	8 Nov 24		100.0000		0.00	108,187,500.00	108,187,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-61,250,000.000	8 Nov 24		100.0000		0.00	61,250,000.00	61,250,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-127,187,500.000	8 Nov 24		100.0000		0.00	127,187,500.00	127,187,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.87% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-109,106,250.000	28 Oct 24		100.0000		0.00	109,106,250.00	109,106,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.87% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-99,840,000.000	28 Oct 24		100.0000		0.00	99,840,000.00	99,840,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.8900001% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-52,660,625.000	28 Oct 24		100.0000		0.00	52,660,625.00	52,660,625.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-38,296,687.500	5 Sep 24		100.0000		0.00	38,296,687.50	38,296,687.50	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-42,125,000.000	5 Sep 24		100.0000		0.00	42,125,000.00	42,125,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-42,125,000.000	5 Sep 24		100.0000		0.00	42,125,000.00	42,125,000.00	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	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	-41,312,500.000	5 Sep 24		100.0000		0.00	41,312,500.00	41,312,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-41,312,500.000	5 Sep 24		100.0000		0.00	41,312,500.00	41,312,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

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Account Name NISA UAW 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	-42,125,000.000	5 Sep 24		100.0000		0.00	42,125,000.00	42,125,000.00	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	5 Sep 24		100.0000		0.00	40,500,000.00	40,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	99,970,000.000	30 Oct 24	100.0000			0.00	99,970,000.00	99,970,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	109,393,750.000	30 Oct 24	100.0000			0.00	109,393,750.00	109,393,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-99,970,000.000	10 Sep 24		100.0000		0.00	99,970,000.00	99,970,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-109,393,750.000	10 Sep 24		100.0000		0.00	109,393,750.00	109,393,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	50,127,000.000	13 Nov 24	100.0000			0.00	50,127,000.00	50,127,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	61,400,000.000	13 Nov 24	100.0000			0.00	61,400,000.00	61,400,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	127,187,500.000	13 Nov 24	100.0000			0.00	127,187,500.00	127,187,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	61,125,000.000	13 Nov 24	100.0000			0.00	61,125,000.00	61,125,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	107,812,500.000	13 Nov 24	100.0000			0.00	107,812,500.00	107,812,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-50,127,000.000	16 Jul 24		100.0000		0.00	50,127,000.00	50,127,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-61,400,000.000	16 Jul 24		100.0000		0.00	61,400,000.00	61,400,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-127,187,500.000	16 Jul 24		100.0000		0.00	127,187,500.00	127,187,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-61,125,000.000	16 Jul 24		100.0000		0.00	61,125,000.00	61,125,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS214
Account Name NISA UAW 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 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-107,812,500.000	16 Jul 24		100.0000		0.00	107,812,500.00	107,812,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	107,093,750.000	13 May 24	100.0000			0.00	107,093,750.00	107,093,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	77,896,000.000	13 May 24	100.0000			0.00	77,896,000.00	77,896,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-107,093,750.000	8 Feb 24		100.0000		0.00	107,093,750.00	107,093,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-77,896,000.000	8 Feb 24		100.0000		0.00	77,896,000.00	77,896,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	97,630,000.000	12 Sep 24	100.0000			0.00	97,630,000.00	97,630,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	106,375,000.000	12 Sep 24	100.0000			0.00	106,375,000.00	106,375,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-97,630,000.000	9 May 24		100.0000		0.00	97,630,000.00	97,630,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-106,375,000.000	9 May 24		100.0000		0.00	106,375,000.00	106,375,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	126,031,250.000	18 Apr 24	100.0000			0.00	126,031,250.00	126,031,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	60,800,000.000	18 Apr 24	100.0000			0.00	60,800,000.00	60,800,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	106,875,000.000	18 Apr 24	100.0000			0.00	106,875,000.00	106,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	60,625,000.000	18 Apr 24	100.0000			0.00	60,625,000.00	60,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	49,700,750.000	18 Apr 24	100.0000			0.00	49,700,750.00	49,700,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-126,031,250.000	16 Jan 24		100.0000		0.00	126,031,250.00	126,031,250.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

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Account Name NISA UAW 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 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-60,800,000.000	16 Jan 24		100.0000		0.00	60,800,000.00	60,800,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-106,875,000.000	16 Jan 24		100.0000		0.00	106,875,000.00	106,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-60,625,000.000	16 Jan 24		100.0000		0.00	60,625,000.00	60,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-49,700,750.000	16 Jan 24		100.0000		0.00	49,700,750.00	49,700,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	47,825,250.000	18 Jul 24	100.0000			0.00	47,825,250.00	47,825,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	120,712,500.000	18 Jul 24	100.0000			0.00	120,712,500.00	120,712,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	58,800,000.000	18 Jul 24	100.0000			0.00	58,800,000.00	58,800,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	102,750,000.000	18 Jul 24	100.0000			0.00	102,750,000.00	102,750,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	57,625,000.000	18 Jul 24	100.0000			0.00	57,625,000.00	57,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-47,825,250.000	16 Apr 24		100.0000		0.00	47,825,250.00	47,825,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-120,712,500.000	16 Apr 24		100.0000		0.00	120,712,500.00	120,712,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-58,800,000.000	16 Apr 24		100.0000		0.00	58,800,000.00	58,800,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-102,750,000.000	16 Apr 24		100.0000		0.00	102,750,000.00	102,750,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-57,625,000.000	16 Apr 24		100.0000		0.00	57,625,000.00	57,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	58,600,000.000	18 Jan 24	100.0000			0.00	58,600,000.00	58,600,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
Account Name NISA UAW 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 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	47,910,500.000	18 Jan 24	100.0000			0.00	47,910,500.00	47,910,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	121,406,250.000	18 Jan 24	100.0000			0.00	121,406,250.00	121,406,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	103,125,000.000	18 Jan 24	100.0000			0.00	103,125,000.00	103,125,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	58,500,000.000	18 Jan 24	100.0000			0.00	58,500,000.00	58,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	104,075,000.000	12 Feb 24	100.0000			0.00	104,075,000.00	104,075,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	115,312,500.000	12 Feb 24	100.0000			0.00	115,312,500.00	115,312,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	45,875,000.000	12 Feb 24	100.0000			0.00	45,875,000.00	45,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	88,106,250.000	12 Feb 24	100.0000			0.00	88,106,250.00	88,106,250.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

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◆ 5% Report - Part B

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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				
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	Total acquisitions	2	115,576,664.89		0.00	115,576,664.89	115,576,664.89
	Total dispositions	1			0.00	19,644,190.00	19,644,190.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	Total acquisitions	35	82,880,352.42		0.00	82,880,352.42	82,880,352.42
	Total dispositions	38			0.00	81,242,948.42	81,242,948.42
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	Total acquisitions	4	23,556,489.00		0.00	23,556,489.00	23,556,489.00
	Total dispositions	3			0.00	23,556,489.00	23,556,489.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	Total acquisitions	58	171,822,428.00		0.00	171,822,428.00	171,822,428.00
	Total dispositions	61			0.00	138,528,437.00	138,528,437.00
SELL TO OPEN REPO W/BNP PARIB 5.2999999% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	Total acquisitions	1	37,087,875.00		0.00	37,087,875.00	37,087,875.00
	Total dispositions	1			0.00	37,087,875.00	37,087,875.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	Total acquisitions	1	55,076,250.00		0.00	55,076,250.00	55,076,250.00
	Total dispositions	1			0.00	55,076,250.00	55,076,250.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	Total acquisitions	1	64,614,000.00		0.00	64,614,000.00	64,614,000.00
	Total dispositions	1			0.00	64,614,000.00	64,614,000.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	Total acquisitions	1	68,250,000.00		0.00	68,250,000.00	68,250,000.00
	Total dispositions	1			0.00	68,250,000.00	68,250,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	40,687,500.00		0.00	40,687,500.00	40,687,500.00
	Total dispositions	1			0.00	40,687,500.00	40,687,500.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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	29,133,000.00			0.00	29,133,000.00	29,133,000.00
	Total dispositions	1		29,133,000.00		0.00	29,133,000.00	29,133,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	40,687,500.00			0.00	40,687,500.00	40,687,500.00
	Total dispositions	1		40,687,500.00		0.00	40,687,500.00	40,687,500.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	36,848,250.00			0.00	36,848,250.00	36,848,250.00
	Total dispositions	1		36,848,250.00		0.00	36,848,250.00	36,848,250.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	38,937,500.00			0.00	38,937,500.00	38,937,500.00
	Total dispositions	1		38,937,500.00		0.00	38,937,500.00	38,937,500.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	39,750,000.00			0.00	39,750,000.00	39,750,000.00
	Total dispositions	1		39,750,000.00		0.00	39,750,000.00	39,750,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	31,875,000.00			0.00	31,875,000.00	31,875,000.00
	Total dispositions	1		31,875,000.00		0.00	31,875,000.00	31,875,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	33,375,000.00			0.00	33,375,000.00	33,375,000.00
	Total dispositions	1		33,375,000.00		0.00	33,375,000.00	33,375,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	35,375,000.00			0.00	35,375,000.00	35,375,000.00
	Total dispositions	1		35,375,000.00		0.00	35,375,000.00	35,375,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	38,937,500.00			0.00	38,937,500.00	38,937,500.00
	Total dispositions	1		38,937,500.00		0.00	38,937,500.00	38,937,500.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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	31,125,000.00			0.00	31,125,000.00	31,125,000.00
	Total dispositions	1		31,125,000.00		0.00	31,125,000.00	31,125,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	34,902,562.50			0.00	34,902,562.50	34,902,562.50
	Total dispositions	1		34,902,562.50		0.00	34,902,562.50	34,902,562.50
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	39,750,000.00			0.00	39,750,000.00	39,750,000.00
	Total dispositions	1		39,750,000.00		0.00	39,750,000.00	39,750,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	31,875,000.00			0.00	31,875,000.00	31,875,000.00
	Total dispositions	1		31,875,000.00		0.00	31,875,000.00	31,875,000.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	40,687,500.00			0.00	40,687,500.00	40,687,500.00
	Total dispositions	1		40,687,500.00		0.00	40,687,500.00	40,687,500.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	34,812,500.00			0.00	34,812,500.00	34,812,500.00
	Total dispositions	1		34,812,500.00		0.00	34,812,500.00	34,812,500.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	92,550,000.00			0.00	92,550,000.00	92,550,000.00
	Total dispositions	1		92,550,000.00		0.00	92,550,000.00	92,550,000.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	120,937,500.00			0.00	120,937,500.00	120,937,500.00
	Total dispositions	1		120,937,500.00		0.00	120,937,500.00	120,937,500.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	Total acquisitions	1	115,433,562.50			0.00	115,433,562.50	115,433,562.50
	Total dispositions	1		115,433,562.50		0.00	115,433,562.50	115,433,562.50

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	Total acquisitions	1	50,728,125.00			0.00	50,728,125.00	50,728.125.00
	Total dispositions	1		50,728,125.00		0.00	50,728,125.00	50,728.125.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	Total acquisitions	1	62,625,000.00			0.00	62,625,000.00	62,625.000.00
	Total dispositions	1		62,625,000.00		0.00	62,625,000.00	62,625.000.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	Total acquisitions	1	59,169,000.00			0.00	59,169,000.00	59,169.000.00
	Total dispositions	1		59,169,000.00		0.00	59,169,000.00	59,169.000.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	Total acquisitions	1	34,403,062.50			0.00	34,403,062.50	34,403.062.50
	Total dispositions	1		34,403,062.50		0.00	34,403,062.50	34,403.062.50
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	36,812,500.00			0.00	36,812,500.00	36,812.500.00
	Total dispositions	1		36,812,500.00		0.00	36,812,500.00	36,812.500.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	120,555,812.50			0.00	120,555,812.50	120,555.812.50
	Total dispositions	1		120,555,812.50		0.00	120,555,812.50	120,555.812.50
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	126,000,000.00			0.00	126,000,000.00	126,000.000.00
	Total dispositions	1		126,000,000.00		0.00	126,000,000.00	126,000.000.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	Total acquisitions	1	96,900,000.00			0.00	96,900,000.00	96,900.000.00
	Total dispositions	1		96,900,000.00		0.00	96,900,000.00	96,900.000.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	45,437,500.00			0.00	45,437,500.00	45,437.500.00
	Total dispositions	1		45,437,500.00		0.00	45,437,500.00	45,437.500.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	45,250,000.00			0.00	45,250,000.00	45,250,000.00
	Total dispositions	1		45,250,000.00		0.00	45,250,000.00	45,250,000.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	45,375,000.00			0.00	45,375,000.00	45,375,000.00
	Total dispositions	1		45,375,000.00		0.00	45,375,000.00	45,375,000.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	45,250,000.00			0.00	45,250,000.00	45,250,000.00
	Total dispositions	1		45,250,000.00		0.00	45,250,000.00	45,250,000.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	45,375,000.00			0.00	45,375,000.00	45,375,000.00
	Total dispositions	1		45,375,000.00		0.00	45,375,000.00	45,375,000.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	45,437,500.00			0.00	45,437,500.00	45,437,500.00
	Total dispositions	1		45,437,500.00		0.00	45,437,500.00	45,437,500.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	46,187,500.00			0.00	46,187,500.00	46,187,500.00
	Total dispositions	1		46,187,500.00		0.00	46,187,500.00	46,187,500.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	24,941,250.00			0.00	24,941,250.00	24,941,250.00
	Total dispositions	1		24,941,250.00		0.00	24,941,250.00	24,941,250.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	Total acquisitions	1	105,000,000.00			0.00	105,000,000.00	105,000,000.00
	Total dispositions	1		105,000,000.00		0.00	105,000,000.00	105,000,000.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	Total acquisitions	1	69,011,250.00			0.00	69,011,250.00	69,011,250.00
	Total dispositions	1		69,011,250.00		0.00	69,011,250.00	69,011,250.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	Total acquisitions	1	105,150,000.00			0.00	105,150,000.00	105,150,000.00
	Total dispositions	1		105,150,000.00		0.00	105,150,000.00	105,150,000.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	Total acquisitions	1	104,700,000.00			0.00	104,700,000.00	104,700,000.00
	Total dispositions	1		104,700,000.00		0.00	104,700,000.00	104,700,000.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	105,600,000.00			0.00	105,600,000.00	105,600,000.00
	Total dispositions	1		105,600,000.00		0.00	105,600,000.00	105,600,000.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	105,600,000.00			0.00	105,600,000.00	105,600,000.00
	Total dispositions	1		105,600,000.00		0.00	105,600,000.00	105,600,000.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-14-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	69,300,000.00			0.00	69,300,000.00	69,300,000.00
	Total dispositions	1		69,300,000.00		0.00	69,300,000.00	69,300,000.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	106,050,000.00			0.00	106,050,000.00	106,050,000.00
	Total dispositions	1		106,050,000.00		0.00	106,050,000.00	106,050,000.00
SELL TO OPEN REPO W/CREDIT AG 4.75% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	Total acquisitions	1	33,375,000.00			0.00	33,375,000.00	33,375,000.00
	Total dispositions	1		33,375,000.00		0.00	33,375,000.00	33,375,000.00
SELL TO OPEN REPO W/CREDIT AG 4.95% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	Total acquisitions	1	34,250,000.00			0.00	34,250,000.00	34,250,000.00
	Total dispositions	1		34,250,000.00		0.00	34,250,000.00	34,250,000.00
SELL TO OPEN REPO W/CREDIT AG 5.45% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	Total acquisitions	1	32,875,000.00			0.00	32,875,000.00	32,875,000.00
	Total dispositions	1		32,875,000.00		0.00	32,875,000.00	32,875,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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 5.45% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	Total acquisitions	1	33,187,500.00			0.00	33,187,500.00	33,187,500.00
	Total dispositions	1		33,187,500.00		0.00	33,187,500.00	33,187,500.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	Total acquisitions	1	19,947,200.00			0.00	19,947,200.00	19,947,200.00
	Total dispositions	1		19,947,200.00		0.00	19,947,200.00	19,947,200.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	Total acquisitions	1	19,897,850.00			0.00	19,897,850.00	19,897,850.00
	Total dispositions	1		19,897,850.00		0.00	19,897,850.00	19,897,850.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	Total acquisitions	1	99,970,000.00			0.00	99,970,000.00	99,970,000.00
	Total dispositions	1		99,970,000.00		0.00	99,970,000.00	99,970,000.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	Total acquisitions	1	109,393,750.00			0.00	109,393,750.00	109,393,750.00
	Total dispositions	1		109,393,750.00		0.00	109,393,750.00	109,393,750.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	Total acquisitions	1	32,018,625.00			0.00	32,018,625.00	32,018,625.00
	Total dispositions	1		32,018,625.00		0.00	32,018,625.00	32,018,625.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	Total acquisitions	1	50,127,000.00			0.00	50,127,000.00	50,127,000.00
	Total dispositions	1		50,127,000.00		0.00	50,127,000.00	50,127,000.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	Total acquisitions	1	32,395,000.00			0.00	32,395,000.00	32,395,000.00
	Total dispositions	1		32,395,000.00		0.00	32,395,000.00	32,395,000.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	Total acquisitions	1	61,400,000.00			0.00	61,400,000.00	61,400,000.00
	Total dispositions	1		61,400,000.00		0.00	61,400,000.00	61,400,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	Total acquisitions	1	127,187,500.00			0.00	127,187,500.00	127,187,500.00
	Total dispositions	1		127,187,500.00		0.00	127,187,500.00	127,187,500.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	Total acquisitions	1	61,125,000.00			0.00	61,125,000.00	61,125,000.00
	Total dispositions	1		61,125,000.00		0.00	61,125,000.00	61,125,000.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	Total acquisitions	1	107,812,500.00			0.00	107,812,500.00	107,812,500.00
	Total dispositions	1		107,812,500.00		0.00	107,812,500.00	107,812,500.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	107,093,750.00			0.00	107,093,750.00	107,093,750.00
	Total dispositions	1		107,093,750.00		0.00	107,093,750.00	107,093,750.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	Total acquisitions	1	77,896,000.00			0.00	77,896,000.00	77,896,000.00
	Total dispositions	1		77,896,000.00		0.00	77,896,000.00	77,896,000.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	Total acquisitions	1	97,630,000.00			0.00	97,630,000.00	97,630,000.00
	Total dispositions	1		97,630,000.00		0.00	97,630,000.00	97,630,000.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	Total acquisitions	1	106,375,000.00			0.00	106,375,000.00	106,375,000.00
	Total dispositions	1		106,375,000.00		0.00	106,375,000.00	106,375,000.00
SELL TO OPEN REPO W/MORGAN ST 5.4499999% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	Total acquisitions	1	31,780,125.00			0.00	31,780,125.00	31,780,125.00
	Total dispositions	1		31,780,125.00		0.00	31,780,125.00	31,780,125.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	Total acquisitions	1	126,031,250.00			0.00	126,031,250.00	126,031,250.00
	Total dispositions	1		126,031,250.00		0.00	126,031,250.00	126,031,250.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	Total acquisitions	1	60,800,000.00			0.00	60,800,000.00	60,800,000.00
	Total dispositions	1		60,800,000.00		0.00	60,800,000.00	60,800,000.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	Total acquisitions	1	106,875,000.00			0.00	106,875,000.00	106,875,000.00
	Total dispositions	1		106,875,000.00		0.00	106,875,000.00	106,875,000.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	Total acquisitions	1	60,625,000.00			0.00	60,625,000.00	60,625,000.00
	Total dispositions	1		60,625,000.00		0.00	60,625,000.00	60,625,000.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	Total acquisitions	1	49,700,750.00			0.00	49,700,750.00	49,700,750.00
	Total dispositions	1		49,700,750.00		0.00	49,700,750.00	49,700,750.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	Total acquisitions	1	47,825,250.00			0.00	47,825,250.00	47,825,250.00
	Total dispositions	1		47,825,250.00		0.00	47,825,250.00	47,825,250.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	Total acquisitions	1	120,712,500.00			0.00	120,712,500.00	120,712,500.00
	Total dispositions	1		120,712,500.00		0.00	120,712,500.00	120,712,500.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	Total acquisitions	1	30,349,125.00			0.00	30,349,125.00	30,349,125.00
	Total dispositions	1		30,349,125.00		0.00	30,349,125.00	30,349,125.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	Total acquisitions	1	58,800,000.00			0.00	58,800,000.00	58,800,000.00
	Total dispositions	1		58,800,000.00		0.00	58,800,000.00	58,800,000.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	Total acquisitions	1	102,750,000.00			0.00	102,750,000.00	102,750,000.00
	Total dispositions	1		102,750,000.00		0.00	102,750,000.00	102,750,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
Account Name NISA UAW 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/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	Total acquisitions	1	31,627,750.00			0.00	31,627,750.00	31,627.750.00
	Total dispositions	1		31,627,750.00		0.00	31,627,750.00	31,627.750.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	Total acquisitions	1	57,625,000.00			0.00	57,625,000.00	57,625.000.00
	Total dispositions	1		57,625,000.00		0.00	57,625,000.00	57,625.000.00
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SEDOL: BMHCRF6	Total acquisitions	2	73,797,827.74			0.00	73,797,827.74	73,797.827.74
	Total dispositions	2		73,797,827.74		0.00	73,797,827.74	73,797.827.74
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	Total acquisitions	2	48,129,849.02			0.00	48,129,849.02	48,129.849.02
	Total dispositions	2		48,129,849.02		0.00	48,129,849.02	48,129.849.02
UNITED STS TREAS NTS .625% 11-30-2027 SEDOL: BLH34Q2	Total acquisitions	3		107,793,750.00		0.00	115,162,500.00	107,793.750.00
	Total dispositions	3		107,793,750.00		0.00	115,162,500.00	107,793.750.00
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG SEDOL: BMXXZ82	Total acquisitions	3		108,309,375.00		0.00	114,182,812.51	108,309.375.00
	Total dispositions	3		108,309,375.00		0.00	114,182,812.51	108,309.375.00
UNITED STS TREAS 0.625% 12-31-2027 SEDOL: BNNXCL1	Total acquisitions	3		107,456,250.00		0.00	114,989,062.51	107,456.250.00
	Total dispositions	3		107,456,250.00		0.00	114,989,062.51	107,456.250.00
UTD STATES TREAS .625% DUE 03-31-2027 SEDOL: BKPSY95	Total acquisitions	2		70,830,976.56		0.00	74,951,679.70	70,830.976.56
	Total dispositions	2		70,830,976.56		0.00	74,951,679.70	70,830.976.56

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number FUS214
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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
BANK OF AMERICA MERRILL LYNCH-BAML									
U.S. Government Securities									
United States - USD									
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40 SEDOL: B572JY0	27,495,000.000	13 Feb 24	46.5890			0.00	12,809,645.55	12,809,645.55	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT INT PMT 05-15-2042 (UNDDATE) REG SEDOL: BYY9LQ3	6,665,000.000	14 Feb 24	42.0380			0.00	2,801,832.70	2,801,832.70	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT NT 194 08-15-2040 (UNDDATE) REG SEDOL: B3TF8B3	10,980,000.000	13 Feb 24	45.9350			0.00	5,043,663.00	5,043,663.00	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00833 08-15-2031 (UNDDATE) REG SEDOL: B4RNMS1	-15,400,000.000	13 Feb 24		72.1940		0.00	10,462,929.47	11,117,876.00	654,946.53
UNITED STATES TREAS SEC STRIPPED INT PMT 00882 05-15-2031 SEDOL: B2RGC64	-39,400,000.000	13 Feb 24		73.1160		0.00	26,140,324.00	28,807,704.00	2,667,380.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00885 11-15-2032 (UNDDATE) REG SEDOL: B2RGHN6	-8,500,000.000	14 Feb 24		68.2560		0.00	5,344,800.00	5,801,760.00	456,960.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00885 11-15-2032 (UNDDATE) REG SEDOL: B2RGHN6	-8,500,000.000	14 Feb 24		68.2500		0.00	5,344,800.00	5,801,250.00	456,450.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZC5	6,655,000.000	14 Feb 24	41.5820			0.00	2,767,282.10	2,767,282.10	0.00
Other Liabilities									
United States - USD									
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	105,000,000.000	* 17 Jun 24	100.0000			0.00	105,000,000.00	105,000,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	69,011,250.000	* 17 Jun 24	100.0000			0.00	69,011,250.00	69,011,250.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	105,150,000.000	* 17 Jun 24	100.0000			0.00	105,150,000.00	105,150,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
Account Name NISA UAW 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
BANK OF AMERICA MERRILL LYNCH-BAML									
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	104,700,000.000	* 17 Jun 24	100.0000			0.00	104,700,000.00	104,700,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	-105,000,000.000	* 14 Mar 24		100.0000		0.00	105,000,000.00	105,000,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	-69,011,250.000	* 14 Mar 24		100.0000		0.00	69,011,250.00	69,011,250.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	-105,150,000.000	* 14 Mar 24		100.0000		0.00	105,150,000.00	105,150,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024 CUSIP: 77799MAR5	-104,700,000.000	* 14 Mar 24		100.0000		0.00	104,700,000.00	104,700,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	105,600,000.000	* 17 Oct 24	100.0000			0.00	105,600,000.00	105,600,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	105,600,000.000	* 17 Oct 24	100.0000			0.00	105,600,000.00	105,600,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	-105,600,000.000	* 13 Jun 24		100.0000		0.00	105,600,000.00	105,600,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	-105,600,000.000	* 13 Jun 24		100.0000		0.00	105,600,000.00	105,600,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-14-2024 TO 10-17-2024 CUSIP: 77799JUN9	69,300,000.000	* 17 Oct 24	100.0000			0.00	69,300,000.00	69,300,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-14-2024 TO 10-17-2024 CUSIP: 77799JUN9	-69,300,000.000	* 13 Jun 24		100.0000		0.00	69,300,000.00	69,300,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	106,050,000.000	* 17 Oct 24	100.0000			0.00	106,050,000.00	106,050,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.46% FROM 06-17-2024 TO 10-17-2024 CUSIP: 77799JUN9	-106,050,000.000	* 13 Jun 24		100.0000		0.00	106,050,000.00	106,050,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-16-2023 TO 03-18-2024 CUSIP: 77799NOV9	67,663,750.000	* 18 Mar 24	100.0000			0.00	67,663,750.00	67,663,750.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-16-2023 TO 03-18-2024 CUSIP: 77799NOV9	103,200,000.000	* 18 Mar 24	100.0000			0.00	103,200,000.00	103,200,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-16-2023 TO 03-18-2024 CUSIP: 77799NOV9	103,200,000.000	* 18 Mar 24	100.0000			0.00	103,200,000.00	103,200,000.00	0.00
SELL TO OPEN REPO W/BOFA SECU 5.57% FROM 11-16-2023 TO 03-18-2024 CUSIP: 77799NOV9	102,900,000.000	* 18 Mar 24	100.0000			0.00	102,900,000.00	102,900,000.00	0.00
Total BANK OF AMERICA MERRILL LYNCH-BAML							1,988,501,526.82	1,992,737,263.35	4,235,736.53
<i>BANK OF MONTREAL</i>									
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS SEC STRIPPED INT PMT 00091 11-15-2038 (UNDDATE) REG SEDOL: B4RKCF9	38,920,000.000	19 Nov 24	51.8510			0.00	20,180,409.20	20,180,409.20	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00885 11-15-2032 (UNDDATE) REG SEDOL: B2RGHN6	-8,500,000.000	14 Feb 24		68.2680		0.00	5,344,800.00	5,802,780.00	457,980.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00885 11-15-2032 (UNDDATE) REG SEDOL: B2RGHN6	-8,500,000.000	14 Feb 24		68.3380		0.00	5,344,800.00	5,808,730.00	463,930.00
UNITED STATES TREAS SEC STRIPPED 08-15-2038 SEDOL: B4P9XY4	38,360,000.000	19 Nov 24	52.5650			0.00	20,163,934.00	20,163,934.00	0.00
UNITED STS TREAS 0.625% 12-31-2027 SEDOL: BNNXCL1	-20,000,000.000	19 Nov 24		89.5469		0.00	19,164,843.75	17,909,375.00	-1,255,468.75
UNITED STS TREAS 0.625% 12-31-2027 SEDOL: BNNXCL1	-50,000,000.000	* 19 Nov 24		89.5469		0.00	47,912,109.38	44,773,437.50	-3,138,671.88

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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
BANK OF MONTREAL									
UNITED STS TREAS 0.625% 12-31-2027 SEDOL: BNNXCL1	-50,000,000.000	* 19 Nov 24		89.5469		0.00	47,912,109.38	44,773,437.50	-3,138,671.88
US TREAS SEC 0 DUE 11-15-2041 SEDOL: BP8YH07	6,680,000.000	14 Feb 24	43.0280			0.00	2,874,270.40	2,874,270.40	0.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042 SEDOL: BPH3RL6	6,680,000.000	14 Feb 24	42.6380			0.00	2,848,218.40	2,848,218.40	0.00
Total BANK OF MONTREAL							171,745,494.51	165,134,592.00	-6,610,902.51

BNP PARIBAS U.S.A - NEW YORK BRANCH**Other Liabilities****United States - USD**

SELL TO OPEN REPO W/BNP PARIB 4.89% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-61,468,000.000	* 28 Oct 24		100.0000		0.00	61,468,000.00	61,468,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 4.89% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-65,125,000.000	* 28 Oct 24		100.0000		0.00	65,125,000.00	65,125,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 4.8900001% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-35,651,812.500	28 Oct 24		100.0000		0.00	35,651,812.50	35,651,812.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.2999999% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	37,087,875.000	30 Oct 24	100.0000			0.00	37,087,875.00	37,087,875.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.2999999% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-37,087,875.000	10 Sep 24		100.0000		0.00	37,087,875.00	37,087,875.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	55,076,250.000	* 30 Oct 24	100.0000			0.00	55,076,250.00	55,076,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	64,614,000.000	* 30 Oct 24	100.0000			0.00	64,614,000.00	64,614,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	68,250,000.000	* 30 Oct 24	100.0000			0.00	68,250,000.00	68,250,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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 U.S.A - NEW YORK BRANCH									
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-55,076,250.000	* 10 Sep 24		100.0000		0.00	55,076,250.00	55,076,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-64,614,000.000	* 10 Sep 24		100.0000		0.00	64,614,000.00	64,614,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-68,250,000.000	* 10 Sep 24		100.0000		0.00	68,250,000.00	68,250,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	40,687,500.000	* 13 May 24	100.0000			0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	29,133,000.000	13 May 24	100.0000			0.00	29,133,000.00	29,133,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	40,687,500.000	* 13 May 24	100.0000			0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	36,848,250.000	13 May 24	100.0000			0.00	36,848,250.00	36,848,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	38,937,500.000	* 13 May 24	100.0000			0.00	38,937,500.00	38,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	39,750,000.000	* 13 May 24	100.0000			0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	15,575,000.000	13 May 24	100.0000			0.00	15,575,000.00	15,575,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	31,875,000.000	13 May 24	100.0000			0.00	31,875,000.00	31,875,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	33,375,000.000	13 May 24	100.0000			0.00	33,375,000.00	33,375,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	35,375,000.000	13 May 24	100.0000			0.00	35,375,000.00	35,375,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	38,937,500.000	* 13 May 24	100.0000			0.00	38,937,500.00	38,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	31,125,000.000	13 May 24	100.0000			0.00	31,125,000.00	31,125,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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 U.S.A - NEW YORK BRANCH									
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	34,902,562.500	13 May 24	100.0000			0.00	34,902,562.50	34,902,562.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	39,750,000.000 * 13 May 24		100.0000			0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	18,222,750.000	13 May 24	100.0000			0.00	18,222,750.00	18,222,750.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	10,150,000.000	13 May 24	100.0000			0.00	10,150,000.00	10,150,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	11,725,000.000	13 May 24	100.0000			0.00	11,725,000.00	11,725,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	31,875,000.000	13 May 24	100.0000			0.00	31,875,000.00	31,875,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	10,725,000.000	13 May 24	100.0000			0.00	10,725,000.00	10,725,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	40,687,500.000 * 13 May 24		100.0000			0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-40,687,500.000 * 08 Feb 24			100.0000		0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-29,133,000.000	08 Feb 24		100.0000		0.00	29,133,000.00	29,133,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-40,687,500.000 * 08 Feb 24			100.0000		0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-36,848,250.000	08 Feb 24		100.0000		0.00	36,848,250.00	36,848,250.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-38,937,500.000 * 08 Feb 24			100.0000		0.00	38,937,500.00	38,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-39,750,000.000 * 08 Feb 24			100.0000		0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-15,575,000.000	08 Feb 24		100.0000		0.00	15,575,000.00	15,575,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
Account Name NISA UAW 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 U.S.A - NEW YORK BRANCH									
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-31,875,000.000	08 Feb 24		100.0000		0.00	31,875,000.00	31,875,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-33,375,000.000	08 Feb 24		100.0000		0.00	33,375,000.00	33,375,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-35,375,000.000	08 Feb 24		100.0000		0.00	35,375,000.00	35,375,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-38,937,500.000	* 08 Feb 24		100.0000		0.00	38,937,500.00	38,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-31,125,000.000	08 Feb 24		100.0000		0.00	31,125,000.00	31,125,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-34,902,562.500	08 Feb 24		100.0000		0.00	34,902,562.50	34,902,562.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-39,750,000.000	* 08 Feb 24		100.0000		0.00	39,750,000.00	39,750,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-18,222,750.000	08 Feb 24		100.0000		0.00	18,222,750.00	18,222,750.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-10,150,000.000	08 Feb 24		100.0000		0.00	10,150,000.00	10,150,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-11,725,000.000	08 Feb 24		100.0000		0.00	11,725,000.00	11,725,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-31,875,000.000	08 Feb 24		100.0000		0.00	31,875,000.00	31,875,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-10,725,000.000	08 Feb 24		100.0000		0.00	10,725,000.00	10,725,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.43% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-40,687,500.000	* 08 Feb 24		100.0000		0.00	40,687,500.00	40,687,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	11,500,000.000	13 Aug 24	100.0000			0.00	11,500,000.00	11,500,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	34,812,500.000	13 Aug 24	100.0000			0.00	34,812,500.00	34,812,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
Account Name NISA UAW 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 U.S.A - NEW YORK BRANCH									
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	10,475,000.000	13 Aug 24	100.0000			0.00	10,475,000.00	10,475,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	92,550,000.000	* 13 Aug 24	100.0000			0.00	92,550,000.00	92,550,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	120,937,500.000	* 13 Aug 24	100.0000			0.00	120,937,500.00	120,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	115,433,562.500	* 13 Aug 24	100.0000			0.00	115,433,562.50	115,433,562.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	9,925,000.000	13 Aug 24	100.0000			0.00	9,925,000.00	9,925,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-11,500,000.000	09 May 24		100.0000		0.00	11,500,000.00	11,500,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-34,812,500.000	09 May 24		100.0000		0.00	34,812,500.00	34,812,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-10,475,000.000	09 May 24		100.0000		0.00	10,475,000.00	10,475,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-92,550,000.000	* 09 May 24		100.0000		0.00	92,550,000.00	92,550,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-120,937,500.000	* 09 May 24		100.0000		0.00	120,937,500.00	120,937,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-115,433,562.500	* 09 May 24		100.0000		0.00	115,433,562.50	115,433,562.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.45% FROM 05-13-2024 TO 08-13-2024 CUSIP: 77799MAY0	-9,925,000.000	09 May 24		100.0000		0.00	9,925,000.00	9,925,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	50,728,125.000	* 12 Sep 24	100.0000			0.00	50,728,125.00	50,728,125.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	62,625,000.000	* 12 Sep 24	100.0000			0.00	62,625,000.00	62,625,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	59,169,000.000	* 12 Sep 24	100.0000			0.00	59,169,000.00	59,169,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
Account Name NISA UAW 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 U.S.A - NEW YORK BRANCH									
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	34,403,062.500	12 Sep 24	100.0000			0.00	34,403,062.50	34,403,062.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-50,728,125.000 * 09 May 24			100.0000		0.00	50,728,125.00	50,728,125.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-62,625,000.000 * 09 May 24			100.0000		0.00	62,625,000.00	62,625,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-59,169,000.000 * 09 May 24			100.0000		0.00	59,169,000.00	59,169,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-34,403,062.500 09 May 24			100.0000		0.00	34,403,062.50	34,403,062.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	36,812,500.000	09 Sep 24	100.0000			0.00	36,812,500.00	36,812,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	12,300,000.000	09 Sep 24	100.0000			0.00	12,300,000.00	12,300,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	120,555,812.500 * 09 Sep 24		100.0000			0.00	120,555,812.50	120,555,812.50	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	126,000,000.000 * 09 Sep 24		100.0000			0.00	126,000,000.00	126,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	11,275,000.000	09 Sep 24	100.0000			0.00	11,275,000.00	11,275,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	10,700,000.000	09 Sep 24	100.0000			0.00	10,700,000.00	10,700,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	96,900,000.000 * 09 Sep 24		100.0000			0.00	96,900,000.00	96,900,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-36,812,500.000	09 Aug 24		100.0000		0.00	36,812,500.00	36,812,500.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-12,300,000.000	09 Aug 24		100.0000		0.00	12,300,000.00	12,300,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-120,555,812.500 * 09 Aug 24			100.0000		0.00	120,555,812.50	120,555,812.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
Account Name NISA UAW 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 U.S.A - NEW YORK BRANCH									
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-126,000,000.000	* 09 Aug 24		100.0000		0.00	126,000,000.00	126,000,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-11,275,000.000	09 Aug 24		100.0000		0.00	11,275,000.00	11,275,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-10,700,000.000	09 Aug 24		100.0000		0.00	10,700,000.00	10,700,000.00	0.00
SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024 CUSIP: 77799AUG3	-96,900,000.000	* 09 Aug 24		100.0000		0.00	96,900,000.00	96,900,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.8900001% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-52,660,625.000	* 28 Oct 24		100.0000		0.00	52,660,625.00	52,660,625.00	0.00
Total BNP PARIBAS U.S.A - NEW YORK BRANCH							3,919,853,937.50	3,919,853,937.50	0.00

BNPP SA**Other Liabilities****United States - USD**

SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,437,500.000	* 21 Nov 24	100.0000			0.00	45,437,500.00	45,437,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,250,000.000	* 21 Nov 24	100.0000			0.00	45,250,000.00	45,250,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	18,150,000.000	21 Nov 24	100.0000			0.00	18,150,000.00	18,150,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,375,000.000	* 21 Nov 24	100.0000			0.00	45,375,000.00	45,375,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	18,175,000.000	21 Nov 24	100.0000			0.00	18,175,000.00	18,175,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,250,000.000	* 21 Nov 24	100.0000			0.00	45,250,000.00	45,250,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
Account Name NISA UAW 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									
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,375,000.000	* 21 Nov 24	100.0000			0.00	45,375,000.00	45,375,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	45,437,500.000	* 21 Nov 24	100.0000			0.00	45,437,500.00	45,437,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	46,187,500.000	* 21 Nov 24	100.0000			0.00	46,187,500.00	46,187,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	24,941,250.000	21 Nov 24	100.0000			0.00	24,941,250.00	24,941,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	18,100,000.000	21 Nov 24	100.0000			0.00	18,100,000.00	18,100,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,437,500.000	* 11 Oct 24		100.0000		0.00	45,437,500.00	45,437,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,437,500.000	* 15 Oct 24		100.0000		0.00	45,437,500.00	45,437,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,250,000.000	* 15 Oct 24		100.0000		0.00	45,250,000.00	45,250,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-18,150,000.000	15 Oct 24		100.0000		0.00	18,150,000.00	18,150,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,375,000.000	* 15 Oct 24		100.0000		0.00	45,375,000.00	45,375,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-18,175,000.000	15 Oct 24		100.0000		0.00	18,175,000.00	18,175,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,250,000.000	* 15 Oct 24		100.0000		0.00	45,250,000.00	45,250,000.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-45,375,000.000	* 15 Oct 24		100.0000		0.00	45,375,000.00	45,375,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
Account Name NISA UAW 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									
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-46,187,500.000	* 15 Oct 24		100.0000		0.00	46,187,500.00	46,187,500.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-24,941,250.000	15 Oct 24		100.0000		0.00	24,941,250.00	24,941,250.00	0.00
SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024 CUSIP: 77799OCT5	-18,100,000.000	15 Oct 24		100.0000		0.00	18,100,000.00	18,100,000.00	0.00
Total BNPP SA							795,357,500.00	795,357,500.00	0.00

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

CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	-95,332,397.890	* 22 Mar 24		1.0000		0.00	95,332,397.89	95,332,397.89	0.00
OTC DER CASH COLL REC FROM BNP PARIBAS SEDOL: 9A32GKU	-1,637,404.000	22 Mar 24		1.0000		0.00	1,637,404.00	1,637,404.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	1,598,469.000	25 Jan 24	1.0000			0.00	1,598,469.00	1,598,469.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	1,713,753.000	06 Feb 24	1.0000			0.00	1,713,753.00	1,713,753.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	3,138,136.000	09 Feb 24	1.0000			0.00	3,138,136.00	3,138,136.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	17,106,131.000	12 Feb 24	1.0000			0.00	17,106,131.00	17,106,131.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-1,598,469.000	26 Jan 24		1.0000		0.00	1,598,469.00	1,598,469.00	0.00
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-1,713,753.000	07 Feb 24		1.0000		0.00	1,713,753.00	1,713,753.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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									
REPO COLL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FXFU	-20,244,267.000	22 Mar 24		1.0000		0.00	20,244,267.00	20,244,267.00	0.00
Other Liabilities									
United States - USD									
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	20,244,267.000	22 Mar 24	1.0000			0.00	20,244,267.00	20,244,267.00	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	95,332,397.890	* 22 Mar 24	1.0000			0.00	95,332,397.89	95,332,397.89	0.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE T O MORGAN STANLEY SEDOL: 9A32HKL	-19,644,190.000	22 Mar 24		1.0000		0.00	19,644,190.00	19,644,190.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	2,183,413.000	13 Mar 24	1.0000			0.00	2,183,413.00	2,183,413.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	409,465.700	14 Mar 24	1.0000			0.00	409,465.70	409,465.70	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,637,404.000	22 Mar 24	1.0000			0.00	1,637,404.00	1,637,404.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,329,654.050	20 May 24	1.0000			0.00	1,329,654.05	1,329,654.05	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	730,318.000	21 May 24	1.0000			0.00	730,318.00	730,318.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,948,577.000	24 May 24	1.0000			0.00	1,948,577.00	1,948,577.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	371,307.000	28 May 24	1.0000			0.00	371,307.00	371,307.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	224,390.950	29 May 24	1.0000			0.00	224,390.95	224,390.95	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	5,413,007.000	10 Jun 24	1.0000			0.00	5,413,007.00	5,413,007.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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 PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,633,654.000	11 Jun 24	1.0000			0.00	1,633,654.00	1,633,654.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,875,442.000	18 Jun 24	1.0000			0.00	1,875,442.00	1,875,442.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	338,932.000	21 Jun 24	1.0000			0.00	338,932.00	338,932.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	259,614.000	24 Jun 24	1.0000			0.00	259,614.00	259,614.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	2,915,891.000	27 Jun 24	1.0000			0.00	2,915,891.00	2,915,891.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	725,591.000	01 Jul 24	1.0000			0.00	725,591.00	725,591.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	5,767,673.000	02 Jul 24	1.0000			0.00	5,767,673.00	5,767,673.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	910,482.000	16 Jul 24	1.0000			0.00	910,482.00	910,482.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	268,185.000	19 Jul 24	1.0000			0.00	268,185.00	268,185.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	2,406,605.000	22 Jul 24	1.0000			0.00	2,406,605.00	2,406,605.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	897,902.000	23 Jul 24	1.0000			0.00	897,902.00	897,902.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	660,305.000	25 Jul 24	1.0000			0.00	660,305.00	660,305.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	3,666,034.000	07 Aug 24	1.0000			0.00	3,666,034.00	3,666,034.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	3,462,287.000	08 Aug 24	1.0000			0.00	3,462,287.00	3,462,287.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,706,757.000	09 Aug 24	1.0000			0.00	1,706,757.00	1,706,757.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules

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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 PAY TO BNP PARIBAS SEDOL: 9A6FCKL	10,922,132.000	13 Aug 24	1.0000			0.00	10,922,132.00	10,922,132.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	3,800,500.000	16 Aug 24	1.0000			0.00	3,800,500.00	3,800,500.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	2,243,607.000	23 Aug 24	1.0000			0.00	2,243,607.00	2,243,607.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	404,828.000	29 Aug 24	1.0000			0.00	404,828.00	404,828.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,208,548.000	30 Aug 24	1.0000			0.00	1,208,548.00	1,208,548.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,957,155.000	03 Sep 24	1.0000			0.00	1,957,155.00	1,957,155.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	4,165,376.000	09 Sep 24	1.0000			0.00	4,165,376.00	4,165,376.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	14,046,884.000	12 Sep 24	1.0000			0.00	14,046,884.00	14,046,884.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	510,759.000	13 Sep 24	1.0000			0.00	510,759.00	510,759.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	1,159,178.000	19 Sep 24	1.0000			0.00	1,159,178.00	1,159,178.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	718,494.720	20 Sep 24	1.0000			0.00	718,494.72	718,494.72	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,322,001.700	07 Mar 24		1.0000		0.00	1,322,001.70	1,322,001.70	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-908,071.000	08 Mar 24		1.0000		0.00	908,071.00	908,071.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-362,806.000	11 Mar 24		1.0000		0.00	362,806.00	362,806.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-4,604,247.000	16 May 24		1.0000		0.00	4,604,247.00	4,604,247.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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 PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-2,844,152.720	04 Jun 24		1.0000		0.00	2,844,152.72	2,844,152.72	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-3,189,664.000	05 Jun 24		1.0000		0.00	3,189,664.00	3,189,664.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-2,097,654.000	06 Jun 24		1.0000		0.00	2,097,654.00	2,097,654.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,792,500.000	12 Jun 24		1.0000		0.00	1,792,500.00	1,792,500.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-3,224,309.000	13 Jun 24		1.0000		0.00	3,224,309.00	3,224,309.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-4,052,327.000	14 Jun 24		1.0000		0.00	4,052,327.00	4,052,327.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,153,338.000	17 Jun 24		1.0000		0.00	1,153,338.00	1,153,338.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,487,771.000	20 Jun 24		1.0000		0.00	1,487,771.00	1,487,771.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-775,306.000	03 Jul 24		1.0000		0.00	775,306.00	775,306.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-3,746,805.000	05 Jul 24		1.0000		0.00	3,746,805.00	3,746,805.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-3,160,270.000	08 Jul 24		1.0000		0.00	3,160,270.00	3,160,270.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-3,546,376.000	12 Jul 24		1.0000		0.00	3,546,376.00	3,546,376.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,070,142.000	15 Jul 24		1.0000		0.00	1,070,142.00	1,070,142.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,542,345.000	17 Jul 24		1.0000		0.00	1,542,345.00	1,542,345.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-416,925.000	18 Jul 24		1.0000		0.00	416,925.00	416,925.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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 PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-2,352,819.000	29 Jul 24		1.0000		0.00	2,352,819.00	2,352,819.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-841,816.000	30 Jul 24		1.0000		0.00	841,816.00	841,816.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,048,648.000	31 Jul 24		1.0000		0.00	1,048,648.00	1,048,648.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-3,270,866.000	01 Aug 24		1.0000		0.00	3,270,866.00	3,270,866.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-4,102,570.000	02 Aug 24		1.0000		0.00	4,102,570.00	4,102,570.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-9,476,601.000	05 Aug 24		1.0000		0.00	9,476,601.00	9,476,601.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-376,002.000	06 Aug 24		1.0000		0.00	376,002.00	376,002.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,423,319.000	12 Aug 24		1.0000		0.00	1,423,319.00	1,423,319.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,599,364.000	14 Aug 24		1.0000		0.00	1,599,364.00	1,599,364.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-537,765.000	15 Aug 24		1.0000		0.00	537,765.00	537,765.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-816,831.000	20 Aug 24		1.0000		0.00	816,831.00	816,831.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-2,475,884.000	21 Aug 24		1.0000		0.00	2,475,884.00	2,475,884.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,295,406.000	22 Aug 24		1.0000		0.00	1,295,406.00	1,295,406.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,943,146.000	26 Aug 24		1.0000		0.00	1,943,146.00	1,943,146.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-2,232,932.000	04 Sep 24		1.0000		0.00	2,232,932.00	2,232,932.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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 PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-3,376,626.000	05 Sep 24		1.0000		0.00	3,376,626.00	3,376,626.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-1,124,719.000	06 Sep 24		1.0000		0.00	1,124,719.00	1,124,719.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-846,199.000	11 Sep 24		1.0000		0.00	846,199.00	846,199.00	0.00
REPO COLL PAY TO BNP PARIBAS SEDOL: 9A6FCKL	-804,425.000	17 Sep 24		1.0000		0.00	804,425.00	804,425.00	0.00
REPO COLLATERAL PAYABLE TO CITIBANK SEDOL: 9A6FCPL	19,644,190.000	22 Mar 24	1.0000			0.00	19,644,190.00	19,644,190.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,796,216.000	02 Jan 24	1.0000			0.00	1,796,216.00	1,796,216.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	6,174,611.000	03 Jan 24	1.0000			0.00	6,174,611.00	6,174,611.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	6,299,812.000	05 Jan 24	1.0000			0.00	6,299,812.00	6,299,812.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	3,868,589.000	08 Jan 24	1.0000			0.00	3,868,589.00	3,868,589.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	8,343,750.000	17 Jan 24	1.0000			0.00	8,343,750.00	8,343,750.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	10,139,757.000	18 Jan 24	1.0000			0.00	10,139,757.00	10,139,757.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	4,902,354.000	19 Jan 24	1.0000			0.00	4,902,354.00	4,902,354.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	472,339.000	22 Jan 24	1.0000			0.00	472,339.00	472,339.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,090,355.000	24 Jan 24	1.0000			0.00	2,090,355.00	2,090,355.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,296,240.000	25 Jan 24	1.0000			0.00	1,296,240.00	1,296,240.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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	975,565.000	29 Jan 24	1.0000			0.00	975,565.00	975,565.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	13,940,777.000	05 Feb 24	1.0000			0.00	13,940,777.00	13,940,777.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	9,096,690.000	06 Feb 24	1.0000			0.00	9,096,690.00	9,096,690.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	130,186.000	08 Feb 24	1.0000			0.00	130,186.00	130,186.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,908,800.000	09 Feb 24	1.0000			0.00	2,908,800.00	2,908,800.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	376,221.000	09 May 24	1.0000			0.00	376,221.00	376,221.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	467,888.000	17 May 24	1.0000			0.00	467,888.00	467,888.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,872,631.000	20 May 24	1.0000			0.00	1,872,631.00	1,872,631.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	704,493.000	21 May 24	1.0000			0.00	704,493.00	704,493.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	112,930.000	23 May 24	1.0000			0.00	112,930.00	112,930.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,084,632.000	24 May 24	1.0000			0.00	2,084,632.00	2,084,632.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,000,359.000	28 May 24	1.0000			0.00	1,000,359.00	1,000,359.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,659,020.000	29 May 24	1.0000			0.00	1,659,020.00	1,659,020.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	3,067,691.000	30 May 24	1.0000			0.00	3,067,691.00	3,067,691.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	5,361,244.000	10 Jun 24	1.0000			0.00	5,361,244.00	5,361,244.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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	1,514,833.000	11 Jun 24	1.0000			0.00	1,514,833.00	1,514,833.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,100,935.000	18 Jun 24	1.0000			0.00	2,100,935.00	2,100,935.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	594,736.000	21 Jun 24	1.0000			0.00	594,736.00	594,736.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	210,689.000	24 Jun 24	1.0000			0.00	210,689.00	210,689.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,792,091.000	27 Jun 24	1.0000			0.00	2,792,091.00	2,792,091.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,252,814.000	01 Jul 24	1.0000			0.00	1,252,814.00	1,252,814.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	4,941,982.000	02 Jul 24	1.0000			0.00	4,941,982.00	4,941,982.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	120,921.000	10 Jul 24	1.0000			0.00	120,921.00	120,921.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,225,880.000	16 Jul 24	1.0000			0.00	1,225,880.00	1,225,880.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	15,346,854.000	18 Jul 24	1.0000			0.00	15,346,854.00	15,346,854.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,939,323.000	19 Jul 24	1.0000			0.00	1,939,323.00	1,939,323.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,076,359.000	22 Jul 24	1.0000			0.00	1,076,359.00	1,076,359.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	4,025,788.000	07 Aug 24	1.0000			0.00	4,025,788.00	4,025,788.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	3,325,770.000	08 Aug 24	1.0000			0.00	3,325,770.00	3,325,770.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,254,479.000	09 Aug 24	1.0000			0.00	1,254,479.00	1,254,479.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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	4,344,369.000	16 Aug 24	1.0000			0.00	4,344,369.00	4,344,369.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,273,074.000	23 Aug 24	1.0000			0.00	2,273,074.00	2,273,074.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	391,785.000	28 Aug 24	1.0000			0.00	391,785.00	391,785.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	339,380.000	29 Aug 24	1.0000			0.00	339,380.00	339,380.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,165,812.000	30 Aug 24	1.0000			0.00	1,165,812.00	1,165,812.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,544,729.000	03 Sep 24	1.0000			0.00	1,544,729.00	1,544,729.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,905,971.000	12 Sep 24	1.0000			0.00	1,905,971.00	1,905,971.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	959,977.000	13 Sep 24	1.0000			0.00	959,977.00	959,977.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	285,241.000	18 Sep 24	1.0000			0.00	285,241.00	285,241.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	3,770,289.000	19 Sep 24	1.0000			0.00	3,770,289.00	3,770,289.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,895,029.000	20 Sep 24	1.0000			0.00	1,895,029.00	1,895,029.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	547,578.000	24 Sep 24	1.0000			0.00	547,578.00	547,578.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,190,194.000	26 Sep 24	1.0000			0.00	2,190,194.00	2,190,194.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	1,129,205.000	27 Sep 24	1.0000			0.00	1,129,205.00	1,129,205.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	2,397,548.000	01 Oct 24	1.0000			0.00	2,397,548.00	2,397,548.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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	1,589,776.000	03 Oct 24	1.0000			0.00	1,589,776.00	1,589,776.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	4,741,198.000	04 Oct 24	1.0000			0.00	4,741,198.00	4,741,198.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	9,484,669.000	07 Oct 24	1.0000			0.00	9,484,669.00	9,484,669.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,829,928.000	04 Jan 24		1.0000		0.00	1,829,928.00	1,829,928.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,706,490.000	09 Jan 24		1.0000		0.00	1,706,490.00	1,706,490.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,454,273.000	12 Jan 24		1.0000		0.00	3,454,273.00	3,454,273.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,781,150.000	16 Jan 24		1.0000		0.00	2,781,150.00	2,781,150.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,318,191.000	23 Jan 24		1.0000		0.00	2,318,191.00	2,318,191.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,399,803.000	26 Jan 24		1.0000		0.00	1,399,803.00	1,399,803.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-5,404,147.000	30 Jan 24		1.0000		0.00	5,404,147.00	5,404,147.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,101,236.000	31 Jan 24		1.0000		0.00	1,101,236.00	1,101,236.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-6,109,222.000	01 Feb 24		1.0000		0.00	6,109,222.00	6,109,222.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-9,998,624.000	02 Feb 24		1.0000		0.00	9,998,624.00	9,998,624.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,038,986.000	07 Feb 24		1.0000		0.00	3,038,986.00	3,038,986.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,571,720.000	06 May 24		1.0000		0.00	2,571,720.00	2,571,720.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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	-379,303.000	07 May 24		1.0000		0.00	379,303.00	379,303.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,176,254.000	08 May 24		1.0000		0.00	1,176,254.00	1,176,254.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-387,607.000	10 May 24		1.0000		0.00	387,607.00	387,607.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,621,980.000	13 May 24		1.0000		0.00	1,621,980.00	1,621,980.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-165,083.000	14 May 24		1.0000		0.00	165,083.00	165,083.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-623,718.000	15 May 24		1.0000		0.00	623,718.00	623,718.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-4,251,071.000	16 May 24		1.0000		0.00	4,251,071.00	4,251,071.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-169,129.000	22 May 24		1.0000		0.00	169,129.00	169,129.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,940,850.000	31 May 24		1.0000		0.00	1,940,850.00	1,940,850.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,472,025.000	03 Jun 24		1.0000		0.00	2,472,025.00	2,472,025.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,452,234.000	04 Jun 24		1.0000		0.00	3,452,234.00	3,452,234.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,084,875.000	05 Jun 24		1.0000		0.00	3,084,875.00	3,084,875.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,951,189.000	06 Jun 24		1.0000		0.00	1,951,189.00	1,951,189.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,912,612.000	12 Jun 24		1.0000		0.00	1,912,612.00	1,912,612.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,036,044.000	13 Jun 24		1.0000		0.00	3,036,044.00	3,036,044.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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	-3,766,182.000	14 Jun 24		1.0000		0.00	3,766,182.00	3,766,182.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,080,199.000	17 Jun 24		1.0000		0.00	1,080,199.00	1,080,199.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,734,423.000	20 Jun 24		1.0000		0.00	1,734,423.00	1,734,423.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-267,770.000	28 Jun 24		1.0000		0.00	267,770.00	267,770.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-981,601.000	03 Jul 24		1.0000		0.00	981,601.00	981,601.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,389,132.000	05 Jul 24		1.0000		0.00	3,389,132.00	3,389,132.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,035,027.000	08 Jul 24		1.0000		0.00	3,035,027.00	3,035,027.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,443,626.000	12 Jul 24		1.0000		0.00	3,443,626.00	3,443,626.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,124,698.000	15 Jul 24		1.0000		0.00	1,124,698.00	1,124,698.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,806,174.000	17 Jul 24		1.0000		0.00	1,806,174.00	1,806,174.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-333,990.000	29 Jul 24		1.0000		0.00	333,990.00	333,990.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-914,353.000	30 Jul 24		1.0000		0.00	914,353.00	914,353.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,022,678.000	31 Jul 24		1.0000		0.00	1,022,678.00	1,022,678.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,664,781.000	01 Aug 24		1.0000		0.00	2,664,781.00	2,664,781.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-4,263,665.000	02 Aug 24		1.0000		0.00	4,263,665.00	4,263,665.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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	-9,006,057.000	05 Aug 24		1.0000		0.00	9,006,057.00	9,006,057.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-538,722.000	06 Aug 24		1.0000		0.00	538,722.00	538,722.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,491,378.000	12 Aug 24		1.0000		0.00	1,491,378.00	1,491,378.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,413,176.000	13 Aug 24		1.0000		0.00	1,413,176.00	1,413,176.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,464,351.000	14 Aug 24		1.0000		0.00	2,464,351.00	2,464,351.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-610,634.000	20 Aug 24		1.0000		0.00	610,634.00	610,634.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,457,605.000	21 Aug 24		1.0000		0.00	2,457,605.00	2,457,605.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,260,272.000	22 Aug 24		1.0000		0.00	1,260,272.00	1,260,272.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,841,758.000	26 Aug 24		1.0000		0.00	1,841,758.00	1,841,758.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,123,472.000	04 Sep 24		1.0000		0.00	2,123,472.00	2,123,472.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,348,937.000	05 Sep 24		1.0000		0.00	3,348,937.00	3,348,937.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-995,388.000	06 Sep 24		1.0000		0.00	995,388.00	995,388.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,122,956.000	09 Sep 24		1.0000		0.00	1,122,956.00	1,122,956.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,987,535.000	10 Sep 24		1.0000		0.00	1,987,535.00	1,987,535.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-3,617,913.000	11 Sep 24		1.0000		0.00	3,617,913.00	3,617,913.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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	-565,447.000	16 Sep 24		1.0000		0.00	565,447.00	565,447.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,824,142.000	17 Sep 24		1.0000		0.00	1,824,142.00	1,824,142.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-1,207,008.000	30 Sep 24		1.0000		0.00	1,207,008.00	1,207,008.00	0.00
REPO COLLATERAL PAYABLE TO MORGANSTANLEY SEDOL: 9A6FXFL	-2,485,643.000	02 Oct 24		1.0000		0.00	2,485,643.00	2,485,643.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	258,110.000	02 Jan 24	1.0000			0.00	258,110.00	258,110.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	431,277.000	05 Jan 24	1.0000			0.00	431,277.00	431,277.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	256,083.000	17 Jan 24	1.0000			0.00	256,083.00	256,083.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	254,695.000	19 Jan 24	1.0000			0.00	254,695.00	254,695.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	360,282.000	05 Feb 24	1.0000			0.00	360,282.00	360,282.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	459,306.000	06 Feb 24	1.0000			0.00	459,306.00	459,306.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	549,486.000	14 Feb 24	1.0000			0.00	549,486.00	549,486.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	447,498.000	15 Mar 24	1.0000			0.00	447,498.00	447,498.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	739,136.000	18 Mar 24	1.0000			0.00	739,136.00	739,136.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	267,000.000	25 Jul 24	1.0000			0.00	267,000.00	267,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	260,681.000	07 Aug 24	1.0000			0.00	260,681.00	260,681.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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	333,747.000	09 Aug 24	1.0000			0.00	333,747.00	333,747.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	274,556.000	23 Sep 24	1.0000			0.00	274,556.00	274,556.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	379,924.000	04 Oct 24	1.0000			0.00	379,924.00	379,924.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	394,073.000	07 Oct 24	1.0000			0.00	394,073.00	394,073.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	348,163.000	10 Oct 24	1.0000			0.00	348,163.00	348,163.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	277,725.000	17 Oct 24	1.0000			0.00	277,725.00	277,725.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	209,709.000	18 Oct 24	1.0000			0.00	209,709.00	209,709.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	348,002.000	12 Dec 24	1.0000			0.00	348,002.00	348,002.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	336,430.000	16 Dec 24	1.0000			0.00	336,430.00	336,430.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-310,172.000	31 Jan 24		1.0000		0.00	310,172.00	310,172.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-495,452.000	01 Feb 24		1.0000		0.00	495,452.00	495,452.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-263,848.000	01 Mar 24		1.0000		0.00	263,848.00	263,848.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-336,444.000	06 Mar 24		1.0000		0.00	336,444.00	336,444.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-267,000.000	15 Jul 24		1.0000		0.00	267,000.00	267,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-275,000.000	30 Jul 24		1.0000		0.00	275,000.00	275,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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	-394,000.000	01 Aug 24		1.0000		0.00	394,000.00	394,000.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-844,955.000	05 Aug 24		1.0000		0.00	844,955.00	844,955.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-397,520.000	14 Aug 24		1.0000		0.00	397,520.00	397,520.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-297,972.000	06 Sep 24		1.0000		0.00	297,972.00	297,972.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-269,131.000	11 Sep 24		1.0000		0.00	269,131.00	269,131.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-370,325.000	26 Nov 24		1.0000		0.00	370,325.00	370,325.00	0.00
REPO PAYABLE TO CREDIT AGRICOLE CORPORAT E AND INVESTMENT SEDOL: 9G93PJL	-314,107.000	09 Dec 24		1.0000		0.00	314,107.00	314,107.00	0.00
Total DERIVATIVES							785,443,799.62	785,443,799.62	0.00

*GOLDMAN, SACHS AND CO.***U.S. Government Securities****United States - USD**

UNITED STS TREAS NTS .625% 11-30-2027 SEDOL: BLH34Q2	-20,000,000.000	19 Nov 24		89.8281		0.00	19,193,750.00	17,965,625.00	-1,228,125.00
UNITED STS TREAS NTS .625% 11-30-2027 SEDOL: BLH34Q2	-50,000,000.000	* 19 Nov 24		89.8281		0.00	47,984,375.00	44,914,062.50	-3,070,312.50

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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
GOLDMAN, SACHS AND CO.									
UNITED STS TREAS NTS .625% 11-30-2027 SEDOL: BLH34Q2	-50,000,000.000	* 19 Nov 24		89.8281		0.00	47,984,375.00	44,914,062.50	-3,070,312.50
UTD STATES TREAS .625% DUE 03-31-2027 SEDOL: BKPSY95	-50,000,000.000	* 19 Nov 24		91.9883		0.00	48,669,921.88	45,994,140.62	-2,675,781.26
UTD STATES TREAS .625% DUE 03-31-2027 SEDOL: BKPSY95	-27,000,000.000	19 Nov 24		91.9883		0.00	26,281,757.82	24,836,835.94	-1,444,921.88
Total GOLDMAN, SACHS AND CO.							190,114,179.70	178,624,726.56	-11,489,453.14

MORGAN STANLEY AND CO., LLC**U.S. Government Securities****United States - USD**

UNITED STATES TREAS SEC STRIPPED INT PMT 00755 05-15-2037 (UNDDATE) REG SEDOL: B2RG877	19,220,000.000	11 Sep 24	60.6820			0.00	11,663,080.40	11,663,080.40	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00764 08-15-2037 (UNDDATE) REG SEDOL: B4R4615	13,320,000.000	11 Sep 24	60.0030			0.00	7,992,399.60	7,992,399.60	0.00
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG SEDOL: BMXXZ82	-20,000,000.000	19 Nov 24		90.2578		0.00	19,030,468.75	18,051,562.50	-978,906.25
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG SEDOL: BMXXZ82	-50,000,000.000	* 19 Nov 24		90.2578		0.00	47,576,171.88	45,128,906.25	-2,447,265.63
UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG SEDOL: BMXXZ82	-50,000,000.000	* 19 Nov 24		90.2578		0.00	47,576,171.88	45,128,906.25	-2,447,265.63
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039 SEDOL: B5012P6	38,770,000.000	19 Nov 24	49.0940			0.00	19,033,743.80	19,033,743.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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., LLC									
Other Liabilities									
United States - USD									
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	19,947,200.000	17 Dec 24	100.0000			0.00	19,947,200.00	19,947,200.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	18,754,987.500	17 Dec 24	100.0000			0.00	18,754,987.50	18,754,987.50	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	19,897,850.000	17 Dec 24	100.0000			0.00	19,897,850.00	19,897,850.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	18,773,118.750	17 Dec 24	100.0000			0.00	18,773,118.75	18,773,118.75	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	-19,947,200.000	19 Nov 24		100.0000		0.00	19,947,200.00	19,947,200.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	-18,754,987.500	19 Nov 24		100.0000		0.00	18,754,987.50	18,754,987.50	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	-19,897,850.000	19 Nov 24		100.0000		0.00	19,897,850.00	19,897,850.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 11-21-2024 TO 12-17-2024 CUSIP: 77799NOV9	-18,773,118.750	19 Nov 24		100.0000		0.00	18,773,118.75	18,773,118.75	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 12-17-2024 TO 02-21-2025 CUSIP: 77799DEC4	-18,773,118.750	13 Dec 24		100.0000		0.00	18,773,118.75	18,773,118.75	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 12-17-2024 TO 02-21-2025 CUSIP: 77799DEC4	-19,947,200.000	13 Dec 24		100.0000		0.00	19,947,200.00	19,947,200.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 12-17-2024 TO 02-21-2025 CUSIP: 77799DEC4	-19,946,500.000	13 Dec 24		100.0000		0.00	19,946,500.00	19,946,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM 12-17-2024 TO 02-21-2025 CUSIP: 77799DEC4	-18,754,987.500	13 Dec 24		100.0000		0.00	18,754,987.50	18,754,987.50	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-61,700,000.000	* 08 Nov 24		100.0000		0.00	61,700,000.00	61,700,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
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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., LLC									
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-50,297,500.000	* 08 Nov 24		100.0000		0.00	50,297,500.00	50,297,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-108,187,500.000	* 08 Nov 24		100.0000		0.00	108,187,500.00	108,187,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-61,250,000.000	* 08 Nov 24		100.0000		0.00	61,250,000.00	61,250,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-127,187,500.000	* 08 Nov 24		100.0000		0.00	127,187,500.00	127,187,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.8293274% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-32,522,875.000	08 Nov 24		100.0000		0.00	32,522,875.00	32,522,875.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.8293274% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-10,285,000.000	08 Nov 24		100.0000		0.00	10,285,000.00	10,285,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.8293274% FROM 11-13-2024 TO 02-07-2025 CUSIP: 77799NOV9	-32,018,625.000	08 Nov 24		100.0000		0.00	32,018,625.00	32,018,625.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.87% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-18,513,462.500	28 Oct 24		100.0000		0.00	18,513,462.50	18,513,462.50	0.00
SELL TO OPEN REPO W/MORGAN ST 4.87% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-109,106,250.000	* 28 Oct 24		100.0000		0.00	109,106,250.00	109,106,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 4.87% FROM 10-30-2024 TO 01-28-2025 CUSIP: 77799OCT5	-99,840,000.000	* 28 Oct 24		100.0000		0.00	99,840,000.00	99,840,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-10,900,000.000	05 Sep 24		100.0000		0.00	10,900,000.00	10,900,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-38,296,687.500	* 05 Sep 24		100.0000		0.00	38,296,687.50	38,296,687.50	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-42,125,000.000	* 05 Sep 24		100.0000		0.00	42,125,000.00	42,125,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-42,125,000.000	* 05 Sep 24		100.0000		0.00	42,125,000.00	42,125,000.00	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 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
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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., LLC									
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-37,062,500.000	05 Sep 24		100.0000		0.00	37,062,500.00	37,062,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-41,312,500.000	* 05 Sep 24		100.0000		0.00	41,312,500.00	41,312,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-12,450,000.000	05 Sep 24		100.0000		0.00	12,450,000.00	12,450,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-41,312,500.000	* 05 Sep 24		100.0000		0.00	41,312,500.00	41,312,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-42,125,000.000	* 05 Sep 24		100.0000		0.00	42,125,000.00	42,125,000.00	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
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-16,200,000.000	05 Sep 24		100.0000		0.00	16,200,000.00	16,200,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM 09-09-2024 TO 01-09-2025 CUSIP: 77799SEP2	-11,475,000.000	05 Sep 24		100.0000		0.00	11,475,000.00	11,475,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	99,970,000.000	* 30 Oct 24	100.0000			0.00	99,970,000.00	99,970,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	109,393,750.000	* 30 Oct 24	100.0000			0.00	109,393,750.00	109,393,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-99,970,000.000	* 10 Sep 24		100.0000		0.00	99,970,000.00	99,970,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.28% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-109,393,750.000	* 10 Sep 24		100.0000		0.00	109,393,750.00	109,393,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.2800001% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	18,585,875.000	30 Oct 24	100.0000			0.00	18,585,875.00	18,585,875.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.2800001% FROM 09-12-2024 TO 10-30-2024 CUSIP: 77799SEP2	-18,585,875.000	10 Sep 24		100.0000		0.00	18,585,875.00	18,585,875.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	32,018,625.000	13 Nov 24	100.0000			0.00	32,018,625.00	32,018,625.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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., LLC									
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	50,127,000.000	* 13 Nov 24	100.0000			0.00	50,127,000.00	50,127,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	10,285,000.000	13 Nov 24	100.0000			0.00	10,285,000.00	10,285,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	32,395,000.000	13 Nov 24	100.0000			0.00	32,395,000.00	32,395,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	61,400,000.000	* 13 Nov 24	100.0000			0.00	61,400,000.00	61,400,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	127,187,500.000	* 13 Nov 24	100.0000			0.00	127,187,500.00	127,187,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	61,125,000.000	* 13 Nov 24	100.0000			0.00	61,125,000.00	61,125,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	107,812,500.000	* 13 Nov 24	100.0000			0.00	107,812,500.00	107,812,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-32,018,625.000	16 Jul 24		100.0000		0.00	32,018,625.00	32,018,625.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-50,127,000.000	* 16 Jul 24		100.0000		0.00	50,127,000.00	50,127,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-10,285,000.000	16 Jul 24		100.0000		0.00	10,285,000.00	10,285,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-32,395,000.000	16 Jul 24		100.0000		0.00	32,395,000.00	32,395,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-61,400,000.000	* 16 Jul 24		100.0000		0.00	61,400,000.00	61,400,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-127,187,500.000	* 16 Jul 24		100.0000		0.00	127,187,500.00	127,187,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-61,125,000.000	* 16 Jul 24		100.0000		0.00	61,125,000.00	61,125,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.42% FROM 07-18-2024 TO 11-13-2024 CUSIP: 77799JUL3	-107,812,500.000	* 16 Jul 24		100.0000		0.00	107,812,500.00	107,812,500.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
Account Name NISA UAW 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
MORGAN STANLEY AND CO., LLC									
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	107,093,750.000 *	13 May 24	100.0000			0.00	107,093,750.00	107,093,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	18,103,125.000	13 May 24	100.0000			0.00	18,103,125.00	18,103,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	77,896,000.000 *	13 May 24	100.0000			0.00	77,896,000.00	77,896,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-107,093,750.000 *	08 Feb 24		100.0000		0.00	107,093,750.00	107,093,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-18,103,125.000	08 Feb 24		100.0000		0.00	18,103,125.00	18,103,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.44% FROM 02-12-2024 TO 05-13-2024 CUSIP: 77799FEB1	-77,896,000.000 *	08 Feb 24		100.0000		0.00	77,896,000.00	77,896,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.440815% FROM 05-10-2024 TO 09-12-2024 CUSIP: 77799MAY0	18,103,125.000	12 Sep 24	100.0000			0.00	18,103,125.00	18,103,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.440815% FROM 05-10-2024 TO 09-12-2024 CUSIP: 77799MAY0	-18,103,125.000	09 May 24		100.0000		0.00	18,103,125.00	18,103,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	97,630,000.000 *	12 Sep 24	100.0000			0.00	97,630,000.00	97,630,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	106,375,000.000 *	12 Sep 24	100.0000			0.00	106,375,000.00	106,375,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-97,630,000.000 *	09 May 24		100.0000		0.00	97,630,000.00	97,630,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024 CUSIP: 77799MAY0	-106,375,000.000 *	09 May 24		100.0000		0.00	106,375,000.00	106,375,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4499999% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	10,178,750.000	18 Apr 24	100.0000			0.00	10,178,750.00	10,178,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4499999% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	7,039,250.000	18 Apr 24	100.0000			0.00	7,039,250.00	7,039,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4499999% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	31,780,125.000	18 Apr 24	100.0000			0.00	31,780,125.00	31,780,125.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
Account Name NISA UAW 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
MORGAN STANLEY AND CO., LLC									
SELL TO OPEN REPO W/MORGAN ST 5.4499999% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-10,178,750.000	16 Jan 24		100.0000		0.00	10,178,750.00	10,178,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4499999% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-7,039,250.000	16 Jan 24		100.0000		0.00	7,039,250.00	7,039,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.4499999% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-31,780,125.000	16 Jan 24		100.0000		0.00	31,780,125.00	31,780,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	126,031,250.000	* 18 Apr 24	100.0000			0.00	126,031,250.00	126,031,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	60,800,000.000	* 18 Apr 24	100.0000			0.00	60,800,000.00	60,800,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	106,875,000.000	* 18 Apr 24	100.0000			0.00	106,875,000.00	106,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	60,625,000.000	* 18 Apr 24	100.0000			0.00	60,625,000.00	60,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	49,700,750.000	* 18 Apr 24	100.0000			0.00	49,700,750.00	49,700,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-126,031,250.000	* 16 Jan 24		100.0000		0.00	126,031,250.00	126,031,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-60,800,000.000	* 16 Jan 24		100.0000		0.00	60,800,000.00	60,800,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-106,875,000.000	* 16 Jan 24		100.0000		0.00	106,875,000.00	106,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-60,625,000.000	* 16 Jan 24		100.0000		0.00	60,625,000.00	60,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 01-18-2024 TO 04-18-2024 CUSIP: 77799JAN1	-49,700,750.000	* 16 Jan 24		100.0000		0.00	49,700,750.00	49,700,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	9,668,750.000	18 Jul 24	100.0000			0.00	9,668,750.00	9,668,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	47,825,250.000	* 18 Jul 24	100.0000			0.00	47,825,250.00	47,825,250.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
Account Name NISA UAW 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
MORGAN STANLEY AND CO., LLC									
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	120,712,500.000	* 18 Jul 24	100.0000			0.00	120,712,500.00	120,712,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	30,349,125.000	18 Jul 24	100.0000			0.00	30,349,125.00	30,349,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	58,800,000.000	* 18 Jul 24	100.0000			0.00	58,800,000.00	58,800,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	102,750,000.000	* 18 Jul 24	100.0000			0.00	102,750,000.00	102,750,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	31,627,750.000	18 Jul 24	100.0000			0.00	31,627,750.00	31,627,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	57,625,000.000	* 18 Jul 24	100.0000			0.00	57,625,000.00	57,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-9,668,750.000	16 Apr 24		100.0000		0.00	9,668,750.00	9,668,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-47,825,250.000	* 16 Apr 24		100.0000		0.00	47,825,250.00	47,825,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-120,712,500.000	* 16 Apr 24		100.0000		0.00	120,712,500.00	120,712,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-30,349,125.000	16 Apr 24		100.0000		0.00	30,349,125.00	30,349,125.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-58,800,000.000	* 16 Apr 24		100.0000		0.00	58,800,000.00	58,800,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-102,750,000.000	* 16 Apr 24		100.0000		0.00	102,750,000.00	102,750,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-31,627,750.000	16 Apr 24		100.0000		0.00	31,627,750.00	31,627,750.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.45% FROM 04-18-2024 TO 07-18-2024 CUSIP: 77799APR5	-57,625,000.000	* 16 Apr 24		100.0000		0.00	57,625,000.00	57,625,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.56875% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	9,838,750.000	18 Jan 24	100.0000			0.00	9,838,750.00	9,838,750.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214
Account Name NISA UAW 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
MORGAN STANLEY AND CO., LLC									
SELL TO OPEN REPO W/MORGAN ST 5.56875% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	30,587,625.000	18 Jan 24	100.0000			0.00	30,587,625.00	30,587,625.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.56875% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	6,808,000.000	18 Jan 24	100.0000			0.00	6,808,000.00	6,808,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	58,600,000.000	* 18 Jan 24	100.0000			0.00	58,600,000.00	58,600,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	47,910,500.000	* 18 Jan 24	100.0000			0.00	47,910,500.00	47,910,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	121,406,250.000	* 18 Jan 24	100.0000			0.00	121,406,250.00	121,406,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	103,125,000.000	* 18 Jan 24	100.0000			0.00	103,125,000.00	103,125,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.569% FROM 09-18-2023 TO 01-18-2024 CUSIP: 77799SEP2	58,500,000.000	* 18 Jan 24	100.0000			0.00	58,500,000.00	58,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	8,925,000.000	12 Feb 24	100.0000			0.00	8,925,000.00	8,925,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	37,500,000.000	12 Feb 24	100.0000			0.00	37,500,000.00	37,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	29,062,500.000	12 Feb 24	100.0000			0.00	29,062,500.00	29,062,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	25,041,000.000	12 Feb 24	100.0000			0.00	25,041,000.00	25,041,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	33,930,000.000	12 Feb 24	100.0000			0.00	33,930,000.00	33,930,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	26,500,500.000	12 Feb 24	100.0000			0.00	26,500,500.00	26,500,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	104,075,000.000	* 12 Feb 24	100.0000			0.00	104,075,000.00	104,075,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	31,633,937.500	12 Feb 24	100.0000			0.00	31,633,937.50	31,633,937.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account number FUS214**
Account Name NISA UAW 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
MORGAN STANLEY AND CO., LLC									
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	29,062,500.000	12 Feb 24	100.0000			0.00	29,062,500.00	29,062,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	115,312,500.000	* 12 Feb 24	100.0000			0.00	115,312,500.00	115,312,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	10,550,000.000	12 Feb 24	100.0000			0.00	10,550,000.00	10,550,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	34,762,500.000	12 Feb 24	100.0000			0.00	34,762,500.00	34,762,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	28,312,500.000	12 Feb 24	100.0000			0.00	28,312,500.00	28,312,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	17,716,925.000	12 Feb 24	100.0000			0.00	17,716,925.00	17,716,925.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	10,909,025.000	12 Feb 24	100.0000			0.00	10,909,025.00	10,909,025.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	45,875,000.000	* 12 Feb 24	100.0000			0.00	45,875,000.00	45,875,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	30,461,000.000	12 Feb 24	100.0000			0.00	30,461,000.00	30,461,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	37,500,000.000	12 Feb 24	100.0000			0.00	37,500,000.00	37,500,000.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	36,562,500.000	12 Feb 24	100.0000			0.00	36,562,500.00	36,562,500.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	88,106,250.000	* 12 Feb 24	100.0000			0.00	88,106,250.00	88,106,250.00	0.00
SELL TO OPEN REPO W/MORGAN ST 5.58% FROM 10-10-2023 TO 02-12-2024 CUSIP: 77799OCT5	9,500,000.000	12 Feb 24	100.0000			0.00	9,500,000.00	9,500,000.00	0.00
Total MORGAN STANLEY AND CO., LLC							6,836,187,317.56	6,830,313,880.05	-5,873,437.51

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 758,004,611.57

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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	25,631,678.880	25,631,678.88	25,631,678.88
Total - all currencies		25,631,678.88	25,631,678.88
Total Non-Interest Bearing Cash - USD		25,631,678.88	25,631,678.88
<i>U.S. Government Securities</i>			
United States - USD			
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40 SEDOL: B572JY0	27,495,000.000	12,809,645.55	12,685,853.99
UNITED STATES OF AMER TREAS NOTES 2.125%DUE 05-15-2025 REG SEDOL: BZ56W12	67,500,000.000	65,053,125.00	66,971,074.05
UNITED STATES OF AMER TREAS NOTES 2.25% DUE 11-15-2025 SEDOL: BZ56W56	126,355,000.000	125,718,289.27	124,192,157.46
UNITED STATES TREAS 2.25% DUE 02-15-2027 REG SEDOL: BYPG9T2	50,000,000.000	48,146,484.38	47,978,515.50
UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG SEDOL: BZ56W78	115,000,000.000	104,434,375.00	110,081,054.40
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SEDOL: BMHCRF6	91,305,000.000	73,797,827.74	74,909,332.85
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028 SEDOL: BMCV844	88,485,000.000	75,322,856.25	79,069,642.97
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG SEDOL: BYYRSN3	64,200,000.000	62,364,281.25	61,611,937.50
UNITED STATES TREAS NTS 1.625% DUE 05-15-2026 SEDOL: BYZ2XV0	115,000,000.000	105,808,984.38	110,992,968.75
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	56,460,000.000	48,129,849.02	47,485,947.80
UNITED STATES TREAS NTS 3.625% 12-31-2029 SEDOL: BMCVF21	12,910,000.000	12,617,003.52	12,610,951.99
UNITED STATES TREAS SEC STRIPPED 08-15-2038 SEDOL: B4P9XY4	40,480,000.000	21,255,946.00	20,722,052.44
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 SEDOL: BPRBXM3	7,760,000.000	3,451,958.40	3,390,446.28
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG SEDOL: BYY9LQ3	6,665,000.000	2,801,832.70	2,768,710.78

** 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
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDDATE) REG SEDOL: BPCX7H7	7,725,000.000	3,390,193.50	3,324,378.35
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG SEDOL: B3TF8B3	10,980,000.000	5,043,663.00	5,000,709.79
UNITED STATES TREAS SEC STRIPPED INT PMTSTRIP 02-15-2033 (UNDDATE) REG SEDOL: B4LR7M8	185,000,000.000	121,866,400.00	126,161,835.95
UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG SEDOL: B4XVY94	20,000,000.000	14,754,400.00	9,933,906.80
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG SEDOL: B4RKCF9	56,850,000.000	29,278,808.40	28,693,179.64
UNITED STATES TREAS SEC STRIPPED INT PMT00517 02-15-2029 (UNDDATE) REG SEDOL: B068267	150,000,000.000	111,435,000.00	124,697,353.50
UNITED STATES TREAS SEC STRIPPED INT PMT00518 08-15-2029 (UNDDATE) REG SEDOL: B4RFRP9	146,350,000.000	107,213,083.00	118,826,420.89
UNITED STATES TREAS SEC STRIPPED INT PMT00752 11-15-2035 (UNDDATE) REG SEDOL: B2RG6H3	50,000,000.000	30,838,000.00	29,752,259.50
UNITED STATES TREAS SEC STRIPPED INT PMT00753 05-15-2036 (UNDDATE) REG SEDOL: B2RG758	20,000,000.000	15,742,800.00	11,586,997.20
UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG SEDOL: B2RG877	19,220,000.000	11,663,080.40	10,535,723.42
UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDDATE) REG SEDOL: B4R4615	13,320,000.000	7,992,399.60	7,201,335.19
UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG SEDOL: B4PM774	20,000,000.000	15,115,800.00	10,524,201.80
UNITED STATES TREAS SEC STRIPPED INT PMT00833 08-15-2031 (UNDDATE) REG SEDOL: B4RNMS1	68,200,000.000	46,335,830.53	50,072,723.71
UNITED STATES TREAS SEC STRIPPED INT PMT00834 02-15-2032 (UNDDATE) BEO SEDOL: B4YDHY2	150,000,000.000	102,241,500.00	107,382,021.00
UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO SEDOL: B4S8S21	49,950,000.000	33,408,558.00	34,934,417.11
UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG SEDOL: B4X15F7	125,000,000.000	78,931,750.00	83,162,758.75
UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG SEDOL: B4PLXN9	100,000,000.000	63,174,000.00	63,323,103.00
UNITED STATES TREAS SEC STRIPPED INT PMT00840 02-15-2035 (UNDDATE) REG SEDOL: B4R92V2	100,000,000.000	61,039,000.00	61,753,639.00

** 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
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS SEC STRIPPED INT PMT00841 08-15-2035 (UNDDATE) REG SEDOL: B4Q1GC8	100,000,000.000	57,876,000.00	60,270,013.00
UNITED STATES TREAS SEC STRIPPED INT PMT00842 02-15-2036 (UNDDATE) REG SEDOL: B156388	20,000,000.000	15,842,800.00	11,746,582.80
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG SEDOL: B1XKZ20	20,000,000.000	15,475,000.00	11,136,385.40
UNITED STATES TREAS SEC STRIPPED INT PMT00884 05-15-2032 (UNDDATE) REG SEDOL: B2RGF65	50,000,000.000	33,812,000.00	35,423,775.50
UNITED STATES TREAS SEC STRIPPED INT PMT00887 11-15-2033 (UNDDATE) REG SEDOL: B2RGL56	50,000,000.000	32,708,000.00	32,853,644.50
UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG SEDOL: B2RGLY5	50,000,000.000	32,178,500.00	32,061,602.00
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039 SEDOL: B5012P6	38,770,000.000	19,033,743.80	18,425,225.78
US TREAS SEC 0 DUE 11-15-2041 SEDOL: BP8YH07	6,680,000.000	2,874,270.40	2,844,983.68
US TREASURY N/B 3.375% 05-15-2033 SEDOL: BQYLTK3	37,095,000.000	34,902,627.54	34,092,623.44
UTD STATES TREAS .625% DUE 03-31-2027 SEDOL: BKPSY95	3,000,000.000	2,920,195.31	2,769,492.18
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2030 SEDOL: B5V42H6	120,000,000.000	86,607,600.00	95,085,703.20
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042 SEDOL: BPH3RL6	6,680,000.000	2,848,218.40	2,810,065.51
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2030 SEDOL: B4NYPS9	80,000,000.000	56,858,400.00	61,788,117.60
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039 SEDOL: B4L98T8	38,215,000.000	19,017,312.60	18,378,979.94
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZZC5	6,655,000.000	2,767,282.10	2,732,348.87
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SEDOL: BN7ZZ70	6,640,000.000	2,735,082.40	2,687,697.77
WI TREASURY SEC. 1.625% DUE 11-30-2026 REG SEDOL: BJR45M4	46,000,000.000	47,536,328.13	43,798,828.24
Total United States - USD		2,087,170,085.57	2,131,243,680.77
Total U.S. Government Securities		2,087,170,085.57	2,131,243,680.77

** 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</i>			
United States - USD			
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	3,832.000	473,440,360.25	455,648,750.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-3,832.000	-473,440,360.25	-455,648,750.00
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	-11,804.000	-1,335,247,841.40	-1,313,932,750.00
FUT MAR 25 CBT UL T-NOTE CUSIP: 999599GH0	11,804.000	1,335,247,841.40	1,313,932,750.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	101.000	10,797,429.68	10,736,773.44
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-101.000	-10,797,429.68	-10,736,773.44
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-157.000	-32,286,515.62	-32,280,671.88
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	157.000	32,286,515.62	32,280,671.88
Total United States - USD		0.00	0.00
Total Other		0.00	0.00

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

SELL TO OPEN REPO W/BNP PARIB 4.89% FROM10-30-2024 TO 01-28-2025	-61,468,000.000	-61,468,000.00	-61,468,000.00
SELL TO OPEN REPO W/BNP PARIB 4.89% FROM10-30-2024 TO 01-28-2025	-65,125,000.000	-65,125,000.00	-65,125,000.00
SELL TO OPEN REPO W/BNP PARIB 4.8900001%FROM 10-30-2024 TO 01-28-2025	-35,651,812.500	-35,651,812.50	-35,651,812.50
SELL TO OPEN REPO W/CREDIT AG 4.6% FROM 12-17-2024 TO 02-21-2025	-1,307,500.000	-1,307,500.00	-1,307,500.00
SELL TO OPEN REPO W/CREDIT AG 4.6% FROM 12-17-2024 TO 02-21-2025	-33,437,500.000	-33,437,500.00	-33,437,500.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM12-17-2024 TO 02-21-2025	-18,773,118.750	-18,773,118.75	-18,773,118.75
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM12-17-2024 TO 02-21-2025	-19,947,200.000	-19,947,200.00	-19,947,200.00

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

5500 Supplemental Schedules**31 DEC 24**Account number **FUS214**
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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 4.76% FROM12-17-2024 TO 02-21-2025	-19,946,500.000	-19,946,500.00	-19,946,500.00
SELL TO OPEN REPO W/MORGAN ST 4.76% FROM12-17-2024 TO 02-21-2025	-18,754,987.500	-18,754,987.50	-18,754,987.50
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025	-61,700,000.000	-61,700,000.00	-61,700,000.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025	-50,297,500.000	-50,297,500.00	-50,297,500.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025	-108,187,500.000	-108,187,500.00	-108,187,500.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025	-61,250,000.000	-61,250,000.00	-61,250,000.00
SELL TO OPEN REPO W/MORGAN ST 4.829% FROM 11-13-2024 TO 02-07-2025	-127,187,500.000	-127,187,500.00	-127,187,500.00
SELL TO OPEN REPO W/MORGAN ST 4.8293274%FROM 11-13-2024 TO 02-07-2025	-32,522,875.000	-32,522,875.00	-32,522,875.00
SELL TO OPEN REPO W/MORGAN ST 4.8293274%FROM 11-13-2024 TO 02-07-2025	-10,285,000.000	-10,285,000.00	-10,285,000.00
SELL TO OPEN REPO W/MORGAN ST 4.8293274%FROM 11-13-2024 TO 02-07-2025	-32,018,625.000	-32,018,625.00	-32,018,625.00
SELL TO OPEN REPO W/MORGAN ST 4.87% FROM10-30-2024 TO 01-28-2025	-18,513,462.500	-18,513,462.50	-18,513,462.50
SELL TO OPEN REPO W/MORGAN ST 4.87% FROM10-30-2024 TO 01-28-2025	-109,106,250.000	-109,106,250.00	-109,106,250.00
SELL TO OPEN REPO W/MORGAN ST 4.87% FROM10-30-2024 TO 01-28-2025	-99,840,000.000	-99,840,000.00	-99,840,000.00
SELL TO OPEN REPO W/MORGAN ST 4.8900001%FROM 10-30-2024 TO 01-28-2025	-52,660,625.000	-52,660,625.00	-52,660,625.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-10,900,000.000	-10,900,000.00	-10,900,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-38,296,687.500	-38,296,687.50	-38,296,687.50
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-42,125,000.000	-42,125,000.00	-42,125,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-42,125,000.000	-42,125,000.00	-42,125,000.00

** 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
Other Liabilities			
United States - USD			
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	-37,062,500.000	-37,062,500.00	-37,062,500.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-41,312,500.000	-41,312,500.00	-41,312,500.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-12,450,000.000	-12,450,000.00	-12,450,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-41,312,500.000	-41,312,500.00	-41,312,500.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-42,125,000.000	-42,125,000.00	-42,125,000.00
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	-16,200,000.000	-16,200,000.00	-16,200,000.00
SELL TO OPEN REPO W/MORGAN ST 5.03% FROM09-09-2024 TO 01-09-2025	-11,475,000.000	-11,475,000.00	-11,475,000.00
Total United States - USD		-1,454,365,143.75	-1,454,365,143.75
Total Other Liabilities		-1,454,365,143.75	-1,454,365,143.75
Total		658,436,620.70	702,510,215.90

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

5500 Supplemental Schedules**01 JAN 24 - 31 DEC 24****Account number FUS214
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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	-6,131.00		
		Free Receipt	6,131.00	-822,537,786.44	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-6,131.00		
		Free Receipt	6,131.00	-822,537,786.44	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-12,529.00		
		Free Receipt	12,529.00	-1,483,091,112.55	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-12,529.00		
		Free Receipt	12,529.00	-1,483,091,112.55	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-106.00		
		Free Receipt	106.00	-11,631,039.13	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-106.00		
		Free Receipt	106.00	-11,631,039.13	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-175.00		
		Free Receipt	175.00	-36,350,757.81	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-175.00		
		Free Receipt	175.00	-36,350,757.81	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-6,045.00		
		Free Receipt	6,045.00	-764,254,710.23	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-6,045.00		
		Free Receipt	6,045.00	-764,254,710.23	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-13,399.00		
		Free Receipt	13,399.00	-1,524,166,097.19	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-13,399.00		
		Free Receipt	13,399.00	-1,524,166,097.19	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-120.00		

5500 Supplemental Schedules**01 JAN 24 - 31 DEC 24****Account number FUS214
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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Receipt	120.00	-12,821,625.60	
		Free Delivery	-120.00		
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Receipt	120.00	-12,821,625.60	
		Free Delivery	-225.00		
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Receipt	225.00	-46,071,914.07	
		Free Delivery	-225.00		
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Receipt	225.00	-46,071,914.07	
		Free Delivery	-13,823.00		
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Receipt	5,392.00	-612,516,156.32	
		Free Delivery	-5,392.00		
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Receipt	13,823.00	-1,563,183,132.72	
		Free Delivery	-461.00		
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Receipt	4,293.00	-530,027,541.67	
		Free Delivery	-4,293.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	461.00	-56,587,181.42	
		Free Delivery	-6,052.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	6,052.00	-749,704,838.21	
		Free Delivery	-6,052.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	6,052.00	-749,704,838.21	
		Free Delivery	-12,898.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	12,898.00	-1,451,001,185.61	
		Free Delivery	-12,898.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	12,898.00	-1,451,001,185.61	
		Free Delivery	-114.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	114.00	-12,083,875.19	

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Account number FUS214
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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-114.00		
		Free Receipt	114.00	-12,083,875.19	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-199.00		
		Free Receipt	199.00	-40,557,906.24	
S9A32HKL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	Free Delivery	-199.00		
		Free Receipt	199.00	-40,557,906.24	
S9A6FCKL	REPO COLL PAY TO BNP PARIBAS	Acquisitions	115,576,664.89	-115,576,664.89	
		Dispositions	-19,644,190.00		19,644,190.00
S9A6FXFU	REPO COLL RECEIVABLE FROM MORGAN STANLEY	Acquisitions	82,880,352.42	-82,880,352.42	
		Dispositions	-81,242,948.42		81,242,948.42
S9A6FXFL	REPO COLLATERAL PAYABLE TO MORGANSTANLEY	Acquisitions	23,556,489.00	-23,556,489.00	
		Dispositions	-23,556,489.00		23,556,489.00
S9G93PJL	REPO PAYABLE TO CREDIT AGRICOLE CORPORATE AND INVESTMENT	Acquisitions	171,822,428.00	-171,822,428.00	
		Dispositions	-138,528,437.00		138,528,437.00
C77799SEP2	SELL TO OPEN REPO W/BNP PARIB 5.2999999%FROM 09-12-2024 TO 10-30-2024	Acquisitions	7,185,883.00	-7,185,883.00	
		Dispositions	-4,835,926.00		4,835,926.00
C77799SEP2	SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024	Acquisitions	37,087,875.00	-37,087,875.00	
		Dispositions	-37,087,875.00		37,087,875.00
C77799SEP2	SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024	Acquisitions	55,076,250.00	-55,076,250.00	
		Dispositions	-55,076,250.00		55,076,250.00
C77799SEP2	SELL TO OPEN REPO W/BNP PARIB 5.3% FROM 09-12-2024 TO 10-30-2024	Acquisitions	64,614,000.00	-64,614,000.00	
		Dispositions	-64,614,000.00		64,614,000.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	68,250,000.00	-68,250,000.00	
		Dispositions	-68,250,000.00		68,250,000.00
		Acquisitions	40,687,500.00	-40,687,500.00	
		Dispositions	-40,687,500.00		40,687,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	29,133,000.00	-29,133,000.00	
		Dispositions	-29,133,000.00		29,133,000.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	40,687,500.00	-40,687,500.00	
		Dispositions	-40,687,500.00		40,687,500.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	36,848,250.00	-36,848,250.00	
		Dispositions	-36,848,250.00		36,848,250.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	38,937,500.00	-38,937,500.00	
		Dispositions	-38,937,500.00		38,937,500.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	39,750,000.00	-39,750,000.00	
		Dispositions	-39,750,000.00		39,750,000.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	15,575,000.00	-15,575,000.00	
		Dispositions	-15,575,000.00		15,575,000.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	31,875,000.00	-31,875,000.00	
		Dispositions	-31,875,000.00		31,875,000.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	33,375,000.00	-33,375,000.00	
		Dispositions	-33,375,000.00		33,375,000.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	35,375,000.00	-35,375,000.00	
		Dispositions	-35,375,000.00		35,375,000.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	38,937,500.00	-38,937,500.00	
		Dispositions	-38,937,500.00		38,937,500.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	31,125,000.00	-31,125,000.00	
		Dispositions	-31,125,000.00		31,125,000.00
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	34,902,562.50	-34,902,562.50	
		Dispositions	-34,902,562.50		34,902,562.50
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Acquisitions	39,750,000.00	-39,750,000.00	

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C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Dispositions	-39,750,000.00		39,750,000.00
		Acquisitions	18,222,750.00	-18,222,750.00	
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Dispositions	-18,222,750.00		18,222,750.00
		Acquisitions	10,150,000.00	-10,150,000.00	
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Dispositions	-10,150,000.00		10,150,000.00
		Acquisitions	11,725,000.00	-11,725,000.00	
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Dispositions	-11,725,000.00		11,725,000.00
		Acquisitions	31,875,000.00	-31,875,000.00	
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Dispositions	-31,875,000.00		31,875,000.00
		Acquisitions	10,725,000.00	-10,725,000.00	
C77799FEB1	SELL TO OPEN REPO W/BNP PARIB 5.43% FROM02-12-2024 TO 05-13-2024	Dispositions	-10,725,000.00		10,725,000.00
		Acquisitions	40,687,500.00	-40,687,500.00	
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.45% FROM05-13-2024 TO 08-13-2024	Dispositions	-40,687,500.00		40,687,500.00
		Acquisitions	11,500,000.00	-11,500,000.00	
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.45% FROM05-13-2024 TO 08-13-2024	Dispositions	-11,500,000.00		11,500,000.00
		Acquisitions	34,812,500.00	-34,812,500.00	
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.45% FROM05-13-2024 TO 08-13-2024	Dispositions	-34,812,500.00		34,812,500.00
		Acquisitions	10,475,000.00	-10,475,000.00	
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.45% FROM05-13-2024 TO 08-13-2024	Dispositions	-10,475,000.00		10,475,000.00
		Acquisitions	92,550,000.00	-92,550,000.00	
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.45% FROM05-13-2024 TO 08-13-2024	Dispositions	-92,550,000.00		92,550,000.00
		Acquisitions	120,937,500.00	-120,937,500.00	
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.45% FROM05-13-2024 TO 08-13-2024	Dispositions	-120,937,500.00		120,937,500.00
		Acquisitions	115,433,562.50	-115,433,562.50	
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.45% FROM05-13-2024 TO 08-13-2024	Dispositions	-115,433,562.50		115,433,562.50
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024	Acquisitions	9,925,000.00	-9,925,000.00	
		Dispositions	-9,925,000.00		9,925,000.00
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024	Acquisitions	50,728,125.00	-50,728,125.00	
		Dispositions	-50,728,125.00		50,728,125.00
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024	Acquisitions	62,625,000.00	-62,625,000.00	
		Dispositions	-62,625,000.00		62,625,000.00
C77799MAY0	SELL TO OPEN REPO W/BNP PARIB 5.46% FROM 05-13-2024 TO 09-12-2024	Acquisitions	59,169,000.00	-59,169,000.00	
		Dispositions	-59,169,000.00		59,169,000.00
C77799AUG3	SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024	Acquisitions	34,403,062.50	-34,403,062.50	
		Dispositions	-34,403,062.50		34,403,062.50
C77799AUG3	SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024	Acquisitions	36,812,500.00	-36,812,500.00	
		Dispositions	-36,812,500.00		36,812,500.00
C77799AUG3	SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024	Acquisitions	12,300,000.00	-12,300,000.00	
		Dispositions	-12,300,000.00		12,300,000.00
C77799AUG3	SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024	Acquisitions	120,555,812.50	-120,555,812.50	
		Dispositions	-120,555,812.50		120,555,812.50
C77799AUG3	SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024	Acquisitions	126,000,000.00	-126,000,000.00	
		Dispositions	-126,000,000.00		126,000,000.00
C77799AUG3	SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024	Acquisitions	11,275,000.00	-11,275,000.00	
		Dispositions	-11,275,000.00		11,275,000.00
C77799AUG3	SELL TO OPEN REPO W/BNP PARIB 5.5% FROM 08-13-2024 TO 09-09-2024	Acquisitions	10,700,000.00	-10,700,000.00	
		Dispositions	-10,700,000.00		10,700,000.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	96,900,000.00	-96,900,000.00	
		Dispositions	-96,900,000.00		96,900,000.00
		Acquisitions	45,437,500.00	-45,437,500.00	
		Dispositions	-45,437,500.00		45,437,500.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	45,250,000.00	-45,250,000.00	
		Dispositions	-45,250,000.00		45,250,000.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	18,150,000.00	-18,150,000.00	
		Dispositions	-18,150,000.00		18,150,000.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	45,375,000.00	-45,375,000.00	
		Dispositions	-45,375,000.00		45,375,000.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	18,175,000.00	-18,175,000.00	
		Dispositions	-18,175,000.00		18,175,000.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	45,250,000.00	-45,250,000.00	
		Dispositions	-45,250,000.00		45,250,000.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	45,375,000.00	-45,375,000.00	
		Dispositions	-45,375,000.00		45,375,000.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	45,437,500.00	-45,437,500.00	
		Dispositions	-45,437,500.00		45,437,500.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	46,187,500.00	-46,187,500.00	
		Dispositions	-46,187,500.00		46,187,500.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	24,941,250.00	-24,941,250.00	
		Dispositions	-24,941,250.00		24,941,250.00
C77799OCT5	SELL TO OPEN REPO W/BNPP SA 4.94% FROM 10-17-2024 TO 11-21-2024	Acquisitions	18,100,000.00	-18,100,000.00	
		Dispositions	-18,100,000.00		18,100,000.00
C77799MAR5	SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024	Acquisitions	105,000,000.00	-105,000,000.00	
		Dispositions	-105,000,000.00		105,000,000.00
C77799MAR5	SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024	Acquisitions	69,011,250.00	-69,011,250.00	
		Dispositions	-69,011,250.00		69,011,250.00
C77799MAR5	SELL TO OPEN REPO W/BOFA SECU 5.43% FROM 03-18-2024 TO 06-17-2024	Acquisitions	105,150,000.00	-105,150,000.00	

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C77799MAR5	SELL TO OPEN REPO W/BOFA SECU 5.43% FROM03-18-2024 TO 06-17-2024	Dispositions	-105,150,000.00		105,150,000.00
		Acquisitions	104,700,000.00	-104,700,000.00	
C77799JUN9	SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024	Dispositions	-104,700,000.00		104,700,000.00
		Acquisitions	105,600,000.00	-105,600,000.00	
C77799JUN9	SELL TO OPEN REPO W/BOFA SECU 5.457% FROM 06-17-2024 TO 10-17-2024	Dispositions	-105,600,000.00		105,600,000.00
		Acquisitions	105,600,000.00	-105,600,000.00	
C77799JUN9	SELL TO OPEN REPO W/BOFA SECU 5.46% FROM06-14-2024 TO 10-17-2024	Dispositions	-105,600,000.00		105,600,000.00
		Acquisitions	105,600,000.00	-105,600,000.00	
C77799JUN9	SELL TO OPEN REPO W/BOFA SECU 5.46% FROM06-14-2024 TO 10-17-2024	Dispositions	-105,600,000.00		105,600,000.00
		Acquisitions	69,300,000.00	-69,300,000.00	
C77799JUN9	SELL TO OPEN REPO W/BOFA SECU 5.46% FROM06-17-2024 TO 10-17-2024	Dispositions	-69,300,000.00		69,300,000.00
		Acquisitions	106,050,000.00	-106,050,000.00	
C77799NOV9	SELL TO OPEN REPO W/CREDIT AG 4.75% FROM11-21-2024 TO 12-17-2024	Dispositions	-106,050,000.00		106,050,000.00
		Acquisitions	33,375,000.00	-33,375,000.00	
C77799NOV9	SELL TO OPEN REPO W/CREDIT AG 4.75% FROM11-21-2024 TO 12-17-2024	Dispositions	-33,375,000.00		33,375,000.00
		Acquisitions	1,305,000.00	-1,305,000.00	
C77799OCT5	SELL TO OPEN REPO W/CREDIT AG 4.95% FROM10-17-2024 TO 11-21-2024	Dispositions	-1,305,000.00		1,305,000.00
		Acquisitions	1,340,000.00	-1,340,000.00	
C77799OCT5	SELL TO OPEN REPO W/CREDIT AG 4.95% FROM10-17-2024 TO 11-21-2024	Dispositions	-1,340,000.00		1,340,000.00
		Acquisitions	34,250,000.00	-34,250,000.00	
C77799MAR5	SELL TO OPEN REPO W/CREDIT AG 5.45% FROM03-18-2024 TO 06-17-2024	Dispositions	-34,250,000.00		34,250,000.00
		Acquisitions	32,875,000.00	-32,875,000.00	
C77799MAR5	SELL TO OPEN REPO W/CREDIT AG 5.45% FROM03-18-2024 TO 06-17-2024	Dispositions	-32,875,000.00		32,875,000.00
		Acquisitions	1,285,000.00	-1,285,000.00	
C77799JUN9	SELL TO OPEN REPO W/CREDIT AG 5.45% FROM06-17-2024 TO 10-17-2024	Dispositions	-1,285,000.00		1,285,000.00
		Acquisitions	33,187,500.00	-33,187,500.00	
C77799JUN9	SELL TO OPEN REPO W/CREDIT AG 5.45% FROM06-17-2024 TO 10-17-2024	Dispositions	-33,187,500.00		33,187,500.00
		Acquisitions			

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C77799NOV9	SELL TO OPEN REPO W/MORGAN ST 4.76% FROM11-21-2024 TO 12-17-2024	Acquisitions	1,297,500.00	-1,297,500.00	
		Dispositions	-1,297,500.00		1,297,500.00
C77799NOV9	SELL TO OPEN REPO W/MORGAN ST 4.76% FROM11-21-2024 TO 12-17-2024	Acquisitions	19,947,200.00	-19,947,200.00	
		Dispositions	-19,947,200.00		19,947,200.00
C77799NOV9	SELL TO OPEN REPO W/MORGAN ST 4.76% FROM11-21-2024 TO 12-17-2024	Acquisitions	18,754,987.50	-18,754,987.50	
		Dispositions	-18,754,987.50		18,754,987.50
C77799NOV9	SELL TO OPEN REPO W/MORGAN ST 4.76% FROM11-21-2024 TO 12-17-2024	Acquisitions	19,897,850.00	-19,897,850.00	
		Dispositions	-19,897,850.00		19,897,850.00
C77799SEP2	SELL TO OPEN REPO W/MORGAN ST 5.28% FROM09-12-2024 TO 10-30-2024	Acquisitions	18,773,118.75	-18,773,118.75	
		Dispositions	-18,773,118.75		18,773,118.75
C77799SEP2	SELL TO OPEN REPO W/MORGAN ST 5.28% FROM09-12-2024 TO 10-30-2024	Acquisitions	99,970,000.00	-99,970,000.00	
		Dispositions	-99,970,000.00		99,970,000.00
C77799SEP2	SELL TO OPEN REPO W/MORGAN ST 5.2800001%FROM 09-12-2024 TO 10-30-2024	Acquisitions	109,393,750.00	-109,393,750.00	
		Dispositions	-109,393,750.00		109,393,750.00
C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	18,585,875.00	-18,585,875.00	
		Dispositions	-18,585,875.00		18,585,875.00
C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	32,018,625.00	-32,018,625.00	
		Dispositions	-32,018,625.00		32,018,625.00
C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	50,127,000.00	-50,127,000.00	
		Dispositions	-50,127,000.00		50,127,000.00
C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	10,285,000.00	-10,285,000.00	
		Dispositions	-10,285,000.00		10,285,000.00
C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	32,395,000.00	-32,395,000.00	
		Dispositions	-32,395,000.00		32,395,000.00
C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	61,400,000.00	-61,400,000.00	
		Dispositions	-61,400,000.00		61,400,000.00

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C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	127,187,500.00	-127,187,500.00	
		Dispositions	-127,187,500.00		127,187,500.00
C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	61,125,000.00	-61,125,000.00	
		Dispositions	-61,125,000.00		61,125,000.00
C77799JUL3	SELL TO OPEN REPO W/MORGAN ST 5.42% FROM07-18-2024 TO 11-13-2024	Acquisitions	107,812,500.00	-107,812,500.00	
		Dispositions	-107,812,500.00		107,812,500.00
C77799FEB1	SELL TO OPEN REPO W/MORGAN ST 5.44% FROM02-12-2024 TO 05-13-2024	Acquisitions	107,093,750.00	-107,093,750.00	
		Dispositions	-107,093,750.00		107,093,750.00
C77799FEB1	SELL TO OPEN REPO W/MORGAN ST 5.44% FROM02-12-2024 TO 05-13-2024	Acquisitions	18,103,125.00	-18,103,125.00	
		Dispositions	-18,103,125.00		18,103,125.00
C77799FEB1	SELL TO OPEN REPO W/MORGAN ST 5.44% FROM02-12-2024 TO 05-13-2024	Acquisitions	77,896,000.00	-77,896,000.00	
		Dispositions	-77,896,000.00		77,896,000.00
C77799MAY0	SELL TO OPEN REPO W/MORGAN ST 5.440815% FROM 05-10-2024 TO 09-12-2024	Acquisitions	18,103,125.00	-18,103,125.00	
		Dispositions	-18,103,125.00		18,103,125.00
C77799MAY0	SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024	Acquisitions	97,630,000.00	-97,630,000.00	
		Dispositions	-97,630,000.00		97,630,000.00
C77799MAY0	SELL TO OPEN REPO W/MORGAN ST 5.441% FROM 05-13-2024 TO 09-12-2024	Acquisitions	106,375,000.00	-106,375,000.00	
		Dispositions	-106,375,000.00		106,375,000.00
C77799JAN1	SELL TO OPEN REPO W/MORGAN ST 5.4499999%FROM 01-18-2024 TO 04-18-2024	Acquisitions	10,178,750.00	-10,178,750.00	
		Dispositions	-10,178,750.00		10,178,750.00
C77799JAN1	SELL TO OPEN REPO W/MORGAN ST 5.4499999%FROM 01-18-2024 TO 04-18-2024	Acquisitions	7,039,250.00	-7,039,250.00	
		Dispositions	-7,039,250.00		7,039,250.00
C77799JAN1	SELL TO OPEN REPO W/MORGAN ST 5.4499999%FROM 01-18-2024 TO 04-18-2024	Acquisitions	31,780,125.00	-31,780,125.00	
		Dispositions	-31,780,125.00		31,780,125.00
C77799JAN1	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM01-18-2024 TO 04-18-2024	Acquisitions	126,031,250.00	-126,031,250.00	

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

Account number FUS214
Account Name NISA UAW COMPLETION

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799JAN1	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM01-18-2024 TO 04-18-2024	Dispositions	-126,031,250.00		126,031,250.00
		Acquisitions	60,800,000.00	-60,800,000.00	
C77799JAN1	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM01-18-2024 TO 04-18-2024	Dispositions	-60,800,000.00		60,800,000.00
		Acquisitions	106,875,000.00	-106,875,000.00	
C77799JAN1	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM01-18-2024 TO 04-18-2024	Dispositions	-106,875,000.00		106,875,000.00
		Acquisitions	60,625,000.00	-60,625,000.00	
C77799JAN1	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM01-18-2024 TO 04-18-2024	Dispositions	-60,625,000.00		60,625,000.00
		Acquisitions	49,700,750.00	-49,700,750.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-49,700,750.00		49,700,750.00
		Acquisitions	9,668,750.00	-9,668,750.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-9,668,750.00		9,668,750.00
		Acquisitions	47,825,250.00	-47,825,250.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-47,825,250.00		47,825,250.00
		Acquisitions	120,712,500.00	-120,712,500.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-120,712,500.00		120,712,500.00
		Acquisitions	30,349,125.00	-30,349,125.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-30,349,125.00		30,349,125.00
		Acquisitions	58,800,000.00	-58,800,000.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-58,800,000.00		58,800,000.00
		Acquisitions	102,750,000.00	-102,750,000.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-102,750,000.00		102,750,000.00
		Acquisitions	31,627,750.00	-31,627,750.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-31,627,750.00		31,627,750.00
		Acquisitions	57,625,000.00	-57,625,000.00	
C77799APR5	SELL TO OPEN REPO W/MORGAN ST 5.45% FROM04-18-2024 TO 07-18-2024	Dispositions	-57,625,000.00		57,625,000.00