

**Form 5500**

Department of the Treasury  
Internal Revenue Service

Department of Labor  
Employee Benefits Security  
Administration

Pension Benefit Guaranty Corporation

**Annual Return/Report of Employee Benefit Plan**

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

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

OMB Nos. 1210-0110  
1210-0089

**2024**

**This Form is Open to Public Inspection**

**Part I Annual Report Identification Information**

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

- A** This return/report is for:
  - a multiemployer plan
  - a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
  - a single-employer plan
  - a DFE (specify) M
- B** This return/report is:
  - the first return/report
  - the final return/report
  - an amended return/report
  - a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here. . . . . ▶
- D** Check box if filing under:
  - Form 5558
  - automatic extension
  - special extension (enter description)
  - the DFVC program
- 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**

<b>1a</b> Name of plan <u>CONTINENTAL AUTOMOTIVE, INC. MASTER TRUST</u>	<b>1b</b> Three-digit plan number (PN) ▶ <u>014</u> <b>1c</b> Effective date of plan
<b>2a</b> 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) <u>CONTINENTAL AUTOMOTIVE, INC.</u>  <u>1794 MACMILLAN PARK DRIVE</u> <u>FORT MILL, SC 29707</u>	<b>2b</b> Employer Identification Number (EIN) <u>51-0304065</u> <b>2c</b> Plan Sponsor's telephone number <u>704-583-3900</u> <b>2d</b> 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.

<b>SIGN HERE</b>		Date	
	Signature of plan administrator		Enter name of individual signing as plan administrator
<b>SIGN HERE</b>		Date	
	Signature of employer/plan sponsor		Enter name of individual signing as employer or plan sponsor
<b>SIGN HERE</b>	<u>Filed with authorized/valid electronic signature.</u>	<u>10/14/2025</u>	<u>PAOLA GONZALEZ</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

<b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	<b>3b</b> Administrator's EIN  <b>3c</b> Administrator's telephone number  <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
<b>4</b> 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: <b>a</b> Sponsor's name <b>c</b> Plan Name	<b>4b</b> EIN  <b>4d</b> PN
<b>5</b> Total number of participants at the beginning of the plan year	<b>5</b>
<b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ). <b>a(1)</b> Total number of active participants at the beginning of the plan year ..... <b>a(2)</b> Total number of active participants at the end of the plan year ..... <b>b</b> Retired or separated participants receiving benefits..... <b>c</b> Other retired or separated participants entitled to future benefits ..... <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> ..... <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. .... <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> ..... <b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) ..... <b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) ..... <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <b>6a(1)</b> <b>6a(2)</b> <b>6b</b> <b>6c</b> <b>6d</b> <b>6e</b> <b>6f</b> <b>6g(1)</b> <b>6g(2)</b> <b>6h</b>
<b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....	<b>7</b>

**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:

<b>9a</b> Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	<b>9b</b> Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> 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)

<b>a Pension Schedules</b> (1) <input type="checkbox"/> <b>R</b> (Retirement Plan Information) (2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> <b>DCG</b> (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> <b>MEP</b> (Multiple-Employer Retirement Plan Information)	<b>b General Schedules</b> (1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information) (2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan) (3) <input type="checkbox"/> <b>A</b> (Insurance Information) – Number Attached _____ (4) <input type="checkbox"/> <b>C</b> (Service Provider Information) (5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information) (6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules)
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**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

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**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.

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**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 \_\_\_\_\_

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<b>SCHEDULE D</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>	<b>DFE/Participating Plan Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

<b>A</b> Name of plan <u>CONTINENTAL AUTOMOTIVE, INC. MASTER TRUST</u>	<b>B</b> Three-digit plan number (PN)	<u>014</u>
<b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>CONTINENTAL AUTOMOTIVE, INC.</u>	<b>D</b> Employer Identification Number (EIN) <u>51-0304065</u>	

<b>Part I</b>	<b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b> (Complete as many entries as needed to report all interests in DFEs)
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<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>MSCI EAFE INDEX FD12</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK &amp; TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>04-0025081-241</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3009433</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>US HIGH YIELD BOND INDEX CM3Y MF</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK &amp; TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>04-3508891-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2037904</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>LONG U.S. GOV'T BOND INDEX CM1D</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK &amp; TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>04-0025081-142</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>15643649</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 1000 INDEX NL</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK &amp; TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-0337987-160</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>9199170</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 2000 INDEX NL M MF</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK &amp; TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>04-0025081-013</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1020844</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

**c** EIN-PN

**d** Entity code

**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

**c** EIN-PN

**d** Entity code

**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

**c** EIN-PN

**d** Entity code

**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

**c** EIN-PN

**d** Entity code

**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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**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)

<b>Part II</b>		<b>Information on Participating Plans (to be completed by DFEs, other than DCGs)</b>	
<small>(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)</small>			
<b>a</b>	Plan name	PENSION PLAN FOR SALARIED EMPLOYEES OF CONTINENTAL AUTOMOTIVE, INC. & CERTAIN AFFILIATED COMPANIES	
<b>b</b>	Name of plan sponsor	CONTINENTAL AUTOMOTIVE, INC.	<b>c</b> EIN-PN 51-0304065-002
<b>a</b>	Plan name	PENSION PLAN FOR HOURLY-PAID EMPLOYEES OF CONTINENTAL AUTOMOTIVE, INC. & CERTAIN AFFILIATED COMPANIES	
<b>b</b>	Name of plan sponsor	CONTINENTAL AUTOMOTIVE, INC.	<b>c</b> EIN-PN 51-0304065-004
<b>a</b>	Plan name	CONTINENTAL NA PENSION PLAN	
<b>b</b>	Name of plan sponsor	CONTINENTAL AUTOMOTIVE, INC.	<b>c</b> EIN-PN 51-0304065-009
<b>a</b>	Plan name	CONTITECH USA, INC. DEFINED BENEFIT PLAN	
<b>b</b>	Name of plan sponsor	CONTITECH USA, INC.	<b>c</b> EIN-PN 20-8832176-003
<b>a</b>	Plan name	CONTINENTAL NA AUTOMOTIVE UNION PENSION PLAN (HUNTSVILLE)	
<b>b</b>	Name of plan sponsor	CONTINENTAL AUTOMOTIVE, INC.	<b>c</b> EIN-PN 51-0304065-012
<b>a</b>	Plan name	CONTINENTAL CONSOLIDATED DEFINED BENEFIT PENSION PLAN - TIRE	
<b>b</b>	Name of plan sponsor	CONTINENTAL TIRE THE AMERICAS, LLC	<b>c</b> EIN-PN 34-1417030-016
<b>a</b>	Plan name	CONTINENTAL CONSOLIDATED DEFINED BENEFIT PENSION PLAN - AUTO	
<b>b</b>	Name of plan sponsor	CONTINENTAL AUTOMOTIVE, INC.	<b>c</b> EIN-PN 51-0304065-015
<b>a</b>	Plan name		
<b>b</b>	Name of plan sponsor		<b>c</b> EIN-PN
<b>a</b>	Plan name		
<b>b</b>	Name of plan sponsor		<b>c</b> EIN-PN
<b>a</b>	Plan name		
<b>b</b>	Name of plan sponsor		<b>c</b> EIN-PN
<b>a</b>	Plan name		
<b>b</b>	Name of plan sponsor		<b>c</b> EIN-PN
<b>a</b>	Plan name		
<b>b</b>	Name of plan sponsor		<b>c</b> EIN-PN

<b>SCHEDULE H</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Financial Information</b>  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).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection</b>
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For calendar plan year 2024 or fiscal plan year beginning <b>01/01/2024</b> and ending <b>12/31/2024</b>	
<b>A</b> Name of plan <b>CONTINENTAL AUTOMOTIVE, INC. MASTER TRUST</b>	<b>B</b> Three-digit plan number (PN) ▶ <b>014</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>CONTINENTAL AUTOMOTIVE, INC.</b>	<b>D</b> Employer Identification Number (EIN) <b>51-0304065</b>

<b>Part I</b>	<b>Asset and Liability Statement</b>
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**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.

		(a) Beginning of Year	(b) End of Year
<b>Assets</b>			
<b>a</b> Total noninterest-bearing cash .....	<b>1a</b>		
<b>b</b> Receivables (less allowance for doubtful accounts):			
<b>(1)</b> Employer contributions .....	<b>1b(1)</b>		
<b>(2)</b> Participant contributions .....	<b>1b(2)</b>		
<b>(3)</b> Other .....	<b>1b(3)</b>	79521369	212638017
<b>c</b> General investments:			
<b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....	<b>1c(1)</b>	27811730	8990106
<b>(2)</b> U.S. Government securities .....	<b>1c(2)</b>	174288470	216123044
<b>(3)</b> Corporate debt instruments (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(3)(A)</b>		
<b>(B)</b> All other .....	<b>1c(3)(B)</b>	336051633	401280019
<b>(4)</b> Corporate stocks (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(4)(A)</b>		
<b>(B)</b> Common .....	<b>1c(4)(B)</b>	9958000	12501000
<b>(5)</b> Partnership/joint venture interests .....	<b>1c(5)</b>		
<b>(6)</b> Real estate (other than employer real property) .....	<b>1c(6)</b>		
<b>(7)</b> Loans (other than to participants) .....	<b>1c(7)</b>		
<b>(8)</b> Participant loans .....	<b>1c(8)</b>		
<b>(9)</b> Value of interest in common/collective trusts .....	<b>1c(9)</b>	38611347	30911000
<b>(10)</b> Value of interest in pooled separate accounts .....	<b>1c(10)</b>		
<b>(11)</b> Value of interest in master trust investment accounts .....	<b>1c(11)</b>		
<b>(12)</b> Value of interest in 103-12 investment entities .....	<b>1c(12)</b>		
<b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....	<b>1c(13)</b>	370209119	327065071
<b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) .....	<b>1c(14)</b>		
<b>(15)</b> Other .....	<b>1c(15)</b>		

<b>1d</b> Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	<b>1d(1)</b>		
(2) Employer real property.....	<b>1d(2)</b>		
<b>e</b> Buildings and other property used in plan operation.....	<b>1e</b>		
<b>f</b> Total assets (add all amounts in lines 1a through 1e).....	<b>1f</b>	1036451668	1209508257
<b>Liabilities</b>			
<b>g</b> Benefit claims payable.....	<b>1g</b>		
<b>h</b> Operating payables.....	<b>1h</b>		
<b>i</b> Acquisition indebtedness.....	<b>1i</b>		
<b>j</b> Other liabilities.....	<b>1j</b>	96669813	317226115
<b>k</b> Total liabilities (add all amounts in lines 1g through 1j).....	<b>1k</b>	96669813	317226115
<b>Net Assets</b>			
<b>l</b> Net assets (subtract line 1k from line 1f).....	<b>1l</b>	939781855	892282142

**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.

<b>Income</b>		(a) Amount	(b) Total
<b>a Contributions:</b>			
(1) Received or receivable in cash from: <b>(A)</b> Employers.....	<b>2a(1)(A)</b>		
<b>(B)</b> Participants.....	<b>2a(1)(B)</b>		
<b>(C)</b> Others (including rollovers).....	<b>2a(1)(C)</b>		
(2) Noncash contributions.....	<b>2a(2)</b>		
(3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> .....	<b>2a(3)</b>		0
<b>b Earnings on investments:</b>			
<b>(1) Interest:</b>			
<b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....	<b>2b(1)(A)</b>	1002948	
<b>(B)</b> U.S. Government securities.....	<b>2b(1)(B)</b>	11476028	
<b>(C)</b> Corporate debt instruments.....	<b>2b(1)(C)</b>	23230146	
<b>(D)</b> Loans (other than to participants).....	<b>2b(1)(D)</b>		
<b>(E)</b> Participant loans.....	<b>2b(1)(E)</b>		
<b>(F)</b> Other.....	<b>2b(1)(F)</b>		
<b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....	<b>2b(1)(G)</b>		35709122
<b>(2) Dividends:</b>			
<b>(A)</b> Preferred stock.....	<b>2b(2)(A)</b>		
<b>(B)</b> Common stock.....	<b>2b(2)(B)</b>	15861	
<b>(C)</b> Registered investment company shares (e.g. mutual funds).....	<b>2b(2)(C)</b>	17401045	
<b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....	<b>2b(2)(D)</b>		17416906
<b>(3)</b> Rents.....	<b>2b(3)</b>		
<b>(4) Net gain (loss) on sale of assets:</b>			
<b>(A)</b> Aggregate proceeds.....	<b>2b(4)(A)</b>	3173454323	
<b>(B)</b> Aggregate carrying amount (see instructions).....	<b>2b(4)(B)</b>	3202121861	
<b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....	<b>2b(4)(C)</b>		-28667538
<b>(5) Unrealized appreciation (depreciation) of assets:</b>			
<b>(A)</b> Real estate.....	<b>2b(5)(A)</b>		
<b>(B)</b> Other.....	<b>2b(5)(B)</b>	-11751556	
<b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....	<b>2b(5)(C)</b>		-11751556

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts .....	<b>2b(6)</b>		4881669
(7) Net investment gain (loss) from pooled separate accounts .....	<b>2b(7)</b>		
(8) Net investment gain (loss) from master trust investment accounts .....	<b>2b(8)</b>		
(9) Net investment gain (loss) from 103-12 investment entities .....	<b>2b(9)</b>		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) .....	<b>2b(10)</b>		3258039
<b>c</b> Other income .....	<b>2c</b>		
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....	<b>2d</b>		20846642

**Expenses**

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

**Net Income and Reconciliation**

<b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> .....	<b>2k</b>		20846642
<b>l</b> Transfers of assets:			
(1) To this plan .....	<b>2l(1)</b>		798711015
(2) From this plan .....	<b>2l(2)</b>		867057370

**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
<b>a</b> 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.)			
<b>b</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	
<b>c</b> 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	
<b>d</b> 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	
<b>e</b> Was this plan covered by a fidelity bond?			
<b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
<b>g</b> 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?			
<b>h</b> 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?			
<b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
<b>j</b> 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		
<b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
<b>l</b> Has the plan failed to provide any benefit when due under the plan?			
<b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
<b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

<b>5b(1)</b> Name of plan(s)	<b>5b(2)</b> EIN(s)	<b>5b(3)</b> 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 \_\_\_\_\_.

**CONTINENTAL AUTOMOTIVE, INC. MASTER TRUST**

SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)  
AS OF DECEMBER 31, 2024

EIN: 51-0304065 - PN: 014

(a)	(b)	(c)	(d)	(e)
Party in interest	Identity of issuer, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Cost	Current value
	LONG DURATION CORP BD PORTFOLI MUTUAL FUNDS	Mutual Fund	\$ 310,434,138	\$ 236,573,497
	BWU0203Z5 IRS USD R V 12MSOFR SWUV203Z7 CCPOIS	Government Bond	76,256,392	75,600,000
	US TREASURY N/B 02/41 1.875	Government Bond	74,813,086	72,149,307
	SWU01VPL5 IRS USD R F 1.71650 SWU01VPL5 CCPOIS	Government Bond	75,000,000	69,338,249
	PIMCO INVESTMENT GRADE CREDIT PIMCO INV GRD CRD BND INST	Mutual Fund	58,585,659	53,990,537
	SWU01XME0 IRS USD R F 1.70000 SWU01XME0 CCPOIS	Government Bond	46,863,935	48,451,505
	BWU020MI2 IRS USD R V 12MSOFR SWUV20MI4 CCPOIS	Government Bond	46,300,000	46,300,000
	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	Government Bond	39,480,480	39,294,093
	SWU01VVA2 IRS USD R F 1.82700 SWU01VVA2 CCPOIS	Government Bond	41,180,000	38,203,304
	PIMCO LONG TERM CREDIT BOND FU PIMCO LNG TRM CRD BND INS	Mutual Fund	43,316,309	34,973,987
	US TREASURY N/B 02/42 2.375	Government Bond	30,361,259	24,196,121
	SWPC0MWQ7 CDS USD R F 1.00000 1 CCPCDX	Corporate Bond	20,954,669	20,957,929
	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	Government Bond	16,344,438	16,351,998
	GSTIF 25 BPS GSTIF 25 BPS	Cash Equivalent	15,797,290	15,797,290
*	SSGA LONG US GOVT INDEX FUND CM1D	Collective Trust Fund	18,245,438	15,643,649
	US TREASURY N/B 08/54 4.25	Government Bond	15,250,595	15,159,120
	SWPC0JYY5 CDS USD R F 1.00000 FIX CCPCORPORATE	Corporate Bond	14,815,051	14,890,938
	BWU025TX1 IRS USD R V 12MSOFR SWUV25TX3 CCPOIS	Government Bond	13,446,980	13,900,000
	SWU028YB7 IRS EUR R F 2.50000 SWU028YB7 CCPVANILLA	Government Bond	12,550,148	11,779,914
	BWU01XMF7 IRS USD R V 12MSOFR SWUV1XMF9 CCPOIS	Government Bond	14,995,316	11,300,000
	BWU01PM23 IRS USD R V 03MSOFR BWU01PM23 CCPOIS SOFR +0.26161	Government Bond	10,903,915	10,700,000
	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	Government Bond	10,119,938	10,153,296
	BWU01VPN1 IRS USD R V 12MSOFR SWUV1VPN3 CCPOIS	Government Bond	9,800,000	9,800,000
	BWU01VPO9 IRS USD R V 12MSOFR SWUV1VPO1 CCPOIS	Government Bond	9,800,000	9,800,000
	BWU01VVD6 IRS USD R V 12MSOFR SWUV1VVD8 CCPOIS	Government Bond	9,800,000	9,800,000
*	RUSSELL 1000 INDEX NON LENDING CMCQ	Collective Trust Fund	5,427,741	9,199,170
	SWPC0K0C7 CDS USD R F 1.00000 1 CCPCORPORATE	Corporate Bond	8,026,879	7,973,707
	US TREASURY N/B 11/40 1.375	Government Bond	8,909,168	7,631,530
	BWU025TK9 IRS USD R V 12MSOFR SWUV25TK1 CCPOIS	Government Bond	7,420,712	7,400,000
	BWU021193 IRS USD R V 12MSOFR SWUV21195 CCPOIS	Government Bond	7,200,000	7,200,000
	BWU02A2D3 IRS EUR R V 06MEURIB SWUV2A2D5 CCPVANILLA	Government Bond	6,786,694	6,342,438
	BWU0206W9 IRS USD R V 12MSOFR SWUV206W1 CCPOIS	Government Bond	6,095,052	6,000,000
	TSY INFL IX N/B 04/28 1.25	Corporate Bond	5,956,095	5,946,645
	UNITED KINGDOM GILT BONDS REGS 07/54 4.375	Corporate Bond	6,577,972	5,812,079
	CCMSCZUS2 CCPC COC EQUITY MORGAN STANLEY CASH COLLATERAL	Common Stock	5,768,000	5,768,000
	US TREASURY N/B 08/41 1.75	Government Bond	8,258,752	5,568,758
	US TREASURY N/B 05/41 2.25	Government Bond	5,264,012	5,109,408
	SWU01YAH4 IRS USD R F 2.00000 SWU01YAH4 CCPOIS	Government Bond	5,089,423	4,757,149
	BWU01P4T4 IRS USD R V 03MSOFR SWUV1P4T6 CCPOIS	Government Bond	4,562,754	4,600,000
	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	Government Bond	4,366,430	4,388,256
	VERIZON MASTER TRUST VZMT 2024 1 A1A	Corporate Bond	4,299,872	4,321,933
	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	Government Bond	4,298,250	4,246,308
	CCPC CCMCHUS2 COC CCPC CASH COLLATERAL USD	Common Stock	4,144,000	4,144,000
	SWU01VZU4 IRS USD R F 4.00000 SWU01VZU4 CCPOIS	Government Bond	4,010,569	4,000,471
	BOEING CO/THE SR UNSECURED 05/29 6.298	Corporate Bond	3,500,000	3,627,995
	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR	Corporate Bond	3,805,181	3,484,771
	BWU0213Z3 IRS USD R V 12MSOFR SWUV213Z5 CCPOIS	Government Bond	3,400,000	3,400,000
	T MOBILE USA INC COMPANY GUAR 02/26 2.25	Corporate Bond	3,508,750	3,399,480
	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR	Corporate Bond	3,812,417	3,341,680
	BWU02D668 IRS USD R V 12MSOFR SWUV2D660 CCPOIS	Government Bond	3,316,437	3,300,000
	BWU025U43 IRS USD R V 12MSOFR SWUV25U45 CCPOIS	Government Bond	3,051,197	3,225,000
	TSY INFL IX N/B 02/51 0.125	Corporate Bond	3,531,831	3,066,784
*	MSCI EAFE INDEX FD12	Collective Trust Fund	2,444,311	3,009,433
	TSY INFL IX N/B 02/54 2.125	Corporate Bond	3,225,603	2,950,783
	BOEING CO SR UNSECURED 02/26 2.75	Corporate Bond	3,001,097	2,829,066
	BWU021B92 IRS USD R V 12MSOFR SWUV21B94 CCPOIS	Government Bond	2,800,000	2,800,000
	BWU020WU4 IRS USD R V 12MSOFR SWUV20WU6 CCPOIS	Government Bond	2,690,000	2,690,000
	SWPC0M9M2 CDS USD R F 5.00000 1 CCPCORPORATE	Corporate Bond	2,555,821	2,614,300
	JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR	Corporate Bond	2,535,344	2,568,904
	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	Government Bond	2,615,120	2,560,264
	US TREASURY N/B 05/42 3.25	Government Bond	3,099,208	2,521,509

MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1	Corporate Bond	2,738,950	2,426,550
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815	Corporate Bond	2,328,248	2,394,800
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	Government Bond	2,396,074	2,351,175
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/35 8.875	Corporate Bond	2,453,569	2,323,971
ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1	Corporate Bond	2,299,793	2,323,690
BNP PARIBAS 144A 01/27 VAR	Corporate Bond	2,360,462	2,310,336
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	Government Bond	2,295,422	2,293,110
GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	Corporate Bond	2,522,722	2,291,559
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/28 3	Corporate Bond	2,393,349	2,248,848
SWPC0LX54 CDS USD R F 1.00000 1 CCPCORPORATE	Corporate Bond	2,189,437	2,236,681
FLEX INTERMEDIATE HOLDCO SR SECURED 144A 06/31 3.363	Corporate Bond	2,599,922	2,220,296
TSY INFL IX N/B 02/52 0.125	Corporate Bond	2,344,755	2,211,791
HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR	Corporate Bond	2,600,000	2,209,194
BWU01PKF6 IRS USD R V 03MSOFR BWU01PKF6 CCPOIS SOFR +0.26161	Government Bond	2,232,940	2,200,000
ONEOK INC COMPANY GUAR 09/27 4.25	Corporate Bond	2,199,208	2,168,056
HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR	Corporate Bond	2,495,619	2,155,362
BPCE SA 144A 10/34 VAR	Corporate Bond	2,000,000	2,131,180
BARCLAYS PLC SR UNSECURED 11/33 VAR	Corporate Bond	2,074,990	2,090,380
TSY INFL IX N/B 07/32 0.625	Corporate Bond	2,115,797	2,038,832
US HIGH YIELD BOND INDX CM3Y MUTUAL FUND	Collective Trust Fund	1,583,047	2,037,904
ATHENE GLOBAL FUNDING SECURED 144A 01/29 5.583	Corporate Bond	2,000,000	2,022,780
AMERICAN TOWER CORP SR UNSECURED 04/26 1.6	Corporate Bond	2,110,522	2,016,693
AMGEN INC SR UNSECURED 03/28 5.15	Corporate Bond	1,996,520	2,014,540
SUN COMMUNITIES OPER LP COMPANY GUAR 01/29 5.5	Corporate Bond	1,997,560	2,014,200
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/27 5.35	Corporate Bond	1,997,820	2,013,820
DEUTSCHE BANK NY SUBORDINATED 01/32 VAR	Corporate Bond	2,268,094	2,007,716
BWU01VZV2 IRS USD R V 12MSOFR SWUV1VZV4 CCPOIS	Government Bond	1,994,578	2,000,000
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	Government Bond	1,920,516	1,919,547
SWPC0LUG3 CDS USD R F 5.00000 1 CCPCORPORATE	Corporate Bond	1,917,708	1,908,867
BWU01P4L1 IRS USD R V 03MSOFR SWUV1P4L3 CCPOIS	Government Bond	1,804,297	1,900,000
CHENIERE ENERGY INC SR UNSECURED 10/28 4.625	Corporate Bond	1,742,010	1,858,789
SOCIETE GENERALE 144A 01/34 VAR	Corporate Bond	1,825,000	1,846,116
EQUINIX INC SR UNSECURED 05/26 1.45	Corporate Bond	1,900,683	1,817,160
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/30 2.25	Corporate Bond	2,083,497	1,815,660
BWU01RNB8 IRS USD R V 03MSOFR SWUV1RNB0 CCPOIS	Government Bond	1,798,578	1,800,000
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/29 3.875	Corporate Bond	2,048,908	1,795,234
FNMA POOL FS1373 FN 11/51 FIXED VAR	Government Bond	1,901,855	1,787,879
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/26 1.85	Corporate Bond	1,684,137	1,785,829
WELLS FARGO BANK NA SR UNSECURED 01/26 VAR	Corporate Bond	1,750,000	1,755,758
ANTARES HOLDINGS SR UNSECURED 144A 02/29 6.5	Corporate Bond	1,739,063	1,747,655
BANK OF AMERICA CORP SR UNSECURED 09/29 VAR	Corporate Bond	1,700,000	1,741,973
JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR	Corporate Bond	1,700,000	1,721,284
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 03/29 5.75	Corporate Bond	1,685,363	1,717,272
MIZUHO FINANCIAL GROUP SR UNSECURED 05/27 VAR	Corporate Bond	1,761,890	1,713,258
MORGAN STANLEY BANK NA SR UNSECURED 01/28 VAR	Corporate Bond	1,700,000	1,711,509
SHRIRAM FINANCE LTD SR SECURED 144A 04/27 6.625	Corporate Bond	1,699,337	1,711,152
EVERSOURCE ENERGY SR UNSECURED 01/27 5	Corporate Bond	1,698,895	1,704,301
GENERAL MILLS INC SR UNSECURED 01/27 4.7	Corporate Bond	1,698,300	1,699,541
JPMORGAN CHASE + CO SR UNSECURED 06/34 VAR	Corporate Bond	1,705,423	1,698,810
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/32 4.4	Corporate Bond	1,794,474	1,691,208
JPMORGAN CHASE + CO SR UNSECURED 06/28 VAR	Corporate Bond	1,828,860	1,690,650
FUTURES MORGAN STANLEY COC FUTURES CASH COLLATERAL USD	Common Stock	1,686,000	1,686,000
MORGAN STANLEY SR UNSECURED 04/28 VAR	Corporate Bond	1,650,000	1,677,885
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45	Corporate Bond	1,696,709	1,675,258
NEWMARK GROUP INC SR UNSECURED 01/29 7.5	Corporate Bond	1,600,000	1,672,064
UNITED AIRLINES INC SR SECURED 144A 04/26 4.375	Corporate Bond	1,721,000	1,671,542
BABSON CLO LTD BABSN 2018 1A A1 144A	Corporate Bond	1,608,218	1,665,783
BOEING CO SR UNSECURED 05/60 5.93	Corporate Bond	2,265,318	1,665,558
CITIGROUP INC SR UNSECURED 06/31 VAR	Corporate Bond	1,914,429	1,655,964
ONEOK INC COMPANY GUAR 11/30 5.8	Corporate Bond	1,596,880	1,649,120
MORGAN STANLEY SR UNSECURED 10/28 VAR	Corporate Bond	1,674,604	1,632,666
DEUTSCHE BANK NY 02/28 VAR	Corporate Bond	1,600,000	1,617,056
RGA GLOBAL FUNDING SECURED 144A 01/31 5.5	Corporate Bond	1,593,584	1,616,800
PFP III PFP 2022 9 A 144A	Corporate Bond	1,605,233	1,615,318
BANCO BILBAO VIZCAYA ARG SR UNSECURED 03/29 5.381	Corporate Bond	1,600,000	1,614,576
MUTUAL OF OMAHA GLOBAL SECURED 144A 04/27 5.35	Corporate Bond	1,599,920	1,612,272
ATHENE GLOBAL FUNDING SECURED 144A 01/27 5.339	Corporate Bond	1,600,000	1,609,760
AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR	Corporate Bond	1,600,000	1,609,232
ROYAL BANK OF CANADA SR UNSECURED 01/27 4.875	Corporate Bond	1,599,600	1,606,160

SOUTHERN CAL EDISON 1ST MORTGAGE 02/27 4.875	Corporate Bond	1,599,680	1,604,944
KEURIG DR PEPPER INC COMPANY GUAR 03/29 5.05	Corporate Bond	1,595,568	1,604,832
DTE ENERGY CO SR UNSECURED 03/29 5.1	Corporate Bond	1,596,512	1,603,696
BANK OF NY MELLON CORP SR UNSECURED 03/30 VAR	Corporate Bond	1,600,000	1,602,192
CIGNA GROUP/THE SR UNSECURED 05/29 5	Corporate Bond	1,598,224	1,598,704
BECTON DICKINSON + CO SR UNSECURED 02/29 4.874	Corporate Bond	1,588,368	1,595,648
PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3	Corporate Bond	1,697,467	1,591,744
MORGAN STANLEY SR UNSECURED 07/34 VAR	Corporate Bond	1,600,000	1,588,832
PHILIP MORRIS INTL INC SR UNSECURED 01/31 3.75	Corporate Bond	1,612,500	1,587,592
JPMORGAN CHASE + CO SR UNSECURED 10/34 VAR	Corporate Bond	1,500,000	1,585,335
BANK OF AMERICA CORP SR UNSECURED 04/28 VAR	Corporate Bond	1,560,080	1,583,008
BROADCOM INC SR UNSECURED 144A 04/33 3.419	Corporate Bond	1,813,968	1,575,594
BAT CAPITAL CORP COMPANY GUAR 09/26 3.215	Corporate Bond	1,699,000	1,559,520
BANK OF AMERICA CORP SR UNSECURED 04/28 VAR	Corporate Bond	1,526,080	1,558,320
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/34 5	Corporate Bond	1,583,888	1,553,648
KBC GROUP NV SR UNSECURED 144A 09/34 VAR	Corporate Bond	1,500,000	1,551,615
BGC GROUP INC SR UNSECURED 06/29 6.6	Corporate Bond	1,498,545	1,536,675
GEN LUX SARL/GEN USA INC COMPANY GUAR 06/29 6	Corporate Bond	1,495,020	1,533,720
UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05	Corporate Bond	1,482,300	1,531,635
PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND	Mutual Fund	1,527,050	1,527,050
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 06/29 5.65	Corporate Bond	1,499,670	1,522,560
SOCIETE GENERALE 144A 01/30 3	Corporate Bond	1,737,053	1,513,340
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4	Corporate Bond	1,499,145	1,509,585
HYATT HOTELS CORP SR UNSECURED 06/29 5.25	Corporate Bond	1,492,440	1,500,900
BWU01PML1 IRS USD R V 03MSOFR BWU01PML1 CCPOIS SOFR +0.26161	Government Bond	1,500,000	1,500,000
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	Corporate Bond	1,393,070	1,489,880
BROADCOM INC COMPANY GUAR 144A 02/41 3.5	Corporate Bond	1,840,034	1,483,767
WELLS FARGO + COMPANY SR UNSECURED 06/27 VAR	Corporate Bond	1,428,000	1,465,305
NATIONAL FUEL GAS CO SR UNSECURED 03/31 2.95	Corporate Bond	1,663,679	1,463,598
SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/30 2.25	Corporate Bond	1,644,354	1,449,148
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05	Corporate Bond	1,800,000	1,445,184
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 0.948	Corporate Bond	1,468,523	1,444,560
CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8	Corporate Bond	1,448,391	1,441,286
BAYER US FINANCE LLC COMPANY GUAR 144A 11/26 6.125	Corporate Bond	1,417,234	1,426,978
T MOBILE USA INC COMPANY GUAR 01/29 4.85	Corporate Bond	1,422,863	1,416,977
US TREASURY N/B 05/43 3.875	Government Bond	1,414,208	1,408,160
AMERICAN EXPRESS CO SR UNSECURED 07/28 VAR	Corporate Bond	1,400,000	1,407,504
BANQUE FED CRED MUTUEL 144A 02/28 VAR	Corporate Bond	1,400,000	1,407,336
CREDIT AGRICOLE SA SR UNSECURED 144A 03/27 VAR	Corporate Bond	1,400,000	1,405,754
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 03/27 VAR	Corporate Bond	1,400,000	1,403,878
BWU01VAF4 IRS USD R V 12MSOFR SWUV1VAF6 CCPOIS	Government Bond	1,407,575	1,400,000
CENTENE CORP SR UNSECURED 08/31 2.625	Corporate Bond	1,414,723	1,399,916
STATE OF ISRAEL SR UNSECURED 03/29 5.375	Corporate Bond	1,392,566	1,395,660
JM SMUCKER CO SR UNSECURED 11/43 6.5	Corporate Bond	1,288,001	1,383,902
EQUIFAX INC SR UNSECURED 09/29 4.8	Corporate Bond	1,399,552	1,382,234
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/25 1.474	Corporate Bond	1,406,577	1,376,536
GLOBAL PAYMENTS INC SR UNSECURED 08/29 3.2	Corporate Bond	1,589,548	1,373,970
ENERGY TRANSFER LP SR UNSECURED 12/30 6.4	Corporate Bond	1,298,505	1,373,619
MORGAN STANLEY SR UNSECURED 10/30 VAR	Corporate Bond	1,400,000	1,369,998
CON EDISON CO OF NY INC SR UNSECURED 11/52 6.15	Corporate Bond	1,292,070	1,362,153
FS KKR CAPITAL CORP SR UNSECURED 08/29 6.875	Corporate Bond	1,285,154	1,344,473
NEVADA POWER CO GENL REF MOR 03/54 6	Corporate Bond	1,297,829	1,327,495
GOLDMAN SACHS GROUP INC SR UNSECURED 04/30 VAR	Corporate Bond	1,300,000	1,326,793
READYCAP COMMERCIAL MORTGAGE T RCMT 2022 FL10 A 144A	Corporate Bond	1,308,543	1,324,199
CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9	Corporate Bond	1,963,902	1,318,786
JP MORGAN CHASE BANK NA SR UNSECURED 12/26 VAR	Corporate Bond	1,300,000	1,313,845
CONSUMERS 23 SECURE FUND SR SECURED 09/31 5.21	Corporate Bond	1,299,445	1,313,117
GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR	Corporate Bond	1,300,000	1,302,951
WELLS FARGO + COMPANY SR UNSECURED 02/26 VAR	Corporate Bond	1,345,264	1,296,035
WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.7	Corporate Bond	1,491,495	1,287,507
EDISON INTERNATIONAL SR UNSECURED 03/32 5.25	Corporate Bond	1,299,142	1,286,012
EQUITABLE FINANCIAL LIFE SECURED 144A 07/25 1.4	Corporate Bond	1,303,971	1,278,654
PETROLEOS MEXICANOS COMPANY GUAR 02/32 6.7	Corporate Bond	1,473,675	1,275,347
JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR	Corporate Bond	1,483,591	1,265,030
LIBERTY UTILITIES CO SR UNSECURED 144A 01/29 5.577	Corporate Bond	1,249,950	1,259,738
SWAP CCPC MORGAN STANLEY COC SWAP CCPC CASH COLLATERAL	Common Stock	1,243,000	1,243,000
PIEDMONT OPERATING PARTN COMPANY GUAR 07/29 6.875	Corporate Bond	1,187,916	1,232,928
NATIONWIDE BLDG SOCIETY 144A 10/27 VAR	Corporate Bond	1,200,000	1,231,068
GATX CORP SR UNSECURED 03/27 5.4	Corporate Bond	1,198,968	1,213,452

SMITH + NEPHEW PLC SR UNSECURED 03/27 5.15	Corporate Bond	1,198,716	1,208,616
ING GROEP NV SR UNSECURED 03/30 VAR	Corporate Bond	1,200,000	1,204,776
SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/31 3.35	Corporate Bond	1,406,599	1,203,006
MIZUHO FINANCIAL GROUP SR UNSECURED 05/26 VAR	Corporate Bond	1,235,992	1,186,848
CITIZENS BANK NA/RI SR UNSECURED 02/26 3.75	Corporate Bond	1,325,118	1,184,808
CITIGROUP INC SR UNSECURED 11/30 VAR	Corporate Bond	1,354,939	1,172,457
US TREASURY N/B 11/42 4	Government Bond	1,291,493	1,169,714
CAIXABANK SA 144A 09/34 VAR	Corporate Bond	1,100,000	1,167,980
SANTOS FINANCE LTD COMPANY GUAR 144A 09/33 6.875	Corporate Bond	1,095,534	1,167,914
GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR	Corporate Bond	1,146,252	1,166,916
T MOBILE USA INC COMPANY GUAR 01/53 5.65	Corporate Bond	1,196,820	1,161,144
SWU01POU5 IRS USD R F 3.34000 SWU01POU5 CCPOIS	Government Bond	1,200,000	1,160,932
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/26 3.2	Corporate Bond	1,293,440	1,160,268
GUARDIAN LIFE GLOB FUND SECURED 144A 12/25 0.875	Corporate Bond	1,180,009	1,159,092
BPCE SA 144A 01/26 1	Corporate Bond	1,179,224	1,153,740
BLACK HILLS CORP SR UNSECURED 05/34 6.15	Corporate Bond	1,091,475	1,143,296
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/29 3.875	Corporate Bond	1,099,832	1,130,748
CQS US CLO LTD CQS 2022 2A A1R 144A	Corporate Bond	1,128,639	1,130,183
TAKEDA PHARMACEUTICAL SR UNSECURED 03/30 2.05	Corporate Bond	1,264,171	1,120,132
TMS ISSUER SARL SR SECURED 144A 08/32 5.78	Corporate Bond	1,100,000	1,117,710
CITIGROUP INC SR UNSECURED 01/33 VAR	Corporate Bond	1,300,000	1,116,752
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/31 5.424	Corporate Bond	1,100,000	1,112,353
CAPITAL FOUR US CLO C4US 2022 1A AR 144A	Corporate Bond	1,100,000	1,105,361
LFT CRE LLC LMNT 2021 FL1 A 144A	Corporate Bond	1,048,102	1,088,977
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 03/26 3.4	Corporate Bond	1,205,383	1,085,535
ENBRIDGE INC COMPANY GUAR 11/53 6.7	Corporate Bond	998,700	1,085,080
MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL7 A 144A	Corporate Bond	1,031,189	1,071,183
BANC OF AMERICA MERRILL LYNCH BAML 2021 JACX A 144A	Corporate Bond	1,053,938	1,047,750
CHENIERE ENERGY PARTNERS COMPANY GUAR 06/33 5.95	Corporate Bond	997,740	1,023,690
RUSSELL 2000 INDEX NL M MUTUAL FUND	Collective Trust Fund	808,637	1,020,844
BANCO SANTANDER SA 03/28 VAR	Corporate Bond	1,000,000	1,008,770
SWU022FV7 IRS AUD R F 4.50000 SWU022FV7 CCPVANILLA	Government Bond	1,055,936	1,000,992
BWU020UI3 IRS USD R V 12MSOFR SWUV20UI5 CCPOIS	Government Bond	1,000,000	1,000,000
BWU02ABQ4 IRS USD R V 12MSOFR SWUV2ABQ6 CCPOIS	Government Bond	1,000,000	1,000,000
NATWEST GROUP PLC JR SUBORDINA 12/99 VAR	Corporate Bond	1,105,200	994,600
CONSTELLATION EN GEN LLC SR UNSECURED 06/25 3.25	Corporate Bond	1,070,715	993,490
DNB BANK ASA 144A 09/26 VAR	Corporate Bond	988,909	973,470
HILTON USA TRUST HILT 2016 HHV A 144A	Corporate Bond	915,313	972,190
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/37 8.5	Corporate Bond	1,027,008	971,897
NRG ENERGY INC SR SECURED 144A 12/25 2	Corporate Bond	1,007,869	971,010
CIGNA GROUP/THE COMPANY GUAR 12/48 4.9	Corporate Bond	1,397,824	957,791
NTT FINANCE CORP COMPANY GUAR 144A 04/26 1.162	Corporate Bond	990,771	957,550
WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR	Corporate Bond	900,000	956,682
AVIATION CAPITAL GROUP SR UNSECURED 144A 10/28 6.75	Corporate Bond	892,107	945,135
SWPC0JZU2 CDS EUR R F 1.00000 1 CCPCORPORATE	Corporate Bond	984,526	942,156
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/30 2.048	Corporate Bond	1,070,061	940,610
BROADCOM INC SR UNSECURED 144A 11/35 3.137	Corporate Bond	1,137,344	930,187
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75	Corporate Bond	823,812	926,101
AIRCASTLE LTD COMPANY GUAR 144A 02/29 5.95	Corporate Bond	894,519	918,729
TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2	Corporate Bond	998,150	908,020
MARSH + MCLENNAN COS INC SR UNSECURED 11/27 VAR	Corporate Bond	900,000	906,894
BNP PARIBAS 144A 05/30 VAR	Corporate Bond	900,000	901,134
BWU01PMD9 IRS USD R V 03MSOFR BWU01PMD9 CCPOIS SOFR +0.26161	Government Bond	900,000	900,000
BWU01PMJ6 IRS USD R V 03MSOFR BWU01PMJ6 CCPOIS SOFR +0.26161	Government Bond	900,000	900,000
BWU02A7Z9 IRS USD R V 12MSOFR SWUV2A7Z1 CCPOIS	Government Bond	900,000	900,000
BARCLAYS PLC JR SUBORDINA 12/99 VAR	Corporate Bond	990,450	897,885
ROMANIA SR UNSECURED 144A 05/37 5.625	Corporate Bond	972,025	894,570
JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR	Corporate Bond	848,673	892,269
BDS LTD BDS 2022 FL12 A 144A	Corporate Bond	881,786	887,311
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	Government Bond	879,766	884,260
EXPEDIA GROUP INC COMPANY GUAR 144A 05/25 6.25	Corporate Bond	1,019,594	879,580
UBS GROUP AG SR UNSECURED 144A 01/29 VAR	Corporate Bond	975,231	866,628
UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05	Corporate Bond	943,578	855,475
TSY INFL IX N/B 02/53 1.5	Corporate Bond	939,402	850,160
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	Government Bond	852,383	849,220
HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/29 5	Corporate Bond	900,000	848,061
MORGAN STANLEY SR UNSECURED 10/33 VAR	Corporate Bond	849,344	846,248
US BANCORP SR UNSECURED 02/34 VAR	Corporate Bond	833,791	832,790
GUARDIAN LIFE GLOB FUND SR SECURED 144A 07/27 1.4	Corporate Bond	884,986	829,791

TSY INFL IX N/B 07/31 0.125	Corporate Bond	843,414	829,303
BWU02AY55 IRS EUR R V 06MEURIB SWUV2AY57 CCPVANILLA	Government Bond	890,560	828,400
SWU01XJV6 IRS AUD R F 4.50000 SWU01XJV6 CCPVANILLA	Government Bond	808,789	814,764
LLOYDS BANKING GROUP PLC SR UNSECURED 08/27 VAR	Corporate Bond	800,000	811,896
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/32 3.8	Corporate Bond	897,993	809,370
LOUISVILLE GAS + ELEC 1ST MORTGAGE 04/33 5.45	Corporate Bond	798,176	808,576
STARBUCKS CORP SR UNSECURED 02/27 4.85	Corporate Bond	799,672	803,848
MORGAN STANLEY SR UNSECURED 02/29 VAR	Corporate Bond	800,008	802,200
IBM CORP SR UNSECURED 07/52 4.9	Corporate Bond	887,472	800,649
BWU02D2C9 IRS USD R V 12MSOFR SWUV2D2C1 CCPOIS	Government Bond	790,030	800,000
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/30 8.875	Corporate Bond	806,437	799,435
MITSUBISHI UFJ FIN GRP SR UNSECURED 02/30 2.559	Corporate Bond	915,605	799,146
FNMA POOL MA5605 FN 01/55 FIXED 3.5	Government Bond	813,867	796,410
BARCLAYS PLC SR UNSECURED 01/26 4.375	Corporate Bond	895,321	796,200
LOANCORE 2022 CRE7 ISSUER LTD. LNCR 2022 CRE7 A 144A	Corporate Bond	754,719	786,470
THOMSON REUTERS CORP COMPANY GUAR 05/26 3.35	Corporate Bond	867,664	785,472
GEORGIA POWER CO SR UNSECURED 05/33 4.95	Corporate Bond	798,608	783,432
UBS GROUP AG SR UNSECURED 144A 05/32 VAR	Corporate Bond	900,000	782,802
LOWE S COS INC SR UNSECURED 09/62 5.8	Corporate Bond	793,952	774,256
BLOCK INC SR UNSECURED 06/26 2.75	Corporate Bond	800,000	770,880
7 ELEVEN INC SR UNSECURED 144A 02/26 0.95	Corporate Bond	781,918	765,096
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 11/27 2.528	Corporate Bond	829,480	763,168
MORGAN STANLEY SR UNSECURED 01/28 VAR	Corporate Bond	742,920	762,368
VISTRA OPERATIONS CO LLC SR SECURED 144A 10/33 6.95	Corporate Bond	698,950	753,200
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	Corporate Bond	950,743	736,418
DELL INT LLC / EMC CORP COMPANY GUAR 12/41 3.375	Corporate Bond	996,680	735,730
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 05/33 6.25	Corporate Bond	699,279	733,852
CHARTER COMM OPT LLC/CAP SR SECURED 12/61 4.4	Corporate Bond	1,098,966	732,193
NOMURA HOLDINGS INC SR UNSECURED 01/33 6.181	Corporate Bond	700,000	727,391
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/27 6.1	Corporate Bond	696,780	715,890
TSY INFL IX N/B 02/50 0.25	Corporate Bond	793,858	715,458
ONCOR ELECTRIC DELIVERY SR SECURED 09/52 4.95	Corporate Bond	796,272	714,520
VODAFONE GROUP PLC SR UNSECURED 06/59 5.125	Corporate Bond	1,026,656	713,493
ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	Corporate Bond	816,179	712,572
BAYER US FINANCE LLC COMPANY GUAR 144A 11/33 6.5	Corporate Bond	698,173	712,187
SWPC0LTK6 CDS USD R F 1.00000 1 CCPCORPORATE	Corporate Bond	701,297	712,032
MICRON TECHNOLOGY INC SR UNSECURED 02/29 5.327	Corporate Bond	832,123	703,297
SWPC0LAF7 CDS USD R F 1.00000 1 CCPCORPORATE	Corporate Bond	690,163	702,268
BWU01PJN1 IRS USD R V 03MSOFR BWU01PJN1 CCPOIS SOFR +0.26161	Government Bond	700,000	700,000
JPMORGAN CHASE + CO SR UNSECURED 01/25 3.125	Corporate Bond	751,322	699,335
BANCO SANTANDER CHILE SR UNSECURED 144A 01/25 2.7	Corporate Bond	730,517	698,663
LLOYDS BANKING GROUP PLC SUBORDINATED 12/25 4.582	Corporate Bond	784,095	696,689
ISRAEL DISCOUNT BANK SR UNSECURED 144A REGS 01/28 5	Corporate Bond	699,545	693,343
US TREASURY N/B 11/53 4.75	Government Bond	710,749	692,503
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	Corporate Bond	665,938	692,272
T MOBILE USA INC COMPANY GUAR 07/33 5.05	Corporate Bond	688,933	685,433
BP CAP MARKETS AMERICA COMPANY GUAR 09/33 4.893	Corporate Bond	699,986	677,138
PETROLEOS MEXICANOS COMPANY GUAR 01/31 5.95	Corporate Bond	779,563	675,592
REALTY INCOME CORP SR UNSECURED 11/25 4.625	Corporate Bond	755,443	674,150
AMERICAN TOWER CORP SR UNSECURED 01/27 2.75	Corporate Bond	735,172	672,336
BANK OF AMERICA CORP SR UNSECURED 02/28 VAR	Corporate Bond	700,000	667,422
REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	Corporate Bond	833,104	666,512
REPUBLIC OF TURKIYE SR UNSECURED 03/30 5.25	Corporate Bond	663,634	653,590
COMMONWEALTH BANK AUST SUBORDINATED 144A 09/34 VAR	Corporate Bond	731,422	644,056
BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4	Corporate Bond	743,166	642,348
CONSTELLATION EN GEN LLC SR UNSECURED 10/53 6.5	Corporate Bond	600,658	635,556
SWU01PDU1 IRS AUD R F 4.50000 SWU01PDU1 CCPVANILLA	Government Bond	624,411	627,903
SLM STUDENT LOAN TRUST SLMA 2010 C A5 144A	Corporate Bond	650,910	624,075
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 410T A 144A	Corporate Bond	563,172	619,403
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/28 6.375	Corporate Bond	614,322	618,630
STEPSTONE GROUP M 2 GMBH THE EUR TERM LOAN B	Corporate Bond	615,377	615,280
BANCO BILBAO VIZCAYA ARG 09/28 VAR	Corporate Bond	612,192	613,926
NOMURA HOLDINGS INC SR UNSECURED 01/28 5.842	Corporate Bond	600,000	612,108
BARCLAYS PLC SR UNSECURED 03/28 VAR	Corporate Bond	600,000	607,032
BWU01PMN7 IRS USD R V 03MSOFR BWU01PMN7 CCPOIS SOFR +0.26161	Government Bond	600,000	600,000
BWU028MD6 IRS USD R V 12MSOFR SWUV28MD8 CCPOIS	Government Bond	600,000	600,000
META PLATFORMS INC SR UNSECURED 05/53 5.6	Corporate Bond	598,338	599,850
GLOBAL PAYMENTS INC SR UNSECURED 02/25 2.65	Corporate Bond	632,088	598,122
BANCO BTG PACTUAL/CAYMAN SR UNSECURED 144A 01/25 4.5	Corporate Bond	615,000	596,910

SANDS CHINA LTD SR UNSECURED 08/28 5.4	Corporate Bond	684,936	593,310
UBS GROUP AG SR UNSECURED 144A 06/26 VAR	Corporate Bond	611,734	592,854
SYNCHRONY FINANCIAL SR UNSECURED 03/29 5.15	Corporate Bond	699,864	590,988
BANK OF AMERICA CORP SR UNSECURED 04/27 VAR	Corporate Bond	566,694	590,364
BANCO SANTANDER SA 03/28 VAR	Corporate Bond	589,896	587,532
CVS HEALTH CORP SR UNSECURED 03/48 5.05	Corporate Bond	866,000	577,185
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375	Corporate Bond	683,940	577,008
WEIR GROUP PLC (THE) SR UNSECURED 144A 05/26 2.2	Corporate Bond	602,713	576,912
ROCHE HOLDINGS INC COMPANY GUAR 144A 03/26 0.991	Corporate Bond	597,361	576,384
EVERSOURCE ENERGY SR UNSECURED 03/27 2.9	Corporate Bond	599,412	575,928
FIDELITY NATL INFO SERV SR UNSECURED 03/26 1.15	Corporate Bond	592,792	575,550
ATHENE GLOBAL FUNDING SECURED 144A 01/25 2.5	Corporate Bond	597,396	574,511
CVS HEALTH CORP SR UNSECURED 07/25 3.875	Corporate Bond	636,736	571,303
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 06/26 1.5	Corporate Bond	595,654	571,224
JB HUNT TRANSPRT SVCS COMPANY GUAR 03/26 3.875	Corporate Bond	636,288	569,198
SBA TOWER TRUST ASSET BACKED 144A 07/50 1.884	Corporate Bond	583,217	557,144
TELEFONICA EMISIONES SAU COMPANY GUAR 03/49 5.52	Corporate Bond	748,410	552,552
UBS GROUP AG SR UNSECURED 144A 09/34 VAR	Corporate Bond	500,000	523,005
SWU02CEU8 IRS EUR R F 2.41000 SWU02CEU8 CCPVANILLA	Government Bond	542,450	519,496
ARES CAPITAL CORP SR UNSECURED 01/27 7	Corporate Bond	496,285	518,250
BWU01POG0 IRS USD R V 03MSOFR BWU01POG0 CCPOIS SOFR +0.26161	Government Bond	510,000	510,000
ROLLS ROYCE PLC COMPANY GUAR REGS 10/27 5.75	Corporate Bond	603,341	509,025
SWPC0KWJ7 CDS USD R F 1.00000 1 CCPCORPORATE	Corporate Bond	482,463	503,419
BWU01PMP2 IRS USD R V 03MSOFR BWU01PMP2 CCPOIS SOFR +0.26161	Government Bond	500,000	500,000
BWU020ZY3 IRS USD R V 12MSOFR SWUV20ZY5 CCPOIS	Government Bond	500,000	500,000
BWU028NX1 IRS USD R V 12MSOFR SWUV28NX3 CCPOIS	Government Bond	500,000	500,000
SIERRA PACIFIC POWER CO GENL REF MOR 03/54 5.9	Corporate Bond	496,850	499,950
AUTONATION INC COMPANY GUAR 10/25 4.5	Corporate Bond	555,857	498,055
RTX CORP SR UNSECURED 08/25 3.95	Corporate Bond	557,182	497,660
COMCAST CORP COMPANY GUAR 10/25 3.95	Corporate Bond	559,620	497,400
EURO CURRENCY	Cash Equivalent	503,995	493,779
MORGAN STANLEY SR UNSECURED 04/34 VAR	Corporate Bond	500,000	492,350
INFOR INC SR UNSECURED 144A 07/25 1.75	Corporate Bond	505,629	490,705
CROWN CASTLE INC SR UNSECURED 07/25 1.35	Corporate Bond	500,545	490,405
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	Corporate Bond	501,250	490,145
ING GROEP NV SR UNSECURED 03/28 VAR	Corporate Bond	500,000	489,765
FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE	Government Bond	503,297	488,628
DANONE SA SR UNSECURED 144A 11/26 2.947	Corporate Bond	534,963	484,195
FREDDIE MAC SLST SLST 2019 3 A1C	Government Bond	524,742	468,098
ALLEGION PLC COMPANY GUAR 10/29 3.5	Corporate Bond	531,975	467,230
AUSTRALIAN GOVERNMENT BONDS REGS 11/31 1	Corporate Bond	654,833	463,612
TSY INFL IX N/B 02/49 1	Corporate Bond	554,332	456,783
BECTON DICKINSON + CO SR UNSECURED 05/30 2.823	Corporate Bond	517,369	447,880
CARRIER GLOBAL CORP SR UNSECURED 02/27 2.493	Corporate Bond	485,044	446,541
KELLANOVA SR UNSECURED 06/30 2.1	Corporate Bond	488,981	434,645
US TREASURY N/B 08/49 2.25	Government Bond	484,501	433,398
BROADCOM INC SR UNSECURED 144A 04/34 3.469	Corporate Bond	529,205	433,330
LCM LTD PARTNERSHIP LCM 14A AR 144A	Corporate Bond	414,043	427,856
META PLATFORMS INC SR UNSECURED 08/62 4.65	Corporate Bond	499,090	424,335
BARCLAYS PLC SR UNSECURED 09/34 VAR	Corporate Bond	400,000	423,420
BROOKLYN UNION GAS CO SR UNSECURED 144A 09/33 6.388	Corporate Bond	400,000	417,732
BARCLAYS PLC JR SUBORDINA 12/99 8	Corporate Bond	400,000	413,828
UBS AG LONDON SR UNSECURED 09/28 5.65	Corporate Bond	411,924	409,280
NOMURA HOLDINGS INC SR UNSECURED 07/29 5.605	Corporate Bond	400,000	406,628
BANK OF IRELAND GROUP SR UNSECURED 144A 09/26 VAR	Corporate Bond	400,000	403,288
OCI NV COMPANY GUAR 144A 03/33 6.7	Corporate Bond	399,336	403,252
GOLDMAN SACHS GROUP INC SR UNSECURED 04/28 7.25	Corporate Bond	337,803	401,334
BWU01PKB5 IRS USD R V 03MSOFR BWU01PKB5 CCPOIS SOFR +0.26161	Government Bond	400,000	400,000
BWU020ZX5 IRS USD R V 12MSOFR SWUV20ZX7 CCPOIS	Government Bond	400,000	400,000
BACARDI LTD COMPANY GUAR 144A 05/25 4.45	Corporate Bond	445,896	399,272
STANDARD CHARTERED PLC SR UNSECURED 144A 01/26 VAR	Corporate Bond	418,385	399,196
THE CAMPBELLS COMPANY SR UNSECURED 03/25 3.95	Corporate Bond	439,998	399,076
CROWN CASTLE INC SR UNSECURED 02/26 4.45	Corporate Bond	451,053	398,500
ROLLS ROYCE PLC COMPANY GUAR REGS 05/28 1.625	Corporate Bond	433,142	397,694
BANCO SANTANDER SA 05/25 2.746	Corporate Bond	419,539	396,164
AP MOLLER MAERSK A/S SR UNSECURED 144A 06/29 4.5	Corporate Bond	450,713	391,584
COMMONSPIRIT HEALTH SR SECURED 10/49 4.187	Corporate Bond	552,909	391,260
AMERICAN TOWER CORP SR UNSECURED 09/25 1.3	Corporate Bond	399,081	390,488
FAIRFAX FINL HLDGS LTD SR UNSECURED 04/30 4.625	Corporate Bond	440,894	390,144

ENERGY TRANSFER LP SR UNSECURED 09/29 4.15	Corporate Bond	423,891	383,896
T MOBILE USA INC COMPANY GUAR 04/29 3.375	Corporate Bond	404,000	373,344
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/29 3.35	Corporate Bond	417,550	370,024
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9	Corporate Bond	357,546	369,136
STANFORD UNIVERSITY UNSECURED 06/27 1.289	Corporate Bond	399,538	368,528
ALTRIA GROUP INC COMPANY GUAR 02/49 5.95	Corporate Bond	474,194	366,904
DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5	Corporate Bond	392,359	364,363
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 09/38 4.875	Corporate Bond	340,274	356,956
SUMITOMO LIFE INSUR SUBORDINATED 144A 04/81 VAR	Corporate Bond	400,000	352,284
ROMANIA SR UNSECURED 144A 07/30 1.75	Corporate Bond	471,744	346,164
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/30 2	Corporate Bond	392,758	343,164
AMAZON.COM INC SR UNSECURED 06/50 2.5	Corporate Bond	521,288	343,045
SOCIETE GENERALE JR SUBORDINA 144A 12/99 VAR	Corporate Bond	416,040	339,820
NOVANT HEALTH INC UNSECURED 11/51 3.168	Corporate Bond	500,000	330,270
ROYALTY PHARMA PLC COMPANY GUAR 09/40 3.3	Corporate Bond	439,152	325,809
APTIV SWISS HOLDINGS LTD COMPANY GUAR 03/49 5.4	Corporate Bond	467,983	321,660
EBAY INC SR UNSECURED 11/32 6.3	Corporate Bond	299,802	318,555
VENTURE GLOBAL LNG INC SR SECURED 144A 06/28 8.125	Corporate Bond	285,750	312,087
SWU02E1O2 IRS EUR R F 2.38000 SWU02E1O2 CCPVANILLA	Government Bond	312,675	311,204
BWU020HB3 IRS EUR R V 06MEURIB SWUV20HB5 CCPVANILLA	Government Bond	331,395	310,650
NATWEST GROUP PLC SR UNSECURED 03/34 VAR	Corporate Bond	303,168	307,323
TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875	Corporate Bond	332,438	307,032
UNION PACIFIC CORP SR UNSECURED 02/50 3.25	Corporate Bond	449,456	306,972
FISERV INC SR UNSECURED 07/49 4.4	Corporate Bond	439,741	306,161
HUMANA INC SR UNSECURED 03/28 5.75	Corporate Bond	299,115	305,463
NATWEST GROUP PLC JR SUBORDINA 12/99 VAR	Corporate Bond	351,936	302,691
HCA INC COMPANY GUAR 09/26 5.375	Corporate Bond	342,000	300,900
MITSUBISHI HC CAPITAL SR UNSECURED 144A 09/27 5.08	Corporate Bond	300,000	300,207
BWU01NIQ0 IRS USD R V 12MSOFR SWUV1NIQ2 CCPOIS	Government Bond	309,244	300,000
BWU01ZW79 IRS USD R V 12MSOFR SWUV1ZW71 CCPOIS	Government Bond	300,000	300,000
BWU028KU0 IRS USD R V 12MSOFR SWUV28KU2 CCPOIS	Government Bond	300,000	300,000
BWU028UV7 IRS USD R V 12MSOFR SWUV28UV9 CCPOIS	Government Bond	300,000	300,000
BPCE SA 144A 01/25 2.375	Corporate Bond	311,025	299,751
NOMURA HOLDINGS INC SR UNSECURED 01/25 2.648	Corporate Bond	311,389	299,724
FLEX LTD SR UNSECURED 06/25 4.75	Corporate Bond	335,034	299,451
BANK OF NOVA SCOTIA SR UNSECURED 02/25 2.2	Corporate Bond	312,552	299,238
UBS GROUP AG SR UNSECURED 04/26 4.55	Corporate Bond	336,981	298,947
HOST HOTELS + RESORTS LP SR UNSECURED 06/25 4	Corporate Bond	320,653	298,701
TRANSCANADA PIPELINES SR UNSECURED 03/34 5.6	Corporate Bond	370,823	298,482
AVIATION CAPITAL GROUP SR UNSECURED 144A 08/25 4.125	Corporate Bond	320,388	298,245
SWPC0KRC8 CDS USD R F 1.00000 FIX SOVEREIGN	Corporate Bond	281,423	297,919
YALE UNIVERSITY UNSECURED 04/25 0.873	Corporate Bond	301,027	296,823
SWU01X053 IRS USD R F 3.80000 SWU01X053 CCPOIS	Government Bond	300,000	296,297
EPR PROPERTIES COMPANY GUAR 06/27 4.5	Corporate Bond	310,309	294,870
MARRIOTT INTERNATIONAL SR UNSECURED 06/30 4.625	Corporate Bond	337,447	294,417
EQUIFAX INC SR UNSECURED 12/25 2.6	Corporate Bond	315,595	293,946
GEORGIA POWER CO SR UNSECURED 01/50 3.7	Corporate Bond	419,157	293,644
AMERICAN HOMES 4 RENT SR UNSECURED 02/28 4.25	Corporate Bond	330,391	292,695
RLJ LODGING TRUST LP SR SECURED 144A 07/26 3.75	Corporate Bond	303,000	291,765
WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR	Corporate Bond	285,357	290,712
NAVIENT STUDENT LOAN TRUST NAVSL 2020 A A2A 144A	Corporate Bond	311,802	288,277
SANTANDER UK GROUP HLDGS SR UNSECURED 06/27 VAR	Corporate Bond	299,677	285,546
WILLIAMS COMPANIES INC SR UNSECURED 08/32 4.65	Corporate Bond	298,905	285,525
STIFEL FINANCIAL CORP SR UNSECURED 05/30 4	Corporate Bond	325,414	283,089
APPALACHIAN POWER CO SR UNSECURED 08/32 4.5	Corporate Bond	299,211	282,252
PACIFIC LIFECORP SR UNSECURED 144A 09/52 5.4	Corporate Bond	299,556	281,244
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 144A 06/29 4.5	Corporate Bond	304,125	280,035
MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375	Corporate Bond	317,625	273,873
EQUIFAX INC SR UNSECURED 05/30 3.1	Corporate Bond	312,655	272,151
CORNING INC SR UNSECURED 11/79 5.45	Corporate Bond	380,627	271,428
NOMURA HOLDINGS INC SR UNSECURED 01/30 3.103	Corporate Bond	306,972	270,624
HCA INC COMPANY GUAR 03/32 3.625	Corporate Bond	297,039	264,411
T MOBILE USA INC COMPANY GUAR 11/60 3.6	Corporate Bond	403,756	263,972
HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR	Corporate Bond	302,360	263,400
ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/52 4.75	Corporate Bond	298,371	258,420
AGILENT TECHNOLOGIES INC SR UNSECURED 06/30 2.1	Corporate Bond	292,831	258,291
BARCLAYS PLC JR SUBORDINA VAR	Corporate Bond	313,608	251,064
BWU0239Y6 IRS GBP R V 12MSONIA SWUV239Y8 CCPOIS	Government Bond	252,640	250,480
UBS GROUP AG SR UNSECURED 144A 04/31 VAR	Corporate Bond	275,865	236,220

US TREASURY N/B 11/48 3.375	Government Bond	254,697	234,309
BRITISH TELECOMMUNICATIO COMPANY GUAR 144A 11/49 4.25	Corporate Bond	328,663	232,947
SWAP CITIBANK COC SWAP CASH COLLATERAL USD	Common Stock	230,000	230,000
HUDSON PACIFIC PROPRTIE COMPANY GUAR 04/29 4.65	Corporate Bond	337,709	226,086
VENTURE GLOBAL LNG INC SR SECURED 144A 02/29 9.5	Corporate Bond	202,250	221,054
US TREASURY N/B 02/49 3	Government Bond	237,716	218,262
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 05/53 6.9	Corporate Bond	198,646	214,528
KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625	Corporate Bond	306,564	210,375
VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375	Corporate Bond	185,500	208,586
TRUIST FINANCIAL CORP SR UNSECURED 10/33 VAR	Corporate Bond	200,000	208,248
BWU01ZSW9 IRS EUR R V 06MEURIB SWUV1ZSW1 CCPVANILLA	Government Bond	214,890	207,100
NOMURA HOLDINGS INC SR UNSECURED 07/33 6.087	Corporate Bond	200,000	207,098
AMERICAN ELECTRIC POWER SR UNSECURED 11/32 5.95	Corporate Bond	206,654	206,128
POUND STERLING	Cash Equivalent	206,207	204,345
BAYER US FINANCE LLC COMPANY GUAR 144A 01/29 6.25	Corporate Bond	204,920	204,018
CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 04/29 5.875	Corporate Bond	198,322	203,650
SWPC0M2L1 CDS USD R F 1.00000 1 CCPCORPORATE	Corporate Bond	200,266	203,563
KBC GROUP NV SR UNSECURED 144A 01/29 VAR	Corporate Bond	196,700	203,244
F+G GLOBAL FUNDING SECURED 144A 06/27 5.875	Corporate Bond	199,886	202,686
AMERICAN TOWER CORP SR UNSECURED 02/29 5.2	Corporate Bond	199,276	201,182
BPCE SA 144A 01/27 5.203	Corporate Bond	200,000	200,982
BOEING CO SR UNSECURED 05/27 5.04	Corporate Bond	229,969	200,516
SWPC0MMW5 CDS USD R F 1.00000 FIX SOVEREIGN	Corporate Bond	197,629	200,204
NETFLIX INC SR UNSECURED 144A 06/30 4.875	Corporate Bond	232,250	199,110
SANTANDER HOLDINGS USA SR UNSECURED 06/25 3.45	Corporate Bond	214,309	198,782
MORGAN STANLEY SR UNSECURED 04/26 VAR	Corporate Bond	188,594	198,216
BARCLAYS PLC SR UNSECURED 05/29 VAR	Corporate Bond	231,479	198,076
HSBC HOLDINGS PLC SR UNSECURED 08/33 VAR	Corporate Bond	195,232	197,934
BOSTON SCIENTIFIC CORP SR UNSECURED 06/25 1.9	Corporate Bond	205,879	197,664
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/26 3.875	Corporate Bond	220,453	197,260
BACARDI LTD COMPANY GUAR 144A 05/28 4.7	Corporate Bond	229,554	197,200
FLEX LTD SR UNSECURED 06/29 4.875	Corporate Bond	226,842	195,922
BRIXMOR OPERATING PART SR UNSECURED 03/27 3.9	Corporate Bond	218,796	195,904
SYNCHRONY FINANCIAL SR UNSECURED 08/26 3.7	Corporate Bond	215,144	195,630
VENTAS REALTY LP COMPANY GUAR 04/27 3.85	Corporate Bond	222,273	195,310
TSY INFL IX N/B 07/34 1.875	Corporate Bond	203,483	194,955
DEUTSCHE BANK NY 11/26 VAR	Corporate Bond	200,823	194,880
ONEOK INC COMPANY GUAR 03/29 4.35	Corporate Bond	219,984	194,710
CITIGROUP INC SR UNSECURED 10/26 3.2	Corporate Bond	215,967	194,498
CONSTELLATION INSURC INC SR UNSECURED 144A 01/30 6.8	Corporate Bond	218,399	194,456
UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25	Corporate Bond	200,975	193,478
BERRY GLOBAL INC SR SECURED 01/26 1.57	Corporate Bond	197,642	193,008
NATWEST GROUP PLC SR UNSECURED 05/30 VAR	Corporate Bond	224,334	192,880
ALLEGION US HOLDING CO COMPANY GUAR 10/27 3.55	Corporate Bond	214,520	192,866
MPLX LP SR UNSECURED 09/32 4.95	Corporate Bond	198,866	192,822
GE CAPITAL FUNDING LLC COMPANY GUAR 05/32 4.55	Corporate Bond	231,576	192,460
SKYWORKS SOLUTIONS INC SR UNSECURED 06/26 1.8	Corporate Bond	202,609	191,552
US TREASURY N/B 11/49 2.375	Government Bond	208,362	190,629
RELIANCE STAND LIFE II SECURED 144A 01/27 2.75	Corporate Bond	211,083	189,222
FISERV INC SR UNSECURED 06/27 2.25	Corporate Bond	205,175	188,618
MSCI INC COMPANY GUAR 144A 11/29 4	Corporate Bond	207,854	188,566
T MOBILE USA INC COMPANY GUAR 04/30 3.875	Corporate Bond	217,664	188,198
FNMA POOL CB6821 FN 08/53 FIXED 5.5	Government Bond	187,346	185,133
CVS HEALTH CORP SR UNSECURED 06/53 5.875	Corporate Bond	198,966	183,468
RELX CAPITAL INC COMPANY GUAR 05/30 3	Corporate Bond	209,264	181,704
EQUITABLE HOLDINGS INC SR UNSECURED 04/48 5	Corporate Bond	248,069	181,693
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A	Corporate Bond	197,327	180,670
US TREASURY N/B 10/27 0.5	Government Bond	175,004	180,022
SWU02AHC9 IRS AUD R F 4.00000 SWU02AHC9 CCPVANILLA	Government Bond	199,130	179,811
ALCON FINANCE CORP COMPANY GUAR 144A 05/30 2.6	Corporate Bond	201,610	176,698
SANTOS FINANCE LTD COMPANY GUAR 144A 04/31 3.649	Corporate Bond	204,932	176,140
BWU021169 IRS USD R V 12MSOFR SWUV21161 CCPOIS	Government Bond	170,000	170,000
BWU02A854 IRS USD R V 12MSOFR SWUV2A856 CCPOIS	Government Bond	170,000	170,000
BNP PARIBAS JR SUBORDINA 144A 12/99 VAR	Corporate Bond	199,000	168,749
FRESENIUS MED CARE III COMPANY GUAR 144A 12/31 3	Corporate Bond	204,260	167,480
CROWN CASTLE INC SR UNSECURED 04/31 2.1	Corporate Bond	166,116	165,532
CS AT1 CLAIMS US225401AL29 CREDIT SUISSE GROUP AG	Corporate Bond	-	162,500
CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25	Corporate Bond	198,600	161,424
ALTRIA GROUP INC COMPANY GUAR 02/59 6.2	Corporate Bond	197,806	155,402

MEXICAN UDIBONOS BONDS 08/34 4	Corporate Bond	145,448	142,496
AMER AIRLN 14 1 A PTT PASS THRU CE 04/28 3.7	Corporate Bond	145,058	140,760
AT+T INC SR UNSECURED 09/53 3.5	Corporate Bond	135,462	134,668
LLOYDS BANK PLC SR UNSECURED REGS 04/32 VAR	Corporate Bond	150,905	132,862
STRYKER CORP SR UNSECURED 06/50 2.9	Corporate Bond	192,141	129,362
CS AT1 CLAIMS US22546DAB29 CREDIT SUISSE GROUP AG	Corporate Bond	-	112,500
VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875	Corporate Bond	101,875	109,728
BWU028XJ1 IRS EUR R V 06MEURIB SWUV28XJ3 CCPVANILLA	Government Bond	109,315	103,550
CHARTER COMM OPT LLC/CAP SR SECURED 06/29 6.1	Corporate Bond	99,944	101,933
BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/47 4.7	Corporate Bond	138,034	101,625
GENERAL MOTORS FINL CO SR UNSECURED 01/29 5.65	Corporate Bond	119,548	101,485
SWPC0KMO7 CDS USD R F 1.00000 1 CCPCORPORATE	Corporate Bond	101,344	101,237
AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625	Corporate Bond	101,301	101,021
AES CORP/THE SR UNSECURED 06/28 5.45	Corporate Bond	99,940	100,542
EQUIFAX INC SR UNSECURED 06/28 5.1	Corporate Bond	99,703	100,375
CONAGRA BRANDS INC SR UNSECURED 11/25 4.6	Corporate Bond	114,060	99,953
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/29 5.1	Corporate Bond	98,819	99,867
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VAR	Corporate Bond	100,000	98,843
JP MORGAN MORTGAGE ACQUISITION JPMAC 2005 WMC1 M3	Corporate Bond	98,099	97,575
VENTAS REALTY LP COMPANY GUAR 09/43 5.7	Corporate Bond	125,205	97,100
LONG GILT FUTURE MAR25 IFLL 20250327	Corporate Bond	-	97,099
UDR INC COMPANY GUAR 01/28 3.5	Corporate Bond	107,565	95,635
PG+E WILDFIRE RECOVERY SR SECURED 06/37 4.722	Corporate Bond	99,994	95,524
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VAR	Corporate Bond	100,000	95,376
ONE GAS INC SR UNSECURED 09/32 4.25	Corporate Bond	99,197	94,532
KILROY REALTY LP COMPANY GUAR 08/29 4.25	Corporate Bond	110,515	94,226
WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95	Corporate Bond	98,822	92,375
NOMURA HOLDINGS INC SR UNSECURED 07/28 2.172	Corporate Bond	85,238	90,302
T MOBILE USA INC COMPANY GUAR 03/29 2.4	Corporate Bond	99,934	90,051
FED HM LN PC POOL SD8264 FR 11/52 FIXED 3.5	Corporate Bond	89,367	88,524
PECO ENERGY CO 1ST MORTGAGE 08/52 4.375	Corporate Bond	99,587	82,610
SOUTHERN CO GAS CAPITAL COMPANY GUAR 01/31 1.75	Corporate Bond	85,072	82,349
REGENCY CENTERS LP COMPANY GUAR 02/47 4.4	Corporate Bond	109,308	82,297
KIMCO REALTY OP LLC COMPANY GUAR 04/45 4.25	Corporate Bond	109,697	80,951
BROADCOM INC SR UNSECURED 144A 11/36 3.187	Corporate Bond	99,884	80,554
BROADCOM INC SR UNSECURED 144A 05/37 4.926	Corporate Bond	89,347	77,994
PACIFICORP 1ST MORTGAGE 02/50 4.15	Corporate Bond	74,943	77,142
CS AT1 CLAIMS US225436AA21 CREDIT SUISSE GROUP AG	Corporate Bond	-	75,000
PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95	Corporate Bond	88,240	68,665
TRUIST FINANCIAL CORP SR UNSECURED 01/34 VAR	Corporate Bond	68,328	68,031
AUSTRALIAN DOLLAR	Cash Equivalent	70,828	67,543
AMERICAN MONEY MANAGEMENT CORP AMMC 2013 12A AR2 144A	Corporate Bond	56,956	57,048
NYKREDIT REALKREDIT AS COVERED REGS 10/52 1.5	Corporate Bond	74,071	55,421
MEXICAN PESO (NEW)	Cash Equivalent	52,038	50,456
NYKREDIT REALKREDIT AS COVERED REGS 10/52 1.5	Corporate Bond	41,852	31,781
CS AT1 CLAIMS US225401AJ72 CREDIT SUISSE GROUP AG	Corporate Bond	-	25,000
US LONG BOND(CBT) MAR25 XCBT 20250320	Government Bond	-	18,375
CANADIAN DOLLAR	Cash Equivalent	16,683	16,317
US ULTRA BOND CBT MAR25 XCBT 20250320	Government Bond	-	15,719
JAPANESE YEN	Cash Equivalent	15,681	14,946
DIAMOND SPORTS GROUP LLC 2022 FIRST PRI TERM LOAN	Corporate Bond	15,013	14,343
BANKERS HEALTHCARE GROUP SECUR BHG 2022 C A 144A	Corporate Bond	11,419	11,420
VOYAGER AVIATION HOLD SR SECURED 144A 05/26 8.5	Corporate Bond	82,301	10,291
MORGAN STANLEY CAP SVCS COC SWAP CASH COLLATERAL USD	Common Stock	10,000	10,000
EURO-BOBL FUTURE MAR25 XEUR 20250306	Corporate Bond	-	3,417
EURO-BUND FUTURE MAR25 XEUR 20250306	Corporate Bond	-	2,351
SOUTH AFRICAN RAND	Cash Equivalent	2,408	2,315
DANISH KRONE	Cash Equivalent	2,087	2,053
SWISS FRANC	Cash Equivalent	1,092	1,136
HUNGARIAN FORINT	Cash Equivalent	1,124	1,073
TURKISH LIRA	Cash Equivalent	53	53
ARGENTINE PESO	Cash Equivalent	131	12
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	Government Bond	(1,770)	-
WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR	Corporate Bond	-	-
317U7QBA4 PIMCO 250106 3.49 CALL	Corporate Bond	(263)	-
317U7Q4A2 PIMCO 250106 3.5 CALL	Corporate Bond	(1,341)	-
317U7PTA7 PIMCO 250106 3.496 CALL	Corporate Bond	(1,450)	-
317U7P2A6 PIMCO 250102 3.533 CALL	Corporate Bond	(318)	-
SOL	Cash Equivalent	-	-

EURO-BUND WEEK OPTFEB25C 138.5 JAN25 138.5 CALL	Corporate Bond	(963)	(21)
EURO-BUND OPTION FEB25C 138 JAN25 138 CALL	Corporate Bond	(945)	(62)
317U7SFA6 PIMCO 250116 3.7 CALL	Corporate Bond	(560)	(73)
US 10YR NOTE (CBT)MAR25 XCBT 20250320	Government Bond	-	(94)
317U7SBA4 PIMCO 250113 3.721 CALL	Corporate Bond	(1,375)	(95)
EURO-BUND OPTION FEB25C 136.5 JAN25 136.5 CALL	Corporate Bond	(755)	(186)
317U7SPA5 PIMCO 250117 3.69 CALL	Corporate Bond	(1,363)	(207)
EURO-BOBL OPTION FEB25C 119.2 JAN25 119.25 CALL	Corporate Bond	(651)	(269)
317U7UWA2 PIMCO 250121 3.822 CALL	Corporate Bond	(908)	(410)
317U7UXA1 PIMCO 250123 4.3 PUT	Corporate Bond	(975)	(627)
317U7VKA3 PIMCO 250124 4.308 PUT	Corporate Bond	(998)	(645)
317U7VZA7 PIMCO 250127 4.286 PUT	Corporate Bond	(971)	(793)
317U7UYA0 PIMCO 250123 3.9 CALL	Corporate Bond	(975)	(843)
317U7W0A3 PIMCO 250127 3.886 CALL	Corporate Bond	(971)	(886)
317U7UVA3 PIMCO 250121 4.222 PUT	Corporate Bond	(908)	(890)
317U7VJA5 PIMCO 250124 3.908 CALL	Corporate Bond	(998)	(949)
317U7UEA2 PIMCO 250121 3.875 CALL	Corporate Bond	(1,538)	(1,003)
317U7UDA3 PIMCO 250121 4.275 PUT	Corporate Bond	(1,538)	(1,035)
EURO-BOBL OPTION FEB25P 117.5 JAN25 117.5 PUT	Corporate Bond	(693)	(1,139)
317U7SEA7 PIMCO 250116 4.1 PUT	Corporate Bond	(560)	(1,147)
317U7P1A7 PIMCO 250102 3.933 PUT	Corporate Bond	(318)	(1,179)
EURO-BUND OPTION FEB25P 133.5 JAN25 133.5 PUT	Corporate Bond	(996)	(1,740)
317U7QAA5 PIMCO 250106 3.84 PUT	Corporate Bond	(263)	(1,939)
317U7S7A5 PIMCO 250113 4.071 PUT	Corporate Bond	(1,375)	(2,907)
EURO-BUND OPTION FEB25P 134.5 JAN25 134.5 PUT	Corporate Bond	(903)	(3,003)
317U7SOA6 PIMCO 250117 4.09 PUT	Corporate Bond	(1,363)	(3,212)
EURO-BUND WEEK OPTFEB25P 135.5 JAN25 135.5 PUT	Corporate Bond	(984)	(4,370)
317U7Q3A3 PIMCO 250106 3.9 PUT	Corporate Bond	(1,341)	(7,307)
317U7PSA8 PIMCO 250106 3.896 PUT	Corporate Bond	(1,450)	(7,464)
MORGAN STANLEY CAP SVCS BOC SWAP CASH COLLATERAL USD	Common Stock	(10,000)	(10,000)
US 2YR NOTE (CBT) MAR25 XCBT 20250331	Government Bond	-	(47,679)
GOLDMAN SACHS BANK USA BOC SWAP CASH COLLATERAL USD	Common Stock	(100,000)	(100,000)
SWPC0KM07 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(100,000)	(100,000)
BWU028XJ1 IRS EUR P F 2.65000 SWU028XJ1 CCPVANILLA	Government Bond	(109,315)	(105,324)
SWBC CCMBCIUS7 LT USD SWAP CASH COLLATERAL USD	Common Stock	(120,000)	(120,000)
BWU02A854 IRS USD P F 3.64300 SWU02A854 CCPOIS	Government Bond	(170,000)	(164,092)
BWU021169 IRS USD P F 3.76264 SWU021169 CCPOIS	Government Bond	(170,000)	(166,314)
SWU02AHC9 IRS AUD P V 06MBBSW SWUV2AHC1 CCPVANILLA	Government Bond	(199,455)	(185,745)
SWPC0M2L1 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(200,000)	(200,000)
SWPC0MMW5 CDS USD P V 03MEVENT FLO SOVEREIGN	Corporate Bond	(200,000)	(200,000)
BWU01ZSW9 IRS EUR P F 2.92000 SWU01ZSW9 CCPVANILLA	Government Bond	(214,890)	(212,479)
BWU0239Y6 IRS GBP P F 3.70000 SWU0239Y6 CCPOIS	Government Bond	(252,650)	(243,704)
BWU01PKB5 IRS USD P F 1.88800 SWU01PKB5 CCPOIS	Government Bond	(400,000)	(245,934)
BWU01NIQ0 IRS USD P F 3.05000 SWU01NIQ0 CCPOIS	Government Bond	(300,000)	(253,940)
BWU028UV7 IRS USD P F 3.67900 SWU028UV7 CCPOIS	Government Bond	(300,000)	(290,477)
BWU028KU0 IRS USD P F 3.85000 SWU028KU0 CCPOIS	Government Bond	(300,000)	(294,554)
US 10YR ULTRA FUT MAR25 XCBT 20250320	Government Bond	-	(295,382)
BWU01ZW79 IRS USD P F 3.95000 SWU01ZW79 CCPOIS	Government Bond	(300,000)	(297,439)
SWPC0KRC8 CDS USD P V 03MEVENT FLO SOVEREIGN	Corporate Bond	(300,000)	(300,000)
SWU01X053 IRS USD P V 12MSOFR SWUV1X055 CCPOIS	Government Bond	(300,000)	(300,000)
SWU02E1O2 IRS EUR P V 06MEURIB SWUV2E1O4 CCPVANILLA	Government Bond	(312,675)	(310,650)
BWU01PMP2 IRS USD P F 1.94500 SWU01PMP2 CCPOIS	Government Bond	(500,000)	(312,090)
BWU020HB3 IRS EUR P F 2.76000 SWU020HB3 CCPVANILLA	Government Bond	(331,395)	(317,009)
BWU01POG0 IRS USD P F 1.96700 SWU01POG0 CCPOIS	Government Bond	(510,000)	(320,133)
US 5YR NOTE (CBT) MAR25 XCBT 20250331	Government Bond	-	(334,124)
CCBRCIUS4 SWBC BRC SWAP CASH COLLATERAL USD	Common Stock	(350,000)	(350,000)
BWU01PMN7 IRS USD P F 1.93500 SWU01PMN7 CCPOIS	Government Bond	(600,000)	(373,552)
BWU020ZX5 IRS USD P F 3.73514 SWU020ZX5 CCPOIS	Government Bond	(400,000)	(393,585)
BWU01PJN1 IRS USD P F 1.94250 SWU01PJN1 CCPOIS	Government Bond	(700,000)	(436,716)
BWU028NX1 IRS USD P F 3.71500 SWU028NX1 CCPOIS	Government Bond	(500,000)	(485,593)
BWU020ZY3 IRS USD P F 3.74901 SWU020ZY3 CCPOIS	Government Bond	(500,000)	(492,339)
SWPC0KWJ7 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(500,000)	(500,000)
BWU01PMD9 IRS USD P F 1.63750 SWU01PMD9 CCPOIS	Government Bond	(900,000)	(514,725)
BWU01PMJ6 IRS USD P F 1.64500 SWU01PMJ6 CCPOIS	Government Bond	(900,000)	(517,712)
SWU02CEU8 IRS EUR P V 06MEURIB SWUV2CEU0 CCPVANILLA	Government Bond	(542,450)	(517,750)
BWU028MD6 IRS USD P F 3.79500 SWU028MD6 CCPOIS	Government Bond	(600,000)	(586,502)
SWU01PDU1 IRS AUD P V 06MBBSW SWUV1PDU3 CCPVANILLA	Government Bond	(637,250)	(619,150)
SWPC0LAF7 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(700,000)	(700,000)
SWPC0LTK6 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(700,000)	(700,000)

BWU02D2C9 IRS USD P F 3.69000 SWU02D2C9 CCPOIS	Government Bond	(800,000)	(763,238)
SWU01XJV6 IRS AUD P V 06MBBSW SWUV1XJV8 CCPVANILLA	Government Bond	(842,230)	(804,895)
BWU02AY55 IRS EUR P F 2.30000 SWU02AY55 CCPVANILLA	Government Bond	(890,560)	(829,583)
BWU02A7Z9 IRS USD P F 3.55500 SWU02A7Z9 CCPOIS	Government Bond	(900,000)	(862,432)
BWU01PML1 IRS USD P F 1.78500 SWU01PML1 CCPOIS	Government Bond	(1,500,000)	(896,429)
SWPC0JZU2 CDS EUR P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(1,073,295)	(931,950)
BWU02ABQ4 IRS USD P F 3.51400 SWU02ABQ4 CCPOIS	Government Bond	(1,000,000)	(954,884)
BWU020UI3 IRS USD P F 3.61324 SWU020UI3 CCPOIS	Government Bond	(1,000,000)	(967,516)
SWU022FV7 IRS AUD P V 06MBBSW SWUV22FV9 CCPVANILLA	Government Bond	(1,048,560)	(990,640)
BWU01RNB8 IRS USD P F 1.84000 SWU01RNB8 CCPOIS	Government Bond	(1,800,000)	(1,092,968)
BWU01P4L1 IRS USD P F 2.00000 SWU01P4L1 CCPOIS	Government Bond	(1,900,000)	(1,198,462)
SWU01POU5 IRS USD P V 12MSOFR SWUV1POU7 CCPOIS	Government Bond	(1,200,000)	(1,200,000)
BWU01PKF6 IRS USD P F 1.81000 SWU01PKF6 CCPOIS	Government Bond	(2,200,000)	(1,320,688)
BWU01VAF4 IRS USD P F 3.50000 SWU01VAF4 CCPOIS	Government Bond	(1,400,000)	(1,340,942)
SWPC0LUG3 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(1,675,000)	(1,675,000)
BWU01VZV2 IRS USD P F 4.00000 SWU01VZV2 CCPOIS	Government Bond	(2,000,000)	(1,996,739)
SWPC0LX54 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(2,200,000)	(2,200,000)
SWPC0M9M2 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(2,300,000)	(2,300,000)
BWU020WU4 IRS USD P F 3.68691 SWU020WU4 CCPOIS	Government Bond	(2,690,000)	(2,616,944)
BWU021B92 IRS USD P F 3.74267 SWU021B92 CCPOIS	Government Bond	(2,800,000)	(2,735,244)
BWU025U43 IRS USD P F 3.50000 SWU025U43 CCPOIS	Government Bond	(3,225,000)	(2,982,823)
BWU02D668 IRS USD P F 3.62200 SWU02D668 CCPOIS	Government Bond	(3,300,000)	(3,111,434)
BWU0213Z3 IRS USD P F 3.71653 SWU0213Z3 CCPOIS	Government Bond	(3,400,000)	(3,314,943)
SWU01VZU4 IRS USD P V 12MSOFR SWUV1VZU6 CCPOIS	Government Bond	(4,000,000)	(4,000,000)
BWU01P4T4 IRS USD P F 1.25000 SWU01P4T4 CCPOIS	Government Bond	(4,600,000)	(4,333,770)
SWU01YAH4 IRS USD P V 03MSOFR SWUV1YAH6 CCPOIS	Government Bond	(5,180,000)	(5,180,000)
BWU0206W9 IRS USD P F 3.50000 SWU0206W9 CCPOIS	Government Bond	(6,000,000)	(5,542,798)
BWU01VPO9 IRS USD P F 1.93120 SWU01VPO9 CCPOIS	Government Bond	(9,800,000)	(6,449,593)
BWU02A2D3 IRS EUR P F 2.25000 SWU02A2D3 CCPVANILLA	Government Bond	(6,793,952)	(6,480,979)
BWU01VPN1 IRS USD P F 1.95160 SWU01VPN1 CCPOIS	Government Bond	(9,800,000)	(6,483,229)
BWU01VVD6 IRS USD P F 1.99850 SWU01VVD6 CCPOIS	Government Bond	(9,800,000)	(6,560,222)
BWU021193 IRS USD P F 3.75251 SWU021193 CCPOIS	Government Bond	(7,200,000)	(7,038,609)
BWU01XMF7 IRS USD P F 1.84200 SWU01XMF7 CCPOIS	Government Bond	(11,300,000)	(7,257,260)
BWU025TK9 IRS USD P F 3.75000 SWU025TK9 CCPOIS	Government Bond	(7,400,000)	(7,353,329)
US DOLLAR	Cash Equivalent	(7,661,213)	(7,661,213)
SWPC0K0C7 CDS USD P V 03MEVENT 2 CCPCORPORATE	Corporate Bond	(7,900,000)	(7,900,000)
BWU01PM23 IRS USD P F .50000 SWU01PM23 CCPOIS	Government Bond	(10,700,000)	(10,116,456)
SWU028YB7 IRS EUR P V 06MEURIB SWUV28YB9 CCPVANILLA	Government Bond	(12,457,723)	(11,634,361)
BWU025TX1 IRS USD P F 3.75000 SWU025TX1 CCPOIS	Government Bond	(13,900,000)	(13,521,025)
SWPC0JYY5 CDS USD P V 03MEVENT FLO CCPCORPORATE	Corporate Bond	(14,700,000)	(14,700,000)
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	Government Bond	(17,952,072)	(17,934,181)
SWPC0MWQ7 CDS USD P V 03MEVENT 2 CCPCDX	Corporate Bond	(20,500,000)	(20,500,000)
SWU01VVA2 IRS USD P V 12MSOFR SWUV1VVA4 CCPOIS	Government Bond	(41,180,000)	(41,180,000)
BWU020MI2 IRS USD P F 4.07290 SWU020MI2 CCPOIS	Government Bond	(46,300,000)	(45,802,364)
SWU01XME0 IRS USD P V 12MSOFR SWUV1XME2 CCPOIS	Government Bond	(52,700,000)	(52,700,000)
SWU01VPL5 IRS USD P V 12MSOFR SWUV1VPL7 CCPOIS	Government Bond	(75,000,000)	(75,000,000)
BWU0203Z5 IRS USD P F 4.00000 SWU0203Z5 CCPOIS	Government Bond	(75,600,000)	(75,457,316)
Total		\$ 1,105,056,798	\$ 996,870,240

\* Party-in-interest to the Master Trust

**CONTINENTAL AUTOMOTIVE, INC. MASTER TRUST**

SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS  
FOR THE YEAR ENDED DECEMBER 31, 2024

EIN: 51-0304065 - PN: 014

(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of party involved	Description of asset	Purchase price	Selling price	Lease rental	Expense incurred with transaction	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
* State Street Bank and Trust Company	US TREASURY N/B 1.875%	\$ 1,090,169,265				\$ 1,090,169,265	\$ 1,090,169,265	
* State Street Bank and Trust Company	US TREASURY N/B 4.25%	\$ 179,703,536				\$ 179,703,536	\$ 179,703,536	
* State Street Bank and Trust Company	GSTIF 25 BPS	\$ 164,900,264				\$ 164,900,264	\$ 164,900,264	
* State Street Bank and Trust Company	PIMCO FDS SHORT TERM FLTG NAV	\$ 120,978,414				\$ 120,978,414	\$ 120,978,414	
* State Street Bank and Trust Company	US 2YR NOTE (CBT) MAR24	\$ 118,943,965				\$ 118,943,965	\$ 118,943,965	
* State Street Bank and Trust Company	US TREASURY N/B 2.25%	\$ 89,141,197				\$ 89,141,197	\$ 89,141,197	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 82,202,992				\$ 82,202,992	\$ 82,202,992	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 81,565,004				\$ 81,565,004	\$ 81,565,004	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 78,206,343				\$ 78,206,343	\$ 78,206,343	
* State Street Bank and Trust Company	US 2YR NOTE (CBT) DEC24	\$ 75,639,281				\$ 75,639,281	\$ 75,639,281	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 75,612,563				\$ 75,612,563	\$ 75,612,563	
* State Street Bank and Trust Company	US 2YR NOTE (CBT) JUN24	\$ 74,466,336				\$ 74,466,336	\$ 74,466,336	
* State Street Bank and Trust Company	US 2YR NOTE (CBT) SEP24	\$ 74,281,116				\$ 74,281,116	\$ 74,281,116	
* State Street Bank and Trust Company	US 5YR NOTE (CBT) DEC24	\$ 65,539,484				\$ 65,539,484	\$ 65,539,484	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 65,415,350				\$ 65,415,350	\$ 65,415,350	
* State Street Bank and Trust Company	US 5YR NOTE (CBT) MAR25	\$ 63,479,109				\$ 63,479,109	\$ 63,479,109	
* State Street Bank and Trust Company	FNMA TBA 30 YR 4.5%	\$ 57,527,938				\$ 57,527,938	\$ 57,527,938	
* State Street Bank and Trust Company	US 5YR NOTE (CBT) JUN24	\$ 55,178,042				\$ 55,178,042	\$ 55,178,042	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 55,010,100				\$ 55,010,100	\$ 55,010,100	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 54,968,066				\$ 54,968,066	\$ 54,968,066	
* State Street Bank and Trust Company	US 5YR NOTE (CBT) SEP24	\$ 54,176,797				\$ 54,176,797	\$ 54,176,797	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 54,091,652				\$ 54,091,652	\$ 54,091,652	
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%	\$ 53,167,327				\$ 53,167,327	\$ 53,167,327	
* State Street Bank and Trust Company	FNMA TBA 30 YR 4.5%	\$ 50,457,813				\$ 50,457,813	\$ 50,457,813	
* State Street Bank and Trust Company	US TREASURY N/B 1.875%		\$ 1,086,293,516			\$ 1,108,414,886	\$ 1,086,293,516	\$(22,121,370)
* State Street Bank and Trust Company	GSTIF 25 BPS		\$ 165,342,873			\$ 165,342,873	\$ 165,342,873	\$ -
* State Street Bank and Trust Company	US TREASURY N/B 4.25%		\$ 163,555,219			\$ 164,452,941	\$ 163,555,219	\$(897,722)
* State Street Bank and Trust Company	US TREASURY N/B 2.25%		\$ 89,063,234			\$ 89,384,638	\$ 89,063,234	\$(321,404)
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%		\$ 82,263,496			\$ 81,565,004	\$ 82,263,496	\$ 698,492
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%		\$ 76,101,050			\$ 75,612,563	\$ 76,101,050	\$ 488,487
* State Street Bank and Trust Company	FNMA TBA 30 YR 5.5%		\$ 72,043,234			\$ 72,411,265	\$ 72,043,234	\$(368,031)
* State Street Bank and Trust Company	FNMA TBA 30 YR 4.5%		\$ 49,552,641			\$ 50,425,484	\$ 49,552,641	\$(872,843)

\* Party in interest to the Master Trust.